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ROYAL BANK OF SCOTLAND GROUP PLC

Form FWP

April 04, 2013

Filed pursuant to Rule 433. Registration Statement Nos. 333-184147 and 333-184147-01

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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