

## FINAL TERMS DATED 9 MARCH 2012

### AMENDED AND RESTARTED FINAL TERMS DATED 15 JUNE 2012 FOR LISTING PURPOSES AND PREVIOUSLY FINAL TERMS DATED 22 FEBRUARY 2012, RESPECTIVELY

**BNP Paribas Arbitrage Issuance B.V.**  
(incorporated in The Netherlands)  
(as Issuer)

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

(Warrant and Certificate Programme)

#### EUR "OET BEST Certificates" relating to Futures Contracts on Brent Blend Light Crude Oil – April 2012

**BNP Paribas Arbitrage S.N.C.**  
(as Manager)

The Base Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that, except as provided in sub-paragraph (ii) below, any offer of Securities in any Member State of the European Economic Area which has implemented the Prospectus Directive (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 Securities. Accordingly any person making or intending to make an offer of the Securities may only do so:

- (i) in circumstances in which no obligation arises for the Issuer or any Manager 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; or
- (ii) in those jurisdictions mentioned in Paragraph 44 of Part A below, provided such person is one of the persons mentioned in Paragraph 44 of Part A below and that such offer is made during the Offer Period specified for such purpose therein.

Neither the Issuer nor any Manager has authorised, nor do they authorise, the making of any offer of Securities in any other circumstances.

The expression "**Prospectus Directive**" means Directive 2003/71/EC (and amendments thereto, including the 2010 PD Amending Directive, to the extent implemented in the Relevant Member State), and includes any relevant implementing measure in the Relevant Member State and the expression "**2010 PD Amending Directive**" means Directive 2010/73/EU.

### PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 7 June 2011, the First Supplement to the Base Prospectus dated 19 August 2011, the Second Supplement to the Base Prospectus dated 14 September 2011, the Third Supplement to the Base Prospectus dated 10 November 2011, the Fourth Supplement to the Base Prospectus dated 13 December 2011 and the Fifth Supplement to the Base Prospectus dated 20 February 2012 which are incorporated by reference in the Base Prospectus dated 1 June 2012. This document constitutes the Final Terms of the Securities described herein for the purposes of Article 5.4 of the Prospectus Directive (Directive 2003/71/EC) (the "**Prospectus Directive**") as amended (which includes the amendments made by Directive 2010/73/EU (the "**2010 PD Amending Directive**") to the extent that such amendments have been implemented in a relevant Member State) and must be read in conjunction with the Base Prospectus dated 7 June 2011 as so supplemented and the Base Prospectus dated 1 June 2012, which together constitute a base prospectus for the purposes of the Prospectus Directive. Full information on BNP Paribas Arbitrage Issuance B.V. (the "**Issuer**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus dated 7 June 2011 as so supplemented and the Base Prospectus dated 1 June 2012. The Base Prospectus and these Final Terms are available for viewing, respectively, on the following websites: [www.produitsdebourse.bnpparibas.fr](http://www.produitsdebourse.bnpparibas.fr) for public offering in France and [www.listedproducts.cib.bnpparibas.be](http://www.listedproducts.cib.bnpparibas.be) for public offering in the Kingdom of Belgium and copies of these documents may be obtained free of charge at the specified offices of the Security Agents.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms in so far as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "**Securities**" shall be deemed to be references to the relevant Securities that are the subject of these Final Terms and references to "**Security**" shall be construed accordingly.

## SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Redemption Date	Parity
NL0010030680	2,000,000	2,000,000	74961878	T376B	EUR 0.92	Open End	10
NL0010030698	2,000,000	2,000,000	74961886	T377B	EUR 0.53	Open End	10
NL0010030706	2,000,000	2,000,000	74961894	T378B	EUR 1.39	Open End	10
NL0010030714	2,000,000	2,000,000	74961908	T379B	EUR 1.77	Open End	10

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. Issuer: BNP Paribas Arbitrage Issuance B.V.
2. Guarantor: BNP Paribas.
3. Trade Date: 16 February 2012.
4. Issue Date: 22 February 2012.
5. Consolidation: Not applicable.
6. Type of Securities:
  - (a) Certificates.
  - (b) The Securities are Commodity Securities.

The Certificates are Open End Turbo BEST Call Certificates (**OET Call Certificates**) or Open End Turbo BEST Put Certificates (**OET Put Certificates**) (together, the **OET Certificates**). Further particulars set out in "Specific Provisions for each Series" above and as set out in Part C - "Other Applicable Terms".

The term BEST means "Barrier Equal STRike".

The provisions of Annex 5 (*Additional Terms and Conditions for Commodity Securities*) and Annex 14 (*Additional Terms and Conditions for OET Certificates*) shall apply.

7. Form of Securities: Dematerialised bearer form (*au porteur*).
8. Business Day Centre(s): The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is TARGET2.
9. Settlement: Settlement will be by way of cash payment (**Cash Settled Certificates**).
10. Variation of Settlement:
  - (a) Issuer's option to vary settlement: The Issuer does not have the option to vary settlement in respect of the Securities.
  - (b) Variation of Settlement of Physical Delivery Securities: Not applicable.
11. Relevant Asset(s): Not applicable.
12. Entitlement: Not applicable.
13. Conversion Rate: As specified in the OET Certificate Conditions.

The Conversion Rate is published on the following media:

Reuters screen page: ECB37  
 Web Site: <http://www.ecb.int>

or any successor to such page or such other source as may publish the Conversion Rate.

14.	Settlement Currency:	Euro ( <b>EUR</b> ).
15.	Syndication:	The Securities will be distributed on a non-syndicated basis.
16.	Minimum Trading Size:	Not applicable.
17.	Principal Security Agent:	BNP Paribas Securities Services S.C.A.
18.	Registrar:	Not applicable.
19.	Calculation Agent:	BNP Paribas Arbitrage S.N.C. 8 rue de Sofia 75018 Paris (France).
20.	Governing law:	French law.
21.	Special conditions or other modifications to the Terms and Conditions:	Not applicable.

### PRODUCT SPECIFIC PROVISIONS

22.	Index Securities:	Not applicable.
23.	Share Securities:	Not applicable.
24.	ETI Securities:	Not applicable.
25.	Debt Securities:	Not applicable.
26.	Commodity Securities:	Applicable.
(a)	Commodity/Commodities/ Commodity Index/Commodity Indices:	The OET Certificates relate to Brent Blend Light Crude Oil – April 2012 (the " <b>Underlying</b> " or " <b>ICE BRENT</b> "), as set out in the table in Part C - "Other Applicable Terms".
(b)	Pricing Date(s):	The Initial Pricing Date and the Final Pricing Date.
(c)	Initial Pricing Date:	22 February 2011.
(d)	Final Pricing Date:	The Valuation Date, as defined in the OET Certificate Conditions and as modified by paragraph 40(x), below.
(e)	Commodity Reference Price:	The Commodity Reference Price shall be the price for the ICE BRENT on the Intercontinental Exchange (the " <b>ICE</b> " and the " <b>Price Source</b> ") for the settlement price (the " <b>Specified Price</b> ") for the First Nearby Month (the " <b>Delivery Date</b> ") futures contract stated in U.S. Dollars per barrel published by the Price Source.
(f)	Delivery Date:	The month of expiration of the Futures Contract.
(g)	Nearby Month:	As specified in 26(e) above.
(h)	Specified Price:	The settlement price.
(i)	Exchange:	The ICE, or any successor thereto.
(j)	Disruption Fallback(s):	As per Conditions.
(k)	Valuation Time:	Not applicable.
(l)	Specified Maximum Days of Disruption:	As per Conditions.
(m)	Delayed Redemption on Occurrence of a Market Disruption Event:	Not applicable.
(n)	Weighting:	Not applicable.
(o)	Other terms or special conditions:	Not applicable.
27.	Inflation Index Securities:	Not applicable.
28.	Currency Securities:	Not applicable.

29. Fund Securities: Not applicable.
30. Market Access Securities: Not applicable.
31. Futures Securities: Not applicable.
32. Credit Securities: Not applicable.
33. Preference Share Certificates: Not applicable.
34. OET Certificates: Applicable.
- (a) Final Price: Provided that no Automatic Early Redemption Event has occurred, as per the provisions of sub-paragraph (c) of the definition of “Final Price” as set out in Annex 14 and as per §26(e) above.
- (b) Valuation Time: Provided that no Automatic Early Redemption Event has occurred, the Valuation Time on the Valuation Date will be the time when the Final Price is published by the Price Source.
- (c) Exercise Price: The exercise price per OET Certificate is set out in Part C - “Other Applicable Terms” (the “**Capitalised Exercise Price<sub>Initial</sub>**”), together with the applicable rounding rule (the “**Capitalised Exercise Price Rounding Rule**”).
- (d) Capitalised Exercise Price: As per OET Certificate Conditions.
- (e) Dividend Percentage: Not applicable.
- (f) Substitute Futures: Not applicable.
- (g) Financing Rate: As defined in the OET Certificate Conditions and as specified in § 34 (h) (iii) below.
- (h) Automatic Early Redemption Event: Applicable.

Automatic Early Redemption Event means the determination by the Calculation Agent, at the Observation Time(s) on any week day as from the Issue Date (included) of an OET Certificate (notwithstanding the occurrence of a Market Disruption Event), that:

**In respect of OET Call Certificates**, the Observation Price of the Underlying during the Observation Time(s) is less than or equal to the Security Threshold.

**In respect of OET Put Certificates**, the Observation Price of the Underlying during the Observation Time(s) is greater than or equal to the Security Threshold.

In these circumstances, the OET Certificates will automatically expire worthless and the Cash Settlement Amount will be equal to zero.

- (i) Observation Price: The last price.
- (ii) Observation Time(s): At any time during any Commodity Business Day provided that the Observation Time(s) shall start at 8:00:00 (Paris time) on the Issue Date.
- (iii) Financing Rate: The Financing Rate shall be a percentage equal to +3% in case of OET Calls or -3% in case of OET Puts.

The percentage above may vary according to the following provisions:

The percentage may be revised, at the sole discretion of the Calculation Agent, each day (other than a Saturday or Sunday) on which commercial banks are open for general business in Paris between 0% and a Maximum percentage as specified in Part C - “Other Applicable Terms”.

The Financing Rate is available, subject to technical problems, during normal business hours on any day (other than a Saturday or Sunday) on which commercial banks are open for general business in Paris during the term of the relevant OET Certificate, on the following websites of the Issuer [www.produitsdebourse.bnpparibas.fr](http://www.produitsdebourse.bnpparibas.fr) and [www.listedproducts.cib.bnpparibas.be](http://www.listedproducts.cib.bnpparibas.be) or such other website(s) of the Issuer as may be notified to the Holders.

	(iv) Security Threshold:	The initial Security Threshold is specified in the table set out in Part C - "Other Applicable Terms" (the " <b>Security Threshold</b> <sub>Initial</sub> ").
	(v) Security Threshold Rounding Rule:	As specified in the table set out in Part C - "Other Applicable Terms".
	(vi) Security Percentage:	As specified in the table set out in Part C - "Other Applicable Terms".
	(vii) Minimum Security Percentage:	Not applicable.
	(viii) Maximum Security Percentage:	Not applicable.
	(ix) Reset Date:	As per OET Certificate Conditions.
	(i) Other provisions:	Not applicable.
35.	Additional Disruption Events:	Applicable.
36.	Optional Additional Disruption Events:	(a) The following Optional Additional Disruption Events apply to the Securities: Not applicable.  (b) Delayed Redemption on Occurrence of an Additional Disruption Event and/or an Optional Additional Disruption Event: Not applicable.
37.	Knock-in Event:	Not applicable.
38.	Knock-out Event:	Not applicable.

#### **PROVISIONS RELATING TO WARRANTS**

39.	Provisions relating to Warrants:	Not applicable.
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#### **PROVISIONS RELATING TO CERTIFICATES**

40.	Provisions relating to Certificates:	Applicable.
	(a) Notional Amount of each Certificate:	Not applicable.
	(b) Partly Paid Certificates:	The Certificates are not Partly Paid Certificates.
	(c) Interest:	Not applicable.
	(d) Fixed Rate Provisions:	Not applicable.
	(e) Floating Rate Provisions:	Not applicable.
	(f) Linked Interest Certificates:	Not applicable.
	(g) Payment of Premium Amount(s):	Not applicable.
	(h) Index Linked Interest Certificates:	Not applicable.
	(i) Share Linked Interest Certificates:	Not applicable.
	(j) ETI Linked Interest Certificates:	Not applicable.
	(k) Debt Linked Interest Certificates:	Not applicable.
	(l) Commodity Linked Interest Certificates:	Not applicable.
	(m) Inflation Index Linked Interest Certificates:	Not applicable.
	(n) Currency Linked Interest Certificates:	Not applicable.

- (o) Fund Linked Interest Certificates: Not applicable.
- (p) Futures Linked Interest Certificates: Not applicable.
- (q) Instalment Certificates: The Certificates are not Instalment Certificates.
- (r) Issuer Call Option: Not applicable.
- (s) Holder Put Option: Not applicable.
- (t) Automatic Early Redemption Event: Not Applicable.
- (u) Cash Settlement Amount: Unless previously redeemed or purchased and cancelled by the Issuer, the Holder shall receive on the Redemption Date, in respect of each OET Certificate, a Cash Settlement Amount, if any, in accordance with the following provisions:

1) Upon redemption at the discretion of the Issuer in accordance with the provisions of the definition of Valuation Date, detailed in the OET Certificate Conditions, the Holder shall receive on the Redemption Date, in respect of each OET Certificate, a Cash Settlement Amount calculated as follows:

**In respect of OET Call Certificates**

$$\text{Max [0; Capitalised Exercise Price – Final Price] / Parity} \times \frac{1}{\text{Conversion Rate}}$$

**In respect of OET Put Certificates**

$$\text{Max [0; Final Price – Capitalised Exercise Price] / Parity} \times \frac{1}{\text{Conversion Rate}}$$

2) In case of the occurrence of an Automatic Early Redemption Event as specified in §34(h) above, the OET Certificates will automatically expire worthless and the Cash Settlement Amount shall be equal to:

**Zero (0)**

- (v) Renouncement Notice Cut-off Time: Not applicable.
- (w) Strike Date: Not applicable.
- (x) Redemption Valuation Date: The definition of “Valuation Date” in the OET Certificate Conditions shall be deleted and replaced with the following:

**“Valuation Date”** means the date designated as such by the Issuer, in its sole and absolute discretion, provided that such date is determined by the Issuer and notified to the Holders in accordance with General Condition 10 at the latest on the tenth (10<sup>th</sup>) Relevant Business Day preceding the contemplated Valuation Date, subject to adjustments in accordance with the relevant Conditions and the following provisions:

- (a) if such date is not a Relevant Business Day, the Valuation Date shall be postponed until the next following Relevant Business Day unless, in the opinion of the Calculation Agent, such day is a day on which a Market Disruption Event has occurred or is continuing, in which case the provisions of Commodity Security Condition 3 (Consequences of a Market Disruption Event and Disruption Fallbacks) shall apply; and

(b) if an Automatic Early Redemption Event occurs, the Valuation Date shall, unless otherwise specified in the applicable Final Terms, be deemed to be the date on which such Automatic Early Redemption Event occurred. For the avoidance of doubt, if (i) the Issuer designates a date as being the Valuation Date in accordance with these Terms and Conditions and (ii) an Automatic Early Redemption Event occurs after such designation but prior to the designated Valuation Date, then the Valuation Date shall be deemed to be the date on which such Automatic Early Redemption Event occurred.

(y) Averaging: Averaging does not apply to the Securities.

(z) Observation Dates: Not applicable.

(aa) Observation Period: Not applicable.

(bb) Settlement Business Day: Not applicable.

(cc) Cut-off Date: Not applicable.

#### DISTRIBUTION AND US SALES ELIGIBILITY

41. Selling Restrictions: As set out in the Base Prospectus.
- (a) Eligibility for sale of Securities in the United States to AIs: The Securities are not eligible for sale in the United States to AIs.
- (b) Eligibility for sale of Securities in the United States to QIBs within the meaning of Rule 144A: The Securities are not eligible for sale in the United States under Rule 144A to QIBs.
- (c) Eligibility for sale of Securities in the United States to QIBs within the meaning of Rule 144A who are also QPs within the meaning of the Investment Company Act: The Securities are not eligible for sale in the United States to persons who are QIBs and QPs.
42. Additional U.S. Federal income tax consequences: Not applicable.
43. Registered broker/dealer: Not applicable.
44. Non exempt Offer: An offer of the Securities may be made by the Manager and BNP Paribas (together with the Manager, the "**Financial Intermediaries**") other than pursuant to Article 3(2) of the Prospectus Directive in France and in the Kingdom of Belgium ("**Public Offer Jurisdictions**"). See further Paragraph 8 of Part B below.

#### PROVISIONS RELATING TO COLLATERAL AND SECURITY

45. Collateral Security Conditions: Not applicable.

### **Purpose of Final Terms**

These Final Terms comprise the final terms required for issue and public offer in the Public Offer Jurisdictions and admission to trading on NYSE Euronext Paris ("**Euronext Paris**") and as from 15 June 2012 on NYSE Euronext Brussels ("**Euronext Brussels**") of the Securities described herein pursuant to the BNP Paribas, BNP Paribas Arbitrage Issuance B.V. Warrant and Certificate Programme.

### **Responsibility**

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Arbitrage Issuance B.V.

As Issuer:

By:   
Marie-Laurence Dosière

Duly authorised



## PART B - OTHER INFORMATION

### 1. Listing and Admission to Trading / De-listing

Application has been made to list the Securities on Euronext Paris and to admit the Securities described herein for trading on Euronext Paris.

Application has been made to list the Securities below on Euronext Brussels and to admit the Securities described herein for trading on Euronext Brussels, as from 15 June 2012.

The de-listing of the Securities on the exchange specified above shall occur at the opening time on the Valuation Date, subject to any change to such date by such exchange or any competent authorities, for which the Issuer and the Guarantor shall under no circumstances be liable.

Series Number / ISIN Code	Common Code	Mnemonic Code
NL0010030706	74961894	T378B
NL0010030714	74961908	T379B

### 2. Ratings

The Securities to be issued have not been rated.

### 3. Risk Factors

As stated in the Base Prospectus.

### 4. Interests of Natural and Legal Persons Involved in the Issue/Offer

"Save as discussed in "Risk Factors" in the Base Prospectus, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer."

### 5. Reasons for the Offer, Estimated Net Proceeds and Total Expenses

- (a) Reasons for the offer: The net proceeds from the issue of Securities will become part of the general funds of BNPP B.V. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments.
- (b) Estimated net proceeds: EUR 9,220,000 in respect of all series of Securities.
- (c) Estimated total expenses: EUR 300 corresponding to admission fees in respect of all series of Securities. In addition, the Issuer will pay market access fees up to EUR 1.50 per calendar day and per ISIN Code listed on Euronext Paris.

### 6. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

The Securities are Open End Turbo BEST Certificates ("OET Call Certificates" or "OET Put Certificates") denominated in EUR (together the "OET Certificates").

The OET Certificates are undated Securities and may be redeemed at a date designated as such by the Issuer, in its sole discretion and notified to the Holders in accordance with Annex 14 (Additional Terms and Conditions for OET Certificates) and subject to the provisions of the definition of "Valuation Date".

The percentage comprising the Financing Rate may be revised in the sole discretion of the Calculation Agent in accordance with the provisions of **Part A §34(h)(iii)**. Investors should be aware that these modifications may have a significant effect, adverse or positive, on the price of the OET Certificates and consequently on the cash

amount to be received by the investors.

Upon redemption at the discretion of the Issuer, the Holder will receive on the Redemption Date a Cash Settlement Amount equals to the excess (if any) - adjusted by Parity and adjusted by Conversion Rate - of the Final Price over the Capitalised Exercise Price in respect of a OET Call Certificates, or the excess (if any) - adjusted by Parity and adjusted by Conversion Rate - of the Capitalised Exercise Price over the Final Price in respect of a OET Put Certificates, as set out in definition of Cash Settlement Amount in **Part A §40(u)**. Such amount (if any) will be paid in EUR.

The OET Certificates can also be automatically early redeemed upon the occurrence of an Automatic Early Redemption Event. An Automatic Early Redemption Event shall be deemed to occur if, in respect of OET Call Certificates, the Observation Price of the Underlying during the Observation Time(s) is less than or equal to the relevant Security Threshold, or, in respect of OET Put Certificates, the Observation Price of the Underlying during the Observation Time(s) is greater than or equal to the relevant Security Threshold (see **Part A §34(h)**).

In these circumstances and because the Security Threshold is equal to the Capitalised Exercise Price, the OET Certificates will automatically expire worthless and the Cash Settlement Amount will be equal to zero.

The OET Certificates include a leverage factor which increases the exposure to the Underlying compared to a conventional investment in the relevant Underlying.

**The Securities are not capital-protected.** Accordingly, investors should be aware that they may sustain a partial or total loss of the purchase price of their Securities.

In respect of secondary market transactions, the price of the Securities will depend upon market conditions and may be subject to significant fluctuations.

Investment in the Securities is highly speculative, could involve significant risk and should only be considered by persons who can afford a loss of their entire investment.

## 7. Operational Information

Relevant Clearing System(s): Euroclear France

Mnemonic Codes: See "**Specific Provisions for each Series**" in Part A.

## 8. Terms and Conditions of the Public Offer

Offer Period: Not applicable.

Offer Price: The price of the Certificates will vary in accordance with a number of factors including, but not limited to, the price of the Underlying.

Conditions to which the offer is subject: Not applicable.

Description of the application process: Not applicable.

Details of the minimum and/or maximum amount of application: Minimum purchase amount per investor: One (1) OET Certificate.

Maximum purchase amount per investor: The number of Certificates in respect of each series of OET Certificates.

Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants: Not applicable.

Details of the method and time limits for paying up and delivering the Securities: The Certificates are cleared through the clearing systems and are due to be delivered on or about the third Business Day after their purchase by the investor against payment of the purchase amount.

Manner in and date on which results of the offer are to be made public: Not applicable.

Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:

Not applicable.

Categories of potential investors to which the Securities are offered:

Retail, private and institutional investors.

Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:

Not applicable.

Amount of any expenses and taxes specifically charged to the subscriber or purchaser:

Not applicable.

9. **Placing and Underwriting**

Not applicable.

**PART C - OTHER APPLICABLE TERMS**

Place where information relating to the Commodity can be obtained:

Information on the Underlying shall be available on the following Price Source website: [www.theice.com](http://www.theice.com)

Past and further performances of the Underlying are available on the above Price Source website and the volatility of the Underlying may be obtained at the office of the Calculation Agent at the phone number: **0 800 235 000**.

Post-issuance information:

The Issuer does not intend to provide post-issuance information.

(as at 16 February 2012)

Series Number / ISIN Code	Underlying	Type of Security	Capitalised Exercise Price <sub>initial</sub>	Capitalised Exercise Rounding Rule	Security Threshold <sub>initial</sub>	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
NL0010030680	ICE BRENT April 2012	OET CALL	USD 105.0	4 digits	USD 105.0	4 digits	0%	Up to 10%
NL0010030698	ICE BRENT April 2012	OET CALL	USD 110.0	4 digits	USD 110.0	4 digits	0%	Up to 10%
NL0010030706	ICE BRENT April 2012	OET PUT	USD 135.0	4 digits	USD 135.0	4 digits	0%	Up to 10%
NL0010030714	ICE BRENT April 2012	OET PUT	USD 140.0	4 digits	USD 140.0	4 digits	0%	Up to 10%

\* see Part A §34 (h) (iii) "Financing Rate"

Series Number / ISIN Code	Underlying	Reuters Code of the Underlying*	Exchange	Price Source	Price Source website	Conversion Rate
NL0010030680	ICE BRENT April 2012	LCOJ2	ICE	ICE	<a href="http://www.theice.com">www.theice.com</a>	EUR/USD
NL0010030698	ICE BRENT April 2012	LCOJ2	ICE	ICE	<a href="http://www.theice.com">www.theice.com</a>	EUR/USD
NL0010030706	ICE BRENT April 2012	LCOJ2	ICE	ICE	<a href="http://www.theice.com">www.theice.com</a>	EUR/USD
NL0010030714	ICE BRENT April 2012	LCOJ2	ICE	ICE	<a href="http://www.theice.com">www.theice.com</a>	EUR/USD

\* or any successor to such pages or such other source