

Final Terms dated March 22, 2012

GOLDMAN SACHS INTERNATIONAL

Programme for the issuance of Warrants, Notes and Certificates

**Issue of 3'000'000 Two-Year Nine-Month Quanto GBP One-Delta Certificates linked to the
EURO STOXX 50[®] Index December 2014 Dividend Futures, due January 7, 2015
(the "Certificates" or the "Securities")**

Guaranteed by The Goldman Sachs Group, Inc. ("GSG")

The Securities are not bank deposits and are not insured or guaranteed by the United States Federal Deposit Insurance Corporation, the Deposit Insurance Fund or any other governmental agency. The Securities are guaranteed by GSG pursuant to a guaranty (the "GSG Guaranty") and the GSG Guaranty will rank pari passu with all other unsecured and unsubordinated indebtedness of GSG.

INVESTING IN THE CERTIFICATES INVOLVES EXPOSURE TO A COMBINATION OF EMBEDDED OPTIONS AND PUTS YOUR CAPITAL AT RISK. YOU MAY LOSE SOME OF YOUR INVESTMENT.

DESCRIPTION OF CERTAIN MAIN FEATURES OF THE CERTIFICATES

The description below contains selective information about the Certificates and the underlying asset and is an introduction to these final terms. Any decision to invest in the Certificates should be based on a consideration of these final terms and the base prospectus (defined below) as a whole, including the documents incorporated by reference.

ISIN	GB00B72GDV66	Issue Date	March 22, 2012
Common Code	057273046	Valuation Date	December 19, 2014
Valoren	10473822	Maturity Date	January 7, 2015
Issue Price	GBP 0.98 per Certificate	Index	EURO STOXX 50 [®] Index (Price EUR) (Bloomberg Code: <i>SX5E Index</i> ; Reuters Code: <i>.STOXX50E</i> ; ISIN: <i>EU0009658145</i>)
Aggregate number of Certificates	3'000'000	Final Index Level	The official closing level of the Index as at the Valuation Time on the relevant Valuation Date as calculated and published by the Index Sponsor, as determined by the Calculation Agent, <i>multiplied</i> by the Index Multiplier
Nominal	GBP 1	Initial Reference Price	EUR 95.40
Settlement Currency	GBP	Index Sponsor	STOXX Limited
Final Settlement Price	In respect of any day, the final official settlement price of the Underlying Asset (howsoever described under the rules of the Derivatives Exchange or its clearing house) for such day published by the Derivatives Exchange or its clearing house, as determined by the Calculation Agent	Final Reference Price	If the Final Settlement Price is published by the Derivatives Exchange on the relevant scheduled Valuation Date, the Final Settlement Price, or, if the Final Settlement Price is not published by the Derivatives Exchange on the relevant scheduled Valuation Date, but the Daily Settlement Price in respect of the relevant scheduled Valuation Date is published by the Derivatives Exchange on the relevant scheduled Valuation Date,

		such Daily Settlement Price, provided that if neither the Final Settlement Price nor the Daily Settlement Price in respect of the relevant scheduled Valuation Date is published on the relevant scheduled Valuation Date, the Final Index Level shall be deemed to be the Final Reference Price.	
Daily Settlement Price	In respect of any day, the official settlement price of the Underlying Asset (howsoever described under the rules of the Derivatives Exchange or its clearing house) for such day published by the Derivatives Exchange or its clearing house, as determined by the Calculation Agent	Index Multiplier	Means, in respect of each Valuation Date, an amount determined by the Calculation Agent in good faith and in a commercially reasonable manner intended to reflect the realised dividend yield of the Index as of such date, and which shall be calculated by reference to the information published in the relevant markets in relation to the realised dividend yield of the Index
Underlying Asset	Bloomberg page	Reuters page	Derivatives Exchange
EURO STOXX 50® Index December 2014 Dividend Future (the " DEDZ4 Futures Contract ")	DEDZ4 <Index>	FEXDZ4	EUREX Frankfurt
CALCULATION OF SETTLEMENT AMOUNT AT MATURITY			
Unless your Certificates are redeemed early or are adjusted, in each case in accordance with the Conditions, you will receive in respect of each Certificate that you hold on the Maturity Date the Settlement Amount in the Settlement Currency, being an amount equal to the <i>product</i> of (i) the Nominal, <i>multiplied</i> by (ii) the <i>quotient</i> of (a) the Final Reference Price, <i>divided</i> by (b) the Initial Reference Price. In certain circumstances you may lose some, or all, of the amount originally invested in the Certificates.			
No interest is payable under the Certificates.			

SCENARIO ANALYSIS

THE FIGURES PRESENTED BELOW ARE FOR ILLUSTRATIVE PURPOSES ONLY. THE SETTLEMENT AMOUNT (WHICH MAY BE ZERO) IN RESPECT OF EACH CERTIFICATE WILL BE CALCULATED IN ACCORDANCE WITH THE TERMS OF THE CERTIFICATES AS SET OUT IN THE GENERAL INSTRUMENT CONDITIONS AND THESE FINAL TERMS.

The Issue Price is GBP 0.98 per Certificate, the Initial Reference Price is EUR 95.40 and the Nominal per Certificate is GBP 1.

Scenario 1

The Final Reference Price of the DEDZ4 Futures Contract is EUR 110.00.

The Certificates will be redeemed on the Maturity Date, and the Settlement Amount payable per Certificate will be an amount in the Settlement Currency equal to the *product* of (i) the Nominal, *multiplied* by (ii) the *quotient* of (a) the Final Reference Price, *divided* by (b) the Initial Reference Price, i.e., GBP 1.15 (rounded to two decimal places).

Scenario 2

The Final Reference Price of the DEDZ4 Futures Contract is EUR 95.40.

The Certificates will be redeemed on the Maturity Date, and the Settlement Amount payable per Certificate will be an amount in the Settlement Currency equal to the *product* of (i) the Nominal, *multiplied* by (ii) the *quotient* of (a) the Final Reference Price, *divided* by (b) the Initial Reference Price, i.e., GBP 1.

Scenario 3

The Final Reference Price of the DEDZ4 Futures Contract is EUR 93.492.

The Certificates will be redeemed on the Maturity Date, and the Settlement Amount payable per Certificate will be an amount in the Settlement Currency equal to the *product* of (i) the Nominal, *multiplied* by (ii) the *quotient* of (a) the Final Reference Price, *divided* by (b) the Initial Reference Price, i.e., GBP 0.98 (rounded to two decimal places).

In this scenario an investor who purchased the Certificates at the Issue Price will receive an amount equal to the amount originally invested in the Certificates.

Scenario 4

The Final Reference Price of the DEDZ4 Futures Contract is EUR 75.00.

The Certificates will be redeemed on the Maturity Date, and the Settlement Amount payable per Certificate will be an amount in the Settlement Currency equal to the *product* of (i) the Nominal, *multiplied* by (ii) the *quotient* of (a) the Final Reference Price, *divided* by (b) the Initial Reference Price, i.e., GBP 0.79 (rounded to two decimal places).

IN THIS SCENARIO AN INVESTOR WHO PURCHASED THE CERTIFICATES AT THE ISSUE PRICE WILL SUSTAIN A PARTIAL LOSS OF THE AMOUNT ORIGINALLY INVESTED IN THE CERTIFICATES.
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Scenario 5

The Final Reference Price of the DEDZ4 Futures Contract is zero.

The Certificates will be redeemed on the Maturity Date, and the Settlement Amount payable per Certificate will be an amount in the Settlement Currency equal to the *product* of (i) the Nominal, *multiplied* by (ii) the *quotient* of (a) the Final Reference Price, *divided* by (b) the Initial Reference Price, i.e., zero.

IN THIS SCENARIO AN INVESTOR WILL SUSTAIN A TOTAL LOSS OF THE AMOUNT ORIGINALLY INVESTED IN THE CERTIFICATES.
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The Base Prospectus and the supplements to the Base Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that any offer of Certificates in any Member State of the European Economic Area which has implemented Directive 2003/71/EC (the "**Prospectus Directive**") and each, a "**Relevant Member State**") will be made pursuant to an exemption under the Prospectus Directive, as implemented in that Relevant Member State, from the requirement to publish a prospectus for offers of the Certificates. Accordingly any person making or intending to make an offer in that Relevant Member State of the Certificates may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of the Prospectus Directive or supplement a prospectus pursuant to Article 16 of the Prospectus Directive, in each case, in relation to such offer. Neither the Issuer nor any Dealer has authorised, nor do they authorise, the making of any offer of Certificates in any other circumstances.

CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the General Instrument Conditions set forth in the Base Prospectus dated July 15, 2011 (the "**Base Prospectus**") and the supplements to the Base Prospectus listed in the section entitled "Supplements to the Base Prospectus" below (and any further supplements up to, and including, March 22, 2012) which together constitute a base prospectus for the purposes of the Prospectus Directive. This document constitutes the Final Terms of the Certificates described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with such Base Prospectus as so supplemented. Full information on the Issuer, the Guarantor and the offer of the Certificates is only available on the basis of the combination of these Final Terms and the Base Prospectus as so supplemented. The Base Prospectus and the supplements to the Base Prospectus are available for viewing at www.bourse.lu and during normal business hours at the registered office of the Issuer, and copies may be obtained from the specified office of the Programme Agent in Luxembourg.

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| 1. | (i) Issuer: | Goldman Sachs International. |
| | (ii) Guarantor: | The Goldman Sachs Group, Inc. |
| 2. | (i) ISIN: | GB00B72GDV66. |
| | (ii) Common Code: | 057273046. |
| | (iii) Valoren: | 10473822. |
| | (iv) Series Number: | A13662. |
| | (v) Tranche Number: | One. |
| | (vi) PIPG Tranche Number: | 17943. |
| 3. | Settlement Currency(ies): | Pounds Sterling (" GBP "). |
| 4. | Aggregate number of Certificates: | |
| | (i) Series: | 3'000'000. |
| | (ii) Tranche: | 3'000'000. |
| 5. | Issue Price: | GBP 0.98 per Certificate. |
| 6. | Inducements, commissions and/or other fees: | Not Applicable. |
| 7. | Issue Date: | March 22, 2012. |
| 8. | Maturity Date: | The Maturity Date shall be January 7, 2015 (the " Scheduled Maturity Date ").

The " Strike Date " is March 8, 2012. |
| 9. | Underlying Asset(s): | The Index-Linked Derivatives Contract (as defined in |

paragraph 35(x) below).

VALUATION PROVISIONS

10. **Valuation Date(s):** The Valuation Date shall be the final settlement day of the Index-Linked Derivatives Contract (as determined by the Derivatives Exchange according to the rules of the Derivatives Exchange in relation thereto) (the "**Scheduled Valuation Date**"), which is currently expected to be December 19, 2014, provided that, if the Final Reference Price is determined by reference to the Final Index Level in respect of the Index, pursuant to the definition of "Final Reference Price" in Index Linked Provision 8 (*Definitions*), the Valuation Date shall be subject to adjustment pursuant to Index Linked Provision 1.1.
11. **Initial Valuation Date:** March 8, 2012.
12. **Averaging Dates:** Not Applicable.
13. **Initial Averaging Date(s):** Not Applicable.

INTEREST PROVISIONS

14. **Interest Provisions:** Not Applicable.

SETTLEMENT PROVISIONS

15. **Settlement:** Cash Settlement.
16. **Call Option:** Not Applicable.
17. **Automatic Early Exercise:** Not Applicable.
18. **Settlement Amount:** The Settlement Amount payable in respect of each Certificate on the Maturity Date shall be an amount in the Settlement Currency determined by the Calculation Agent in accordance with the following formula:

$$\text{Nominal} \times \frac{\text{FRP}}{\text{IRP}}$$

If the FRP is less than 98 per cent. of the IRP, if you purchased the Certificates at the Issue Price, you may sustain a loss of some or all of the amounts invested in the Certificates.

Where:

"**FRP**" or "**Final Reference Price**" means the Final Reference Price as defined in Index Linked Provision 8 (*Definitions*).

"**EUR**" means Euro, being the lawful single currency of the member states of the European Union that have adopted and continue to retain a common single currency through monetary union in accordance with European Union treaty law (as amended from time to time).

"**IRP**" or the "**Initial Reference Price**" means EUR 95.40, being the relevant price of the Index-Linked Derivatives

Contract on the Initial Valuation Date.

"Nominal" means GBP 1.

19. **Physical Settlement:** Not Applicable.
20. **Non-scheduled Early Repayment Amount:** Adjusted to account fully for any reasonable expenses and costs of the Issuer and/or its affiliates, including those relating to the unwinding of any underlying and/or related hedging and funding arrangements as determined by the Calculation Agent.

EXERCISE PROVISIONS

21. **Exercise Style of Certificates:** The Certificates are European Style Instruments. General Instrument Condition 7(b) is applicable.
22. **Exercise Period:** Not Applicable.
23. **Specified Exercise Dates:** Not Applicable.
24. **Expiration Date:** The Valuation Date. The Expiration Date shall not be subject to the postponement to the next Business Day and the definition of "Expiration Date" in General Instrument Condition 2(a) shall be amended accordingly.
25. **Automatic Exercise:** Yes – General Instrument Condition 7(k) is applicable, save that General Instrument Condition 7(k)(ii) is not applicable.
26. **Multiple Exercise:** Not Applicable.
27. **Minimum Exercise Number:** Not Applicable.
28. **Permitted Multiple:** Not Applicable.
29. **Maximum Exercise Number:** Not Applicable.
30. **Strike Price:** Not Applicable.
31. **Yield or Share Certificates:** Not Applicable.
32. **Closing Value:** Not Applicable.

SHARE LINKED INSTRUMENT / INDEX LINKED INSTRUMENT / COMMODITY LINKED INSTRUMENT / FX LINKED INSTRUMENT / INFLATION LINKED INSTRUMENT/ OTHER VARIABLE LINKED INSTRUMENT PROVISIONS

33. **Type of Certificates:** The Certificates are Index Linked Instruments – the Index Linked Provisions are applicable, subject to the terms herein.
34. **Share Linked Instruments:** Not Applicable.
35. **Index Linked Instruments:** Applicable.
- (i) **Single Index or Index Basket:** Single Index.
- (ii) **Name of Index:** EURO STOXX 50[®] Index (Price EUR) (*Bloomberg Code: SX5E <Index>; Reuters Code: .STOXX50E; ISIN: EU0009658145*) (the "**Index**") as described in Annex A (*Information relating to the Underlying Asset*) below.

(iii)	Type of Index:	Multi-Exchange Index.
(iv)	Exchange(s):	As specified in paragraph (b) of the definition of "Exchange" in Index Linked Provision 8 (<i>Definitions</i>).
(v)	Related Exchange(s):	All Exchanges.
(vi)	Options Exchange:	Not Applicable.
(vii)	Index Sponsor:	STOXX Limited.
(viii)	Index Level:	The Final Index Level.
(ix)	Valuation Time:	As specified in Index Linked Provision 8 (<i>Definitions</i>).
(x)	Index-Linked Derivatives Contract Provisions:	Applicable, except that Index Linked Provision 7.3 shall not apply to the Certificates.
(a)	Index-Linked Derivatives Contract:	The EURO STOXX 50 [®] Index December 2014 Dividend Future (Bloomberg Code: <i>DEDZ4 <Index></i> ; Reuters Code: <i>FEXDZ4</i>), being the futures contract relating to the EURO STOXX 50 [®] DVP December 2014 Index (the " Dividend Index "), with the expiration month of December 2014 (the " DEDZ4 Futures Contract "), as described in Annex A (<i>Information relating to the Underlying Asset</i>) below. The Dividend Index shall be deemed to be an Index and the sponsor of the Dividend Index shall be deemed to be an Index Sponsor, in each case, for the purpose of Index Linked Provision 3 (<i>Adjustments</i>).
(b)	Derivatives Exchange:	In respect of the Index-Linked Derivatives Contract, EUREX Frankfurt.
(c)	Daily Settlement Price:	As specified in Index Linked Provision 8 (<i>Definitions</i>).
(d)	Final Settlement Price:	As specified in Index Linked Provision 8 (<i>Definitions</i>).
(e)	Index Multiplier:	In respect of the Valuation Date, an amount determined by the Calculation Agent in good faith and in a commercially reasonable manner intended to reflect the realised dividend yield of the Index as of such date, and which shall be calculated by reference to the information published in the relevant markets in relation to the realised dividend yield of the Index..
(f)	Index-Linked Derivatives Contract Price:	Not Applicable.
(g)	Special Quotation Price:	Not Applicable.
(h)	Index-Linked Derivatives Contract Provisions:	Index Linked Provision 7.3 shall not apply to the Certificates.
(xi)	Market Disruption Event / Disrupted Days:	As specified in Index Linked Provision 8 (<i>Definitions</i>).

(xii)	Single Index and Reference Dates - Consequences of Disrupted Days:	Applicable – as specified in Index Linked Provision 1.1 for the Valuation Date only if the Final Index Level is deemed to be the Final Reference Price for the Index-Linked Derivatives Contract, pursuant to the definition of "Final Reference Price" in Index Linked Provision 8 (<i>Definitions</i>).
(a)	Maximum Days of Disruption:	Not Applicable.
(b)	No Adjustment:	Applicable in respect of the Valuation Date.
(xiii)	Single Index and Averaging Reference Dates - Consequences of Disrupted Days:	Not Applicable.
(xiv)	Index Basket and Reference Dates – Basket Valuation (Individual Scheduled Trading Day and Individual Disrupted Day):	Not Applicable.
(xv)	Index Basket and Averaging Reference Dates – Basket Valuation (Individual Scheduled Trading Day and Individual Disrupted Day):	Not Applicable.
(xvi)	Index Basket and Reference Dates – Basket Valuation (Common Scheduled Trading Day but Individual Disrupted Day):	Not Applicable.
(xvii)	Index Basket and Reference Dates – Basket Valuation (Common Scheduled Trading Day and Common Disrupted Day):	Not Applicable.
(xviii)	Fallback Valuation Date:	Not Applicable.
(xix)	Observation Period:	Not Applicable.
(xx)	Index Modification:	In respect of the Index and the Dividend Index, Calculation Agent Adjustment.
(xxi)	Index Cancellation:	In respect of the Index and the Dividend Index, Calculation Agent Adjustment.
(xxii)	Index Disruption:	In respect of the Index and the Dividend Index, Calculation Agent Adjustment.
(xxiii)	Change in Law:	Applicable in respect of the Index and the Dividend Index.
(xxiv)	Correction of Index Level:	Applicable.
(xxv)	Correction Cut-off Date:	Applicable. In respect of the Valuation Date, the second Business Day prior to the Maturity Date.
(xxvi)	Dividend Amount Provisions:	Not Applicable.
(xxvii)	Index Disclaimer:	Applicable – see also Annex B (<i>Index Disclaimer</i>) below.
36.	Commodity Linked Instruments (Single Commodity or Commodity Basket):	Not Applicable.

37. **Commodity Linked Instruments (Commodity Index or Commodity Strategy):** Not Applicable.
38. **FX Linked Instruments:** Not Applicable.
39. **Inflation Linked Instruments:** Not Applicable.
40. **Other Variable Linked Instruments:** Not Applicable.

GENERAL PROVISIONS APPLICABLE TO THE CERTIFICATES

41. **FX Disruption Event/ CNY FX Disruption Event:** Not Applicable.
42. **Additional Business Centre(s):** TARGET (and, for the avoidance of doubt, London).
43. **Form of Certificates:** Euroclear/Clearstream Instruments.
44. **Minimum Trading Number:** One Certificate (corresponding to a nominal amount of GBP 1).
45. **Permitted Trading Multiple:** One Certificate (corresponding to a nominal amount of GBP 1).
46. **Date of Board approval for issuance of Instruments obtained:** Not Applicable.
47. **Other final terms:** Not Applicable.

DISTRIBUTION

48. **Method of distribution:** Non-syndicated.
- (i) If syndicated, names and addresses of Managers and underwriting commitments: Not Applicable.
- (ii) Date of Subscription Agreement: Not Applicable.
- (iii) Stabilising Manager(s) (if any): Not Applicable.
- (iv) If non-syndicated, name and address of Dealer: Goldman Sachs International, Peterborough Court, 133 Fleet Street, London EC4A 2BB, England.
49. **Additional selling restrictions:** Not Applicable.
50. **Non-exempt Offer:** Not Applicable.

PURPOSE OF FINAL TERMS

These Final Terms comprise the final terms required for issue and admission to trading on the regulated market of the London Stock Exchange of the Certificates described herein pursuant to the Programme for the issuance of Warrants, Notes and Certificates of Goldman Sachs International, Goldman Sachs (Jersey) Limited, Goldman, Sachs & Co. Wertpapier GmbH and Goldman Sachs Bank (Europe) plc.

RESPONSIBILITY

The Issuer and the Guarantor accept responsibility for the information contained in these Final Terms. To the best of the knowledge and belief of the Issuer and the Guarantor (which have taken all reasonable care to ensure that such is the case) the information contained in the Base Prospectus (as supplemented), as completed and/or amended by these Final Terms in relation to the Series of Certificates referred to above, is true and accurate in all material respects and, in the context of the issue of this Series, there are no other material facts the omission

of which would make any statement in such information misleading.

The information set out under "Information relating to the Underlying Asset" in the Annex has been extracted from the sources specified therein. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware, and is able to ascertain from information published by such sources, no facts have been omitted which would render the reproduced information inaccurate or misleading.

Information about the past and future performance of the Underlying Asset and its volatility can be obtained from Bloomberg pages and Reuters pages (or their respective successors) as specified in the table relating to the Underlying Asset in the section entitled "Description of Certain Main Features of the Certificates" of this document. Past performance of the Underlying Asset is not an indication of the future performance of the Underlying Asset.

Neither the Issuer nor the Guarantor has independently verified any such information, and neither accepts any responsibility for errors or omissions contained in such information. For the avoidance of doubt, such information is not incorporated by reference in, and does not form part of, the Base Prospectus or these Final Terms. Prospective purchasers of the Certificates may acquire such further information as they deem necessary in relation to the Underlying Asset from such publicly available information as they deem appropriate. Investors should make their own investment, hedging and trading decisions (including decisions regarding the suitability of this investment), based upon their own judgement and upon advice from such advisers as such investors deem necessary and not upon any view expressed by the Issuer or the Guarantor.

In deciding whether or not to purchase the Certificates, investors should form their own view of the merits of the Certificates based upon their own investigations and not in reliance upon the above information.

REPRESENTATION

Each Holder will be deemed to have agreed that it will not offer, sell or deliver the Certificates in any jurisdiction except under circumstances that will result in compliance with the applicable laws thereof, and that such Holder will take at its own expense whatever action is required to permit its purchase and resale of the Certificates. European Economic Area standard selling restrictions apply.

Signed on behalf of Goldman Sachs International:

By:

Duly authorised

23794866/Ashurst(ETOBIN)/ML

OTHER INFORMATION

LISTING AND ADMISSION TO TRADING

Application will be made by the Issuer (or on its behalf) for the Certificates to be listed on the Official List and admitted to trading on the regulated market of the London Stock Exchange with effect from, at the earliest, the Issue Date. No assurances can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date).

The Issuer has no duty to maintain the listing (if any) of the Certificates on the relevant stock exchange(s) over their entire lifetime. Certificates may be suspended from trading and/or de-listed at any time in accordance with applicable rules and regulations of the relevant stock exchange(s).

INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save as discussed in the risk factor, "Risks associated with conflicts of interest between Goldman Sachs and purchasers of Securities" as set out on page 54 of the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Certificates has an interest material to the issue.

REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- | | |
|---------------------------------|-----------------|
| (i) Reasons for the offer: | Not Applicable. |
| (ii) Estimated net proceeds: | Not Applicable. |
| (iii) Estimated total expenses: | Not Applicable. |

PERFORMANCE OF SHARE/INDEX/COMMODITY/FX RATE/INFLATION INDEX/OTHER VARIABLE, AND OTHER INFORMATION CONCERNING THE UNDERLYING

Details of the past and future performance and volatility of the Underlying Asset may be obtained from Bloomberg® and Reuters. Past performance of the Underlying Asset is not an indication of the future performance of the Underlying Asset.

Information about the past and future performance of the Index and the Dividend Index and their respective volatility can be obtained from Bloomberg Page SX5E <Index> and Reuters Page .STOXX50E (for the Index) and Bloomberg Page DEDZ4 <Index> and Reuters Page FEXDZ4 (for the Dividend Index).

The Issuer does not intend to provide post-issuance information, except if required by any applicable laws and regulations.

See also "Description of Certain Main Features of the Certificates" and "Scenario Analysis".

OPERATIONAL INFORMATION

Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking, société anonyme and the relevant identification number(s):	Not Applicable.
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Delivery:	Delivery against payment.
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Names and addresses of additional Programme Agent(s) (if any):	Not Applicable.
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Operational contact(s) for Principal Programme Agent:	eq-sd-operations@gs.com.
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ANNEX A

INFORMATION RELATING TO THE UNDERLYING ASSET

Information on the Index-Linked Derivatives Contract can be found at the website: http://www.eurexchange.com/trading/products/DID/EXD/FEXD_en.html. Information on the Index and the Index Sponsor can be found at the website: <http://www.stoxx.com>.

ANNEX B

INDEX DISCLAIMER

EURO STOXX 50[®] Index (Price EUR)

The EURO STOXX 50[®] Index (Price EUR) (the "**SX5E Index**") is the intellectual property of (including registered trademarks) Stoxx Limited, Zurich, Switzerland ("**STOXX**") and/or its licensors (the "**Licensors**"), which is used under license. The Securities based on the SX5E Index are in no way sponsored, endorsed, sold or promoted by the Licensors and none of the Licensors shall have any liability with respect thereto.

EURO STOXX 50[®] DVP December Index

The EURO STOXX 50[®] DVP December Index (the "**DVP Index**") is the intellectual property of (including registered trademarks) Stoxx Limited, Zurich, Switzerland ("**STOXX**") and/or its licensors (the "**Licensors**"), which is used under license. The Securities based on the DVP Index are in no way sponsored, endorsed, sold or promoted by the Licensors and none of the Licensors shall have any liability with respect thereto.

SUPPLEMENTS TO THE BASE PROSPECTUS

The Base Prospectus dated July 15, 2011 has been supplemented by the following Supplements:

Supplement	Date
Supplement No. 1	July 25, 2011
Supplement No. 2	August 11, 2011
Supplement No. 3	September 12, 2011
Supplement No. 4	November 2, 2011
Supplement No. 5	November 11, 2011
Supplement No. 6	December 5, 2011
Supplement No. 7	December 22, 2011
Supplement No. 8	January 11, 2012
Supplement No. 9	January 23, 2012
Supplement No. 10	March 1, 2012