

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

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to Rule 433  
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| Market                       | Last price | Performance | % Products |
|------------------------------|------------|-------------|------------|
| Amex Biotech                 | 1087.51    |             | -1.86 %**  |
| DAX                          | 5613.42    |             | -5.13 %**  |
| DJIA                         | 10938.28   |             | -1.58 %**  |
| Dow Jones Industrial Average | 10961.97   |             | -0.06 %**  |

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|                                       |          |           |
|---------------------------------------|----------|-----------|
| Euro Stoxx 50 Index (Official)        | 2153.77  | -6.12 %** |
| FTSE 100                              | 5007.16  | -3.05 %** |
| Hang Seng                             | 19783.67 | +2.34 %** |
| Nikkei 225                            | 9038.74  | +1.05 %** |
| Protected Investment Fund 1 UK Growth | 2119.93  | -0.67 %** |
| S and P 500                           | 1147.79  | -0.87 %** |

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