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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		
FEE (2)	VALUE	TICKER CUSIP	TICKER DATE	BENCHMARK INDEX	
			CONFIRM TREND		
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RBS Trendpilot[] ETNs					
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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				
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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				
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Index	200 Day MA				
RBS Gold Trendpilot[] ETN	TBAR	2/17/11	Price of Gold Bullion		
Cash TBAR.IV	78009L407 5-Day Con[]rm				
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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				
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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				
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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				
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ANNUAL	INTRADAY		REBALANCED		
INVESTOR	INDICATIVE		ETN	INCEPTION	
Commodities Strategies			TO TARGET		
FEE (2)	VALUE	TICKER CUSIP	TICKER DATE	UNDERLYING INDEX	
			WEIGHTS		
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RBS Rogers Enhanced ETNs					
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RBS Rogers Enhanced Commodity	RGRC	10/25/12	RICI Enhanced(SM) Commodity Total Return Index		
Index RGRC.IV	78009P176 Semi-Annually				
Index ETN					

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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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