

Edgar Filing: RBS Holdings N.V. - Form FWP

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Form FWP
December 04, 2012

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333-179685 and 333-179685-01

Trading RBS Exchange Traded Notes

	etn ticker	inception date	benchmark index	cash rate	thomson one index ticker	thomson one etn ticker	intraday indicative value ticker	CUSIP	moving av days to Confirm tr
RBS Trendpilot™ ETNs									
RBS US Large Cap Trendpilot™ ETN	TRND	12/6/10	S&P 500® Total Return Index	3-Month U.S. Treasury Bills1	TPLCUT	TRND.P	TRND.IV	78009L308	200/5
RBS US Mid Cap Trendpilot™ ETN	TRNM	1/25/11	S&P MidCap 400® Total Return Index	3-Month U.S. Treasury Bills1	TPMCUT	TRNM.P	TRNM.IV	78009L209	200/5
RBS Gold Trendpilot™ ETN	TBAR	2/17/11	Price of Gold Bullion	3-Month U.S. Treasury Bills1	TPGLDUT	TBAR.P	TBAR.IV	78009L407	200/5
RBS Oil Trendpilot™ ETN	TWTI	9/13/11	RBS 12-Month Oil Total Return Index	3-Month U.S. Treasury Bills1	TPOILUT	TWTI.P	TWTI.IV	78009P127	100/5
RBS NASDAQ-100® Trendpilot™ ETN	TNDQ	12/8/11	NASDAQ-100® Total Return IndexSM	3-Month U.S. Treasury Bills1	tpndqut	TNDQ.K	TNDQ.IV	78009P143	100/5
RBS China Trendpilot™ ETN	TCHI	4/13/12	BNY Mellon China Select ADR Total Return IndexSM	3-Month U.S. Treasury Bills1	TPCHINUT	TCHI.K	TCHI.IV	78009P150	100/3
RBS Sector ETNs									
RBS Global Big Pharma ETN	DRGS	10/21/11	NYSE Arca Equal Weighted Pharmaceutical Total Return	N/A	DGETR	DRGS.K	DRGS.IV	78009P135	N/A

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IndexSM

	etn ticker	inception date	underlying indices	thomson one index ticker	thomson one etn ticker	intraday indicative value ticker	CUSIP	rebalanced to target weights
RBS Alternator ETNs			S&P 500® Total Return Index, S&P 500® Equal Weight Total Return Index, S&P 500® Low Volatility Total Return Index					
RBS US Large Cap Alternator ETN™	ALTL	8/30/12		ALTLCUT	ALTL.P	ALTL.IV	78009P168	Monthly
RBS Rogers Enhanced ETNs								
RBS Rogers Enhanced Commodity Index ETN	RGRC	10/25/12	RICI EnhancedSM Commodity Total Return Index	RGRC.ID	RGRC.P	RGRC.IV	78009P176	Semi-Ann
RBS Rogers Enhanced Energy ETN	RGRE	10/25/12	RICI EnhancedSM Energy Total Return Index	RGRE.ID	RGRE.P	RGRE.IV	78009P192	Semi-Ann
RBS Rogers Enhanced Agriculture ETN	RGRA	10/25/12	RICI EnhancedSM Agriculture Total Return Index	RGRA.ID	RGRA.P	RGRA.IV	78009P184	Semi-Ann
RBS Rogers Enhanced Precious Metals ETN	RGRP	10/25/12	RICI EnhancedSM Precious Metals Total Return Index	RGRP.ID	RGRP.P	RGRP.IV	78009P200	Semi-Ann
RBS Rogers Enhanced Industrial Metals ETN	RGRI	10/25/12	RICI EnhancedSM Industrial Metals Total Return Index	RGRI.ID	RGRI.P	RGRI.IV	78009P218	Semi-Ann

(1)As of the most recent weekly auction
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