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ROYAL BANK OF SCOTLAND GROUP PLC Form FWP

August 11, 2011

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View performance over: 1 day

(V): Quotation from yesterday

Last price	Performance	% Products
1087.51		-1.86 %**
5613.42		-5.13 %**
10938.28		-1.58 %**
10961.97		-0.06 %**
	1087.51 5613.42 10938.28	1087.51 5613.42 10938.28

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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 %**

Please read the relevant prospectus, which contains material terms of the securities and important risks that you should consider, before investing. If the securities are Capital Protected Notes, please bear in mind that they protect your principal invested only against any decline in the underlying market measure at maturity. They are not guaranteed or insured by the Federal Deposit Insurance Corporation (FDIC) or secured by 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.

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^{**} From close of business yesterday