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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

December 21, 2012

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Trading RBS Exchange Traded Notes

THOMSON INDEX ONE TICKER	INTRADAY ETN	INDICATIVE TICKER	CUSIP	MOVING AVG/ ETN CONFIRM	INCEPTION DAYS TO DATE TREND	BENCHMARK INDEX
RBS Trendpilot[] ETNs						
RBS US Large Cap Trendpilot[] TRND.P	ETN TRND.IV		78009L308	TRND 200/5	12/6/10	S and P 500([R]) Total Return Index
RBS US Mid Cap Trendpilot[] TRNM.P	ETN TRNM.IV		78009L209	TRNM 200/5	1/25/11	S and P MidCap 400([R]) Total Return Index
RBS Gold Trendpilot[] TBAR.P	ETN TBAR.IV		78009L407	TBAR 200/5	2/17/11	Price of Gold Bullion
RBS Oil Trendpilot[] TWTI.P	ETN TWTI.IV		78009P127	TWTI 100/5	9/13/11	RBS 12-Month Oil Total Return Index
RBS NASDAQ-100([R]) Trendpilot[] TNDQ.K	ETN TNDQ.IV		78009P143	TNDQ 100/5	12/8/11	NASDAQ-100([R]) Total Return Index(SM)
RBS China Trendpilot[] ETN						
RBS China Trendpilot[] TCHI.K	ETN TCHI.IV		78009P150	TCHI 100/3	4/13/12	BNY Mellon China Select ADR Total Return Index(SM)
RBS Sector ETNs						
NYSE Arca Equal Weighted						

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RBS Global Big Pharma ETN DRGS 10/21/11 Pharmaceutical Total Return Index(SM)  
 DRGS.K DRGS.IV 78009P135 N/A

THOMSON INTRADAY  
 INDEX ONE ETN INDICATIVE ETN INCEPTION  
 TICKER VALUE TICKER CUSIP TICKER DATE UNDERLYING INDICES  
 REBALANCED

RBS Alternator ETNs

S and P 500([R]) Total Return Index,  
 RBS US Large Cap Alternator ETN[] ALTL 8/30/12 S and P 500([R]) Equal Weight Total Re  
 ALTL.P ALTL.IV 78009P168 Monthly  
 S and P 500([R]) Low volatility Total

THOMSON INTRADAY REBALANCED  
 INDEX ONE ETN INDICATIVE ETN INCEPTION  
 TO TARGET  
 TICKER DATE UNDERLYING INDEX  
 TICKER VALUE TICKER CUSIP WEIGHTS

RBS Rogers Enhanced ETNs

RBS Rogers Enhanced Commodity RGRC 10/25/12 RICI Enhanced(SM) Commodity Total Retu  
 RGRC.P RGRC.IV 78009P176 Semi-Annually  
 Index ETN

RBS Rogers Enhanced Energy ETN RGRE 10/25/12 RICI Enhanced(SM) Energy Total Return  
 RGRE.P RGRE.IV 78009P192 Semi-Annually

RBS Rogers Enhanced Agriculture ETN RGRA 10/25/12 RICI Enhanced(SM) Agriculture Total Re  
 RGRA.P RGRA.IV 78009P184 Semi-Annually

RBS Rogers Enhanced Precious RGRP 10/25/12 RICI Enhanced(SM) Precious Metals Total  
 RGRP.P RGRP.IV 78009P200 Semi-Annually  
 Metals ETN

RBS Rogers Enhanced Industrial RGRI 10/25/12 RICI Enhanced(SM) Industrial Metals To  
 RGRI.P RGRI.IV 78009P218 Semi-Annually  
 Metals ETN

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(1)As of the most recent weekly auction  
out more

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