Date: 1/26/2010

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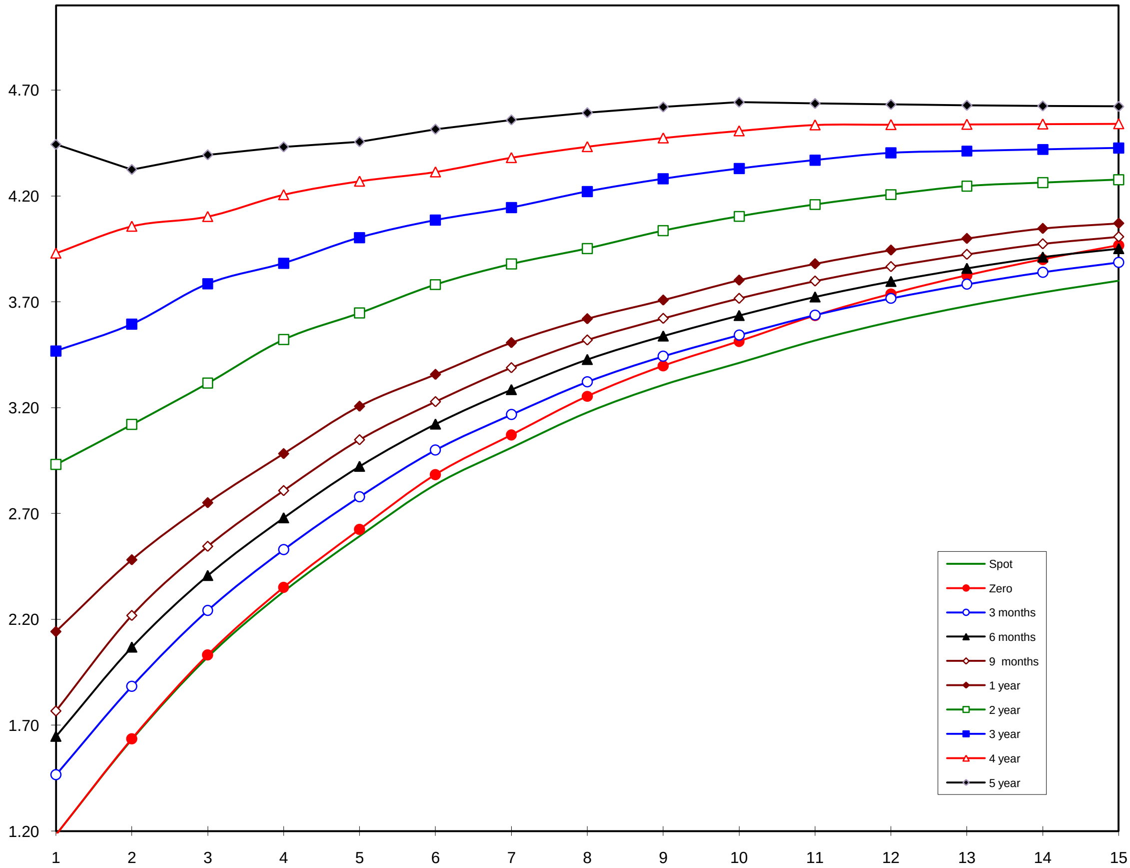
Forward starting bullet loans **Convention:** **euro**

Row: Tenor of the bullet loan. Column: Starting date

Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year
	28-Jan-10	28-Jan-10	26-Apr-10	26-Jul-10	25-Oct-10	25-Jan-11	25-Jan-12	25-Jan-13	27-Jan-14	26-Jan-15
1 year	1.18	1.18	1.47	1.65	1.77	2.14	2.93	3.47	3.93	4.44
2 year	1.63	1.64	1.88	2.07	2.22	2.48	3.12	3.59	4.06	4.32
3 year	2.02	2.03	2.24	2.41	2.55	2.75	3.32	3.79	4.10	4.39
4 year	2.33	2.35	2.53	2.68	2.81	2.98	3.52	3.88	4.21	4.43
5 year	2.59	2.63	2.78	2.92	3.05	3.21	3.65	4.00	4.27	4.46
6 year	2.84	2.88	3.00	3.12	3.23	3.36	3.78	4.09	4.31	4.52
7 year	3.01	3.07	3.17	3.29	3.39	3.51	3.88	4.15	4.38	4.56
8 year	3.18	3.25	3.32	3.43	3.52	3.62	3.95	4.22	4.43	4.59
9 year	3.31	3.40	3.44	3.54	3.62	3.71	4.04	4.28	4.47	4.62
10 year	3.41	3.51	3.54	3.64	3.72	3.80	4.10	4.33	4.51	4.64
11 year	3.52	3.64	3.64	3.72	3.80	3.88	4.16	4.37	4.54	4.64
12 year	3.60	3.74	3.72	3.80	3.87	3.94	4.21	4.40	4.54	4.63
13 year	3.68	3.83	3.78	3.86	3.92	4.00	4.25	4.41	4.54	4.63
14 year	3.74	3.90	3.84	3.91	3.97	4.05	4.26	4.42	4.54	4.63
15 year	3.80	3.97	3.89	3.95	4.01	4.07	4.28	4.43	4.54	4.62

Forward starting bullet loans



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Treasury Support Service

Indicative money and capital markets prices 26-Jan-10 **8:41** **tel.: (+31) 35 - 692 89 89**

Capital Market Euro

Swap	Bid	Ask		Bid	Ask		Bid	Ask
1 Y	1.14	1.18	11Y	3.47	3.51	21Y	3.89	3.93
2 Y	1.59	1.63	12Y	3.56	3.60	22Y	3.89	3.93
3 Y	1.98	2.02	13Y	3.63	3.67	23Y	3.88	3.92
4 Y	2.29	2.33	14Y	3.69	3.73	24Y	3.88	3.92
5 Y	2.55	2.59	15Y	3.74	3.78	25Y	3.87	3.91
6 Y	2.78	2.82	16Y	3.78	3.82	30Y	3.81	3.85
7 Y	2.97	3.01	17Y	3.82	3.86	40Y	3.70	3.74
8 Y	3.13	3.17	18Y	3.84	3.88	50Y	3.66	3.70
9 Y	3.26	3.30	19Y	3.86	3.90			
10Y	3.37	3.41	20Y	3.88	3.92			

Money Market Euro

	Bid	Ask
O/N	0.26	0.30
T/N	0.26	0.30
1 W	0.36	0.40
2 W	0.36	0.40
1 M	0.36	0.40
2 M	0.54	0.58
3 M	0.56	0.60
6 M	0.97	1.01
9 M	1.11	1.15
12M	1.16	1.20

EURIBOR Fixings (act/360) 25-Jan-2010

EONIA	0.339	6MO	0.965
1WK	0.347	7MO	1.003
1MO	0.427	8MO	1.047
2MO	0.526	9MO	1.094
3MO	0.669	10MO	1.135
4MO	0.762	11MO	1.179
5MO	0.851	12MO	1.222

US LIBOR Fixings (act/360) 25-Jan-2010

O/N	0.169	6MO	0.386
1WK	0.209	7MO	0.461
1MO	0.231	8MO	0.542
2MO	0.239	9MO	0.622
3MO	0.249	10MO	0.701
4MO	0.278	11MO	0.780
5MO	0.323	12MO	0.861

Base rates Banks

ABN Amro Bank	4.85
ING Bank	4.95
Rabobank	4.85
ECB Refi rate	1.00
BoJ rate	0.10
Federal Funds rate	0.00-0.25

FRA Euro

3M			6M			9M/12M		
1X4	0.67	0.67	1 X 7	0.96	0.99	1X10	1.07	1.09
2X5	0.67	0.72	2 X 8	1.02	1.05	2X11	1.12	1.14
3X6	0.76	0.77	3 X 9	1.08	1.11	3X12	1.21	1.23
4X7	0.83	0.86	4 X10	1.15	1.20			
5X8	0.92	0.95	5 X11	1.25	1.28	6X18	1.60	1.62
6X9	1.01	1.04	6 X12	1.33	1.37	12X24	2.07	2.12
7X10	1.09	1.14	9 X15	1.58	1.63			
8X11	1.17	1.22	12X18	1.81	1.86			
9X12	1.28	1.33	18X24	2.24	2.29			
12X18	2.20	2.19						

GBP swap			JPY swap			USD swap			CHF Swap		
1 Y	0.89	0.89	1 Y	0.42	0.48	1 Y	0.47	0.48	1 Y	0.44	0.46
2 Y	1.74	1.78	2 Y	0.47	0.47	2 Y	1.08	1.08	2 Y	0.79	0.80
3 Y	2.36	2.39	3 Y	0.53	0.53	3 Y	1.68	1.69	3 Y	1.12	1.13
4 Y	2.80	2.85	4 Y	0.61	0.61	4 Y	2.20	2.20	4 Y	1.40	1.42
5 Y	3.13	3.18	5 Y	0.72	0.72	5 Y	2.61	2.62	5 Y	1.65	1.67
6 Y	3.38	3.41	6 Y	0.84	0.85	6 Y	2.94	2.94	6 Y	1.87	1.88
7 Y	3.58	3.60	7 Y	0.99	0.99	7 Y	3.19	3.19	7 Y	2.05	2.06
8 Y	3.72	3.76	8 Y	1.13	1.14	8 Y	3.38	3.39	8 Y	2.20	2.21
9 Y	3.85	3.87	9 Y	1.28	1.28	9 Y	3.54	3.54	9 Y	2.32	2.34
10 Y	3.95	3.98	10 Y	1.41	1.41	10 Y	3.67	3.68	10 Y	2.43	2.45
15 Y	4.23	4.27	15 Y	1.87	1.87	15 Y	4.12	4.12	15 Y	2.75	2.77

Government bonds Netherlands

	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	103.23	0.62
1 Y NEDS	5.00	15-Jul-11	105.93	0.88
2 Y NEDS	5.00	15-Jul-12	108.61	1.41
3 Y NEDS	4.25	15-Jul-13	108.10	1.81
4 Y NEDS	3.75	15-Jul-14	106.48	2.21
5 Y NEDS	3.25	15-Jul-15	103.71	2.51
6 Y NEDS	4.00	15-Jul-16	107.00	2.80
7 Y NEDS	4.50	15-Jul-17	109.65	3.03
9 Y NEDS	4.00	15-Jul-19	104.99	3.37
13 Y NEDS	3.75	15-Jan-23	100.30	3.72
18 Y NEDS	5.50	15-Jan-28	119.01	4.00
27 Y NEDS	4.00	15-Jan-37	98.73	4.08

Government bonds Belgium

	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	103.07	0.83
3 Y BELG	5.00	28-Sep-12	108.84	1.58
4 Y BELG	4.00	28-Mar-14	106.83	2.26
5 Y BELG	3.50	28-Mar-15	104.29	2.60
7 Y BELG	3.25	28-Sep-16	101.73	2.96
7 Y BELG	4.00	28-Mar-17	105.73	3.09
8 Y BELG	4.00	28-Mar-18	104.84	3.31
9 Y BELG	4.00	28-Mar-19	103.77	3.51
12 Y BELG	4.00	28-Mar-22	101.84	3.81
18 Y BELG	5.50	28-Mar-28	115.55	4.25

Forward EUR/USD			Forward EUR/GBP			Forward EUR/JPY			Forward EUR/CHF		
Spot	1.4088	1.40880	Spot	0.868000	0.868000	Spot	126.99000	127.01000	Spot	1.470800	1.470800
O/N	-0.0300	-0.02000	O/N	-0.030000	0.120000	O/N	-0.08000	0.00000	O/N	-0.120000	-0.090000
2D	-0.0300	-0.03000	2D	0.050000	0.060000	2D	-0.05000	-0.03000	2D	-0.120000	-0.120000
3D	-0.0500	-0.01000	3D	0.010000	0.090000	3D	-0.06000	-0.04000	3D	-0.120000	-0.100000
1W	-0.2200	-0.18000	1W	0.300000	0.400000	1W	-0.48340	-0.36140	1W	-0.863600	-0.740000
1M	-0.9900	-0.84000	1M	1.250000	1.450000	1M	-2.82000	-1.80000	1M	-3.554700	-3.117100
2M	-2.1300	-1.93000	2M	2.420000	2.690000	2M	-5.85000	-4.85000	2M	-7.378100	-6.748200
3M	-3.3300	-3.10000	3M	3.480000	3.950000	3M	-8.59000	-7.97000	3M	-11.236600	-10.434200
4M	-4.5400	-4.27000	4M	4.880000	4.900000	4M	-12.27000	-11.60000	4M	-15.240000	-14.120000
5M	-6.5900	-6.14000	5M	5.700000	5.870000	5M	-16.65000	-15.60000	5M	-20.890000	-19.200000
6M	-9.5900	-8.84000	6M	5.780000	6.160000	6M	-22.86000	-21.35000	6M	-27.821000	-26.266500
9M	-20.8800	-19.38000	9M	6.710000	7.060000	9M	-47.45000	-44.77000	9M	-54.743700	-51.539200
12M	-29.5000	-29.35000	12M	9.210000	10.190000	12M	-79.87000	-78.02000	12M	-83.870000	-78.179400
18M	-42.6300	-39.00000	18M	20.000000	22.210000	18M	-170.00000	-167.43000	18M	-149.910000	-139.000000
2Y	-41.3300	-31.33000	2Y	43.000000	54.000000	2Y	-298.54000	-284.44000	2Y	-236.950000	-216.000000

FX spot others

EUR/SGD	1.98080	1.98200
EUR/NZD	1.99150	1.99220
EUR/AUD	1.57260	1.57300
EUR/CAD	1.49600	1.49640
EUR/TWD	45.13411	45.14679

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CAP/FLOOR Volatility (close 2 business days ago)	bid	ask
1Y	40.65	42.65
2Y	37.50	39.50
3Y	30.47	32.47
4Y	26.49	28.49
5Y	23.73	25.73
6Y	21.84	23.84
7Y	20.39	22.39
8Y	19.26	21.26
9Y	18.39	20.39
10Y	17.71	19.71

Swaption volatility	1 Y		2 Y		3 Y		4 Y		5Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	49.41	51.41	40.87	42.87	32.67	34.67	28.09	30.09	24.95	26.95
3M	49.75	51.75	39.67	41.67	32.67	34.67	28.69	30.69	25.92	27.92
6M	49.48	51.48	38.77	40.77	32.38	34.38	28.51	30.51	25.65	27.65
1Y	45.23	47.23	34.40	36.40	30.02	32.02	26.75	28.75	23.70	25.70
2Y	32.75	34.75	26.56	28.56	24.10	26.10	22.12	24.12	20.53	22.53
3Y	26.26	28.26	21.79	23.79	20.09	22.09	18.71	20.71	17.58	19.58
4Y	21.26	23.26	18.33	20.33	17.33	19.33	16.53	18.53	15.87	17.87
5Y	17.79	19.79	15.85	17.85	15.35	17.35	14.96	16.96	14.60	16.60
10Y	11.88	13.88	11.59	13.59	11.60	13.60	11.61	13.61	11.65	13.65

Euro/dollar volatility		
O/N	13.00	15.00
1W	10.63	11.38
1M	10.75	11.05
2M	11.20	11.26
3M	11.20	11.45
6M	11.75	11.84
9M	11.79	12.06
1Y	12.10	12.17

Swaption volatility	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	22.62	24.62	20.78	22.78	19.56	21.56	18.51	20.51	17.64	19.64
3M	23.67	25.67	22.00	24.00	20.70	22.70	19.67	21.67	18.81	20.81
6M	23.44	25.44	21.73	23.73	20.59	22.59	19.68	21.68	18.92	20.92
1Y	22.58	24.58	21.30	23.30	20.44	22.44	19.73	21.73	19.00	21.00
2Y	19.58	21.58	18.83	20.83	18.36	20.36	17.98	19.98	17.60	19.60
3Y	17.22	19.22	16.94	18.94	16.77	18.77	16.66	18.66	16.60	18.60
4Y	15.65	17.65	15.47	17.47	15.40	17.40	15.36	17.36	15.35	17.35
5Y	14.46	16.46	14.34	16.34	14.32	16.32	14.33	16.33	14.36	16.36
10Y	11.68	13.68	11.74	13.74	11.82	13.82	11.93	13.93	12.04	14.04

Indices	Spot	Date	Difference
Dow Jones (USD)	10196.86	1/25/2010	0.23%
Nasdaq (USD)	2210.8	1/25/2010	0.25%
FTSE 100 (GBP)	5260.31	1/25/2010	-0.80%
CAC 40 (EUR)	3781.85	1/25/2010	-1.02%
DAX (EUR)	5631.37	1/25/2010	-1.12%
AEX (EUR)	328.51	1/25/2010	-0.29%
Nikkei 225 (JPY)	10325.28	1/26/2010	-1.78%
Hang Seng (HKD)	20598.55	1/25/2010	-2.58%
Dow Jones Stoxx 50 (E	2499.23	1/25/2010	-0.93%
MSCI World (USD)	1148.99	1/25/2010	-0.08%

Brent crude oil (Europa) Spot	last	Difference
72.08 USD per barrel	73.03	-1.30%

Bloomberg low Sulfur diesel average rack price Spot	last	Difference
2.03 US cents per Gallon	2.07	-2.01%