

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

RBS Holdings N.V.
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 | rebalanc |
|----------------------------------------------------|---------------|-------------------|----------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|------------------------------|----------------------------------------|-----------|----------|
| RBS Alternator ETNs | | | | | | | | |
| RBS US Large Cap Alternator ETN™ | ALTL | 8/30/12 | S&P 500® Total Return Index, S&P 500® Equal Weight Total Return Index, S&P 500® Low Volatility Total Return Index | ALTL.CUT | 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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