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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

April 04, 2013

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Trading RBS Exchange Traded Notes

ANNUAL	INTRADAY			MOVING AVG		
INVESTOR	INDICATIVE			ETN	INCEPTION	
Trend-following Strategies				(MA)/DAYS TO		BENCHMARK INDEX
FEE(2)	VALUE	TICKER	CUSIP	TICKER DATE		
				CONFIRM	TREND	

RBS Trendpilot[] ETNs						

RBS US Large Cap Trendpilot[]	ETN	TRND	12/6/10	S and P 500([R])	Total Return Index	
Index TRND.IV	78009L308	200 Day MA				
Cash		5-Day Con[]	rm			

RBS US Mid Cap Trendpilot[]	ETN	TRNM	1/25/11	S and P MidCap 400([R])	Total Return Index	
Index TRNM.IV	78009L209	200 Day MA				
Cash		5-Day Con[]	rm			

Index		200 Day MA				
RBS Gold Trendpilot[]	ETN	TBAR	2/17/11	Price of Gold Bullion		
Cash TBAR.IV	78009L407	5-Day Con[]	rm			

Index		100 Day MA				
RBS Oil Trendpilot[]	ETN	TWTI	9/13/11	RBS 12-Month Oil Total Return Index		
Cash TWTI.IV	78009P127	5-Day Con[]	rm			

RBS NASDAQ-100([R]) Trendpilot[]	ETN	TNDQ	12/8/11	NASDAQ-100([R])	Total Return Index(SM)	
Index TNDQ.IV	78009P143	100 Day MA				
Cash		5-Day Con[]	rm			

RBS China Trendpilot[]	ETN	TCHI	4/13/12	BNY Mellon China Select ADR Total Return Index		
Index TCHI.IV	78009P150	100 Day MA				
Cash		3-Day Con[]	rm			

ANNUAL	INTRADAY			REBALANCED		
INVESTOR	INDICATIVE			ETN	INCEPTION	
Commodities Strategies				TO TARGET		UNDERLYING INDEX
FEE(2)	VALUE	TICKER	CUSIP	TICKER DATE		
				WEIGHTS		

RBS Rogers Enhanced ETNs						

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

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

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

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

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

ANNUAL INTRADAY

ETN INCEPTION

INVESTOR INDICATIVE

Rebalance Strategies

TICKER DATE

UNDERLYING INDICES

FEE(2) VALUE TICKER CUSIP

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 Return
 ALTL.IV 78009P168 Monthly

S and P 500([R]) Low volatility Total Return

ANNUAL INTRADAY

ETN INCEPTION

INVESTOR INDICATIVE

TICKER DATE

BENCHMARK INDEX

FEE(2) VALUE TICKER CUSIP

REBALANCED

RBS Sector ETNs

RBS Global Big Pharma ETN DRGS 10/21/11 NYSE Arca Equal Weighted Pharmaceutical Total Return
 DRGS.IV 78009P135 Quarterly

(1)As of the most recent weekly auction (2)Accrued on daily basis. For the avoidance of doubt, with respect to the RBS Trendpilot[] ETNs, the fees are either 1.10% or 1.00% per annum (as set forth above) when tracking the Benchmark Index and 0.50% per annum when tracking the Cash Rate. FOR REGISTERED BROKER/DEALERS AND REGISTERED INVESTMENT ADVISERS ONLY. NOT FOR DISTRIBUTION TO INDIVIDUAL INVESTORS.

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