

ROYAL BANK OF SCOTLAND GROUP PLC  
 Form FWP  
 August 11, 2011

Filed pursuant to Rule 433  
 Registration Statement Nos. 333-162219 and 333-162219-01  
 August 11, 2011

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|--|-----------|----------|----------|----------|--------|--------|-----|
| Digital Buffer linked to the SandP 500 | 00083JEF1 | 08/12/11 | 3.79     | 1,146.50 | 115.00 | 116.00 | +   |
| Digital Buffer linked to the SandP 500 | 00083JES3 | 08/31/11 | 1,028.12 | 1,146.70 | 113.50 | 114.50 | +   |
| Digital Buffer linked to the SandP 500 | 00083JGR3 | 09/30/11 | 1,044.38 | 1,148.50 | 110.63 | 111.63 | +   |
| Digital Buffer linked to the SandP 500 |           | 10/31/11 | 1,044.38 | 1,148.50 | 109.76 | 110.76 | +   |

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00083JVV1

|   |          |          |           |             |          |     |
|---|----------|----------|-----------|-------------|----------|-----|
| Digital Buffer linked to the SandP 500<br>00083JKM9   | 11/30/11 | 1,105.65 | 1,146.70  | 106.70      | 107.70   | -   |
| Digital Buffer linked to the SandP 500<br>00083JNP9   | 01/31/12 | 1,092.17 | 1,146.70  | 107.53      | 108.53   | -   |
| Dow Jones Industrial Average SHIELD<br>00079FBM3      | 11/13/13 | 9,191.09 | 10,896.00 | 104.07      | 105.07   | -1. |
| Indian ADR Basket Capital Protected Note<br>00078UER7 | 03/13/12 | 100      | 91.00     | 102.30      | Sold out | -0. |
| SandP 500 SHIELD<br>00079FBR2                         | 09/10/13 | 1,021.37 | 1,139.20  | 109.90      | 110.90   | -   |
| SandP 500 SHIELD<br>00079FBX9                         | 10/08/13 | 1,029.85 | 1,139.50  | 107.90      | 108.90   | -   |
| Live updates On Off                                   |          |          |           | Page 1 of 2 |          |     |

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