

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

Home Products

Search:

CUSIP, Text

Product Type

Buffered

Capital Protected Notes

Asset Class

Commodities

Equities

Interest Rates

Foreign Exchange

Quick Links

Current Offerings

Recently Issued

Top Movers

About Us

investor.products@rbs.com 1-866-747-43

The Market

My Marke

Our
Home Products

Products

Product
List
filter
and
explore

Choose a
product type:

Choose an asset
class:

Choose an
underlying:

Choose a
region:

* Your choice
*

FX

* Your choice *

* Your
choice *

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

 MORE RESET SEARCH FILTERS
 CRITERIA
 2 Products found

| Name | CUSIP | Maturity | Protection | Bid | Ask | % | change | |
|----------------------------------|-----------|-----------|------------|-------|-------|--------|--------------|----|
| ----- | | | | | | | | |
| | | Number of | 10 | PDF | Print | Excel | | |
| | | results: | | | | | | Ad |
| | | Strike | Ref. | | | | | |
| | | 100.00 | | | | | 0.18 | |
| Capital Protected Note linked to | | 04/30/14 | % | 1.762 | n/a | 98.22 | 99.22 - %** | |
| Currency Basket | | | | | | | | |
| | 78009KFP2 | | | | | | | |
| ----- | | | | | | | | |
| Capital Protected Note linked to | | 100.00 | | 6.827 | n/a | 101.10 | 102.10 -0.53 | |
| USD/CNY (Reuters) | | 03/31/14 | % | | | | %** | |
| | 78009KEF5 | | | | | | | |

 Live On Off
 updates

 Page 1 of 1 1

Please read the relevant prospectus, which contains material terms of the securities and important information that you should consider, before investing. If the securities are Capital Protected Notes, please be aware that they protect your principal invested only against any decline in the underlying market value at maturity. They are not guaranteed or insured by the Federal Deposit Insurance Corporation (FDIC) or any other collateral, nor are they obligations of or guaranteed by the UK government. All payments due on Capital Protected Notes remain subject to the credit risk of the issuer and its parent company.

Disclaimer

Prices provided through the website are indicative only and thus may reflect estimates or approximations rather than actual prices at which we would transact in a note or other financial instrument. The prices may be generated by an automatic system that takes various factors into consideration, including market conditions obtained from third parties. We may carry the related notes or financial instruments on our website that are other than those provided through the website. In addition, assuming no change in market conditions and other relevant factors remaining constant, any secondary prices will likely be lower than the primary prices since the issue prices included, and the secondary market prices are likely to exclude, commissions, discounts, costs or mark-ups with respect to the notes or financial instruments, as well as the cost component included in the cost of hedging our obligations under these securities.

Prices on the website (including those of listed securities on any U.S. securities exchange or other market system) might lag actual market prices. Prices should therefore be used as a general guide only and should not be understood as the price at which we would purchase or make a bid for a security or as a representation of us of the accuracy or currency of such prices or of the realizable value of the related securities.

The information on the website reflects certain assumptions and is derived from proprietary information upon well recognized financial principles and reasonable estimates about market conditions. The prices based on other models or different assumptions may yield different results. The information does not reflect the prices or valuation you would obtain from any other source, or which you would obtain from another dealer.

Information on the website regarding the performance of a security or the underlying or any other financial instrument always relates to the past. Past performance is not indicative of future results.

SEC Legend

Edgar Filing: ROYAL BANK OF SCOTLAND GROUP PLC - Form FWP

The Royal Bank of Scotland N.V. ("RBS N.V.") and The Royal Bank of Scotland plc ("RBS plc") have filed a registration statement (including a prospectus) with the United States Securities and Exchange Commission (the "SEC") for the offering of securities that are issued by RBS N.V. and guaranteed by RBS plc or that are issued by RBS plc and guaranteed by The Royal Bank of Scotland Group plc. Before purchasing any securities referenced on this website, you should read the prospectus in the relevant registration statement and other documents that have been filed with the SEC for more complete information about the issuer and guarantor, and their respective offerings. You may get these documents for free by visiting the SEC's website at www.sec.gov. Alternatively, RBS N.V., RBS plc, or their affiliates will send you the prospectus if you request it by calling toll free 1-866-747-4332.

** From close of business yesterday