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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

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RBS Global Big Pharma Exchange Traded Notes

RBS recently launched the fifth exchange traded product in RBS's growing suite of Exchange Traded Notes (ETNs). The RBS Global Big Pharma ETNs are issued by The Royal Bank of Scotland plc.

The RBS Global Big Pharma ETNs provide exposure to the NYSE Arca Equal Weighted Pharmaceutical Total Return Index<sup>SM</sup> (the Index), which tracks the performance of the equity securities of a cross-section of companies involved in various phases of the development, production and marketing of pharmaceuticals.

Dividend yield: 3.30% as of 9/30/2011(1)

(1) The ETNs do not pay dividends, you will not receive any income from the ETNs, and the ETNs may not yield any return to you. However, the Index is a total return index, which means that the level of the Index takes into account any cash dividends paid on its components. As the Index was only created on 10/13/11, no actual historical information on the Index is available prior to that date. The Dividend Yield of 3.30% above reflects cash dividends paid on the securities comprising the NYSE Arca Equal Weighted Pharmaceutical Index<sup>SM</sup> (the Price Return Index), and is determined by taking the sum of the gross dividends paid on the securities comprising the Price Return Index over the 12 months prior to 9/30/11 divided by the closing level of the Price Return Index as of 9/30/11. The Price Return Index and the Index have identical components; however, unlike the Index (which is a total return index), the level of the Price Return Index does not incorporate cash dividends paid on its components. See "Risk Factors" in the pricing supplement for a discussion of material risks related to the ETNs, including a possible loss of some or all of your investment.

NYSE Arca: DRGS [Learn more about DRGS](#)

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RBS Global Big Pharma ETN

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Initial Issuance 10/26/11

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TRND

TRNM

RBS US Large Cap Trendpilot™ ETN

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Initial Issuance 12/9/10

Initial Issuance 1/28/11

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Initial Issuance 2/23/11

Initial Issuance 9/16/11

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