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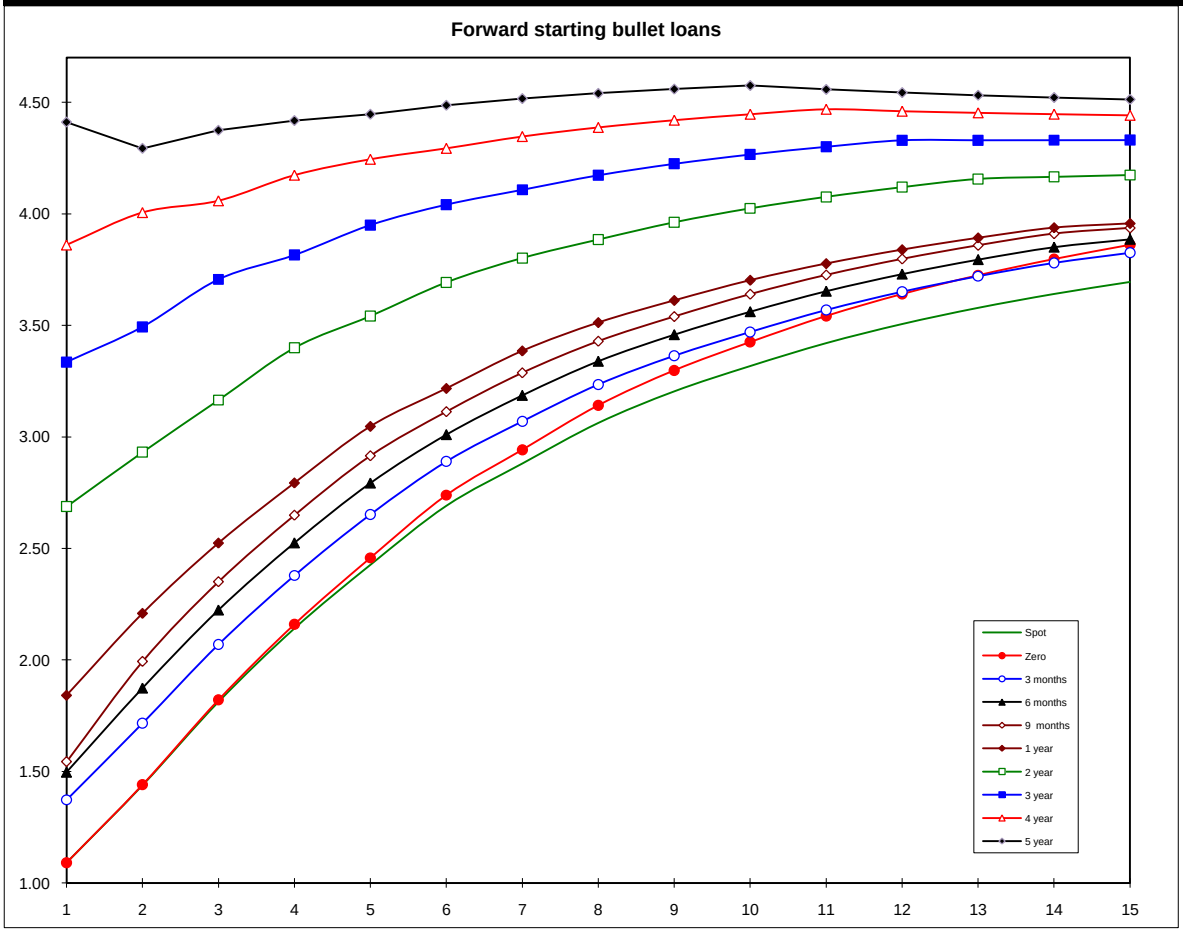
Forward starting bullet loans **Convention: euro**

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
	1-Mar-10	1-Mar-10	24-May-10	24-Aug-10	24-Nov-10	24-Feb-11	24-Feb-12	25-Feb-13	24-Feb-14	24-Feb-15
1 year	1.09	1.09	1.37	1.50	1.54	1.84	2.69	3.34	3.86	4.41
2 year	1.44	1.44	1.72	1.87	1.99	2.21	2.93	3.49	4.01	4.29
3 year	1.81	1.82	2.07	2.22	2.35	2.52	3.17	3.71	4.06	4.37
4 year	2.14	2.16	2.38	2.52	2.65	2.79	3.40	3.82	4.17	4.42
5 year	2.43	2.46	2.65	2.79	2.92	3.05	3.54	3.95	4.24	4.45
6 year	2.69	2.74	2.89	3.01	3.11	3.22	3.69	4.04	4.29	4.49
7 year	2.88	2.94	3.07	3.19	3.29	3.39	3.80	4.11	4.35	4.52
8 year	3.06	3.14	3.24	3.34	3.43	3.51	3.88	4.17	4.39	4.54
9 year	3.20	3.30	3.36	3.46	3.54	3.61	3.96	4.22	4.42	4.56
10 year	3.32	3.43	3.47	3.56	3.64	3.70	4.02	4.27	4.45	4.58
11 year	3.42	3.54	3.57	3.65	3.73	3.78	4.08	4.30	4.47	4.56
12 year	3.51	3.64	3.65	3.73	3.80	3.84	4.12	4.33	4.46	4.54
13 year	3.58	3.72	3.72	3.79	3.86	3.89	4.16	4.33	4.45	4.53
14 year	3.64	3.80	3.78	3.85	3.91	3.94	4.17	4.33	4.45	4.52
15 year	3.69	3.86	3.83	3.89	3.94	3.96	4.17	4.33	4.44	4.51



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Treasury Support Service

Indicative money and capital markets prices 25-Feb-10 **8:52** **tel.: (+31) 35 - 692 89 89**

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Capital Market Euro Swap	Bid	Ask		Bid	Ask		Bid	Ask
1 Y	1.05	1.09	11Y	3.38	3.42	21Y	3.77	3.81
2 Y	1.40	1.44	12Y	3.47	3.51	22Y	3.77	3.81
3 Y	1.77	1.81	13Y	3.54	3.58	23Y	3.76	3.80
4 Y	2.10	2.14	14Y	3.60	3.64	24Y	3.75	3.79
5 Y	2.38	2.42	15Y	3.66	3.70	25Y	3.74	3.78
6 Y	2.63	2.67	16Y	3.69	3.73	30Y	3.66	3.70
7 Y	2.84	2.88	17Y	3.72	3.76	40Y	3.51	3.55
8 Y	3.01	3.05	18Y	3.74	3.78	50Y	3.47	3.51
9 Y	3.15	3.19	19Y	3.76	3.80			
10Y	3.28	3.32	20Y	3.77	3.81			

Money Market Euro	Bid	Ask
O/N	0.23	0.27
T/N	0.26	0.30
1 W	0.26	0.30
2 W	0.28	0.32
1 M	0.38	0.42
2 M	0.51	0.55
3 M	0.56	0.60
6 M	0.87	0.91
9 M	1.11	1.15
12M	1.16	1.20

EURIBOR Fixings (act/360)			24-Feb-2010
EONIA	0.341	6MO	0.963
1WK	0.344	7MO	1.001
1MO	0.418	8MO	1.048
2MO	0.520	9MO	1.098
3MO	0.659	10MO	1.136
4MO	0.760	11MO	1.176
5MO	0.851	12MO	1.226

US LIBOR Fixings (act/360)			24-Feb-2010
O/N	0.174	6MO	0.391
1WK	0.208	7MO	0.464
1MO	0.229	8MO	0.535
2MO	0.240	9MO	0.616
3MO	0.252	10MO	0.691
4MO	0.287	11MO	0.771
5MO	0.331	12MO	0.854

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	0.66	0.69	1 X 7	0.94	0.95	1X10	1.08	1.10
2X5	0.68	0.73	2 X 8	0.97	0.99	2X11	1.12	1.14
3X6	0.73	0.78	3 X 9	1.00	1.03	3X12	1.15	1.16
4X7	0.77	0.82	4 X10	1.07	1.10			
5X8	0.85	0.87	5 X11	1.11	1.16	6X18	1.45	1.47
6X9	0.88	0.93	6 X12	1.16	1.19	12X24	1.79	1.83
7X10	0.96	1.01	9 X15	1.34	1.39			
8X11	1.01	1.06	12X18	1.53	1.56			
9X12	1.07	1.10	18X24	1.94	1.98			
12X18	2.20	2.19						

GBP swap			JPY swap			USD swap			CHF Swap		
1 Y	0.82	0.82	1 Y	0.45	0.46	1 Y	0.46	0.47	1 Y	0.37	0.43
2 Y	1.49	1.52	2 Y	0.47	0.48	2 Y	1.06	1.07	2 Y	0.68	0.69
3 Y	2.05	2.05	3 Y	0.53	0.53	3 Y	1.68	1.68	3 Y	0.98	1.00
4 Y	2.51	2.54	4 Y	0.60	0.61	4 Y	2.20	2.21	4 Y	1.27	1.28
5 Y	2.86	2.89	5 Y	0.70	0.71	5 Y	2.62	2.63	5 Y	1.50	1.52
6 Y	3.17	3.20	6 Y	0.83	0.84	6 Y	2.96	2.97	6 Y	1.72	1.73
7 Y	3.41	3.44	7 Y	0.97	0.98	7 Y	3.22	3.23	7 Y	1.90	1.92
8 Y	3.60	3.63	8 Y	1.11	1.12	8 Y	3.42	3.43	8 Y	2.06	2.08
9 Y	3.75	3.78	9 Y	1.26	1.26	9 Y	3.59	3.59	9 Y	2.20	2.21
10 Y	3.88	3.91	10 Y	1.39	1.40	10 Y	3.73	3.73	10 Y	2.31	2.33
15 Y	4.24	4.27	15 Y	1.86	1.87	15 Y	4.18	4.19	15 Y	2.63	2.65

Government bonds Netherlands	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	103.07	0.47
1 Y NEDS	5.00	15-Jul-11	105.90	0.66
2 Y NEDS	5.00	15-Jul-12	109.00	1.13
3 Y NEDS	4.25	15-Jul-13	108.68	1.58
4 Y NEDS	3.75	15-Jul-14	107.28	1.99
5 Y NEDS	3.25	15-Jul-15	104.55	2.34
6 Y NEDS	4.00	15-Jul-16	107.86	2.64
7 Y NEDS	4.50	15-Jul-17	110.57	2.88
9 Y NEDS	4.00	15-Jul-19	106.11	3.23
13 Y NEDS	3.75	15-Jan-23	101.79	3.57
18 Y NEDS	5.50	15-Jan-28	120.92	3.86
27 Y NEDS	4.00	15-Jan-37	100.91	3.94

Government bonds Belgium	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	103.05	0.63
3 Y BELG	5.00	28-Sep-12	109.31	1.30
4 Y BELG	4.00	28-Mar-14	107.57	2.04
5 Y BELG	3.50	28-Mar-15	105.05	2.43
7 Y BELG	3.25	28-Sep-16	102.37	2.85
7 Y BELG	4.00	28-Mar-17	106.26	3.00
8 Y BELG	4.00	28-Mar-18	105.40	3.23
9 Y BELG	4.00	28-Mar-19	104.42	3.42
12 Y BELG	4.00	28-Mar-22	102.61	3.73
18 Y BELG	5.50	28-Mar-28	117.65	4.10

Forward EUR/USD		
Spot	1.3474	1.34740
O/N	-0.0300	-0.03000
2D	-0.1000	-0.09000
3D	-0.0300	-0.02000
1W	-0.2000	-0.16000
1M	-0.6600	-0.61000
2M	-1.4500	-1.30000
3M	-2.0800	-1.83000
4M	-2.9000	-2.85000
5M	-4.9500	-3.90000
6M	-7.0000	-6.60000
9M	-11.4000	-9.90000
12M	-12.7100	-11.88000
18M	-2.5200	1.83000
2Y	24.1300	30.00000

Forward EUR/GBP		
Spot	0.878650	0.878700
O/N	-0.300000	0.100000
2D	0.140000	0.150000
3D	0.060000	0.060000
1W	0.300000	0.400000
1M	1.430000	1.550000
2M	2.890000	2.950000
3M	4.140000	4.410000
4M	5.230000	5.260000
5M	5.600000	6.030000
6M	5.690000	6.040000
9M	7.310000	7.470000
12M	8.950000	9.370000
18M	16.150000	18.640000
2Y	27.000000	43.000000

Forward EUR/JPY		
Spot	120.39000	120.39000
O/N	-0.07000	-0.03000
2D	-0.22000	-0.15000
3D	-0.08000	-0.06000
1W	-0.57870	-0.44180
1M	-2.52000	-2.35000
2M	-5.35000	-5.12000
3M	-7.98000	-7.36000
4M	-10.92000	-10.32000
5M	-15.40000	-14.42000
6M	-20.13000	-19.50000
9M	-37.30000	-35.21000
12M	-60.07000	-57.71000
18M	-127.79000	-121.12000
2Y	-222.68000	-209.74000

Forward EUR/CHF		
Spot	1.463200	1.463400
O/N	-0.130000	-0.030000
2D	-0.350000	-0.330000
3D	-0.110000	-0.110000
1W	-0.850400	-0.726100
1M	-3.856200	-3.761300
2M	-8.108600	-7.541700
3M	-11.820000	-11.390000
4M	-16.380000	-14.950000
5M	-21.890000	-20.670000
6M	-29.136600	-26.681200
9M	-48.094700	-46.112100
12M	-69.755500	-67.825900
18M	-125.560000	-117.500000
2Y	-192.000000	-174.000000

FX spot others		
EUR/SGD	1.90250	1.90270
EUR/NZD	1.95660	1.95760
EUR/AUD	1.51700	1.51710
EUR/CAD	1.42360	1.42380
EUR/TWD	43.25597	43.26541

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25-Feb-10 8:52

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

Euro/dollar volatility		
O/N	15.06	17.00
1W	11.39	12.08
1M	11.40	11.50
2M	11.60	11.65
3M	11.85	11.95
6M	12.35	12.45
9M	12.50	12.76
1Y	12.70	12.85

Indices	Spot	Date	Difference
Dow Jones (USD)	10374.16	2/24/2010	0.89%
Nasdaq (USD)	2235.9	2/24/2010	1.01%
FTSE 100 (GBP)	5342.92	2/24/2010	0.52%
CAC 40 (EUR)	3715.68	2/24/2010	0.23%
DAX (EUR)	5615.51	2/24/2010	0.20%
AEX (EUR)	320.92	2/24/2010	-0.02%
Nikkei 225 (JPY)	10101.96	2/25/2010	-0.95%
Hang Seng (HKD)	20467.74	2/24/2010	-0.39%
Dow Jones Stoxx 50 (E	2486.15	2/24/2010	0.34%
MSCI World (USD)	1133.2	2/24/2010	0.41%

Brent crude oil (Europa)			
Spot		last	Difference
76.86	USD per barrel	77.59	-0.94%

Bloomberg low Sulfur diesel average rack price			
Spot		last	Difference
2.17	US cents per Gallon	2.15	0.81%

Swaption volatility	1 Y		2 Y		3 Y		4 Y		5Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	54.62	56.62	43.44	45.44	34.43	36.43	29.14	31.14	25.79	27.79
3M	44.88	46.88	40.09	42.09	32.82	34.82	28.30	30.30	25.34	27.34
6M	46.94	48.94	38.65	40.65	32.28	34.28	28.16	30.16	25.35	27.35
1Y	50.22	52.22	36.83	38.83	31.11	33.11	27.27	29.27	24.46	26.46
2Y	34.18	36.18	26.80	28.80	24.31	26.31	22.47	24.47	21.04	23.04
3Y	25.61	27.61	20.87	22.87	19.68	21.68	18.77	20.77	18.12	20.12
4Y	20.68	22.68	17.75	19.75	16.95	18.95	16.37	18.37	15.95	17.95
5Y	17.34	19.34	15.61	17.61	15.08	17.08	14.67	16.67	14.33	16.33
10Y	11.83	13.83	11.40	13.40	11.41	13.41	11.46	13.46	11.48	13.48

Swaption volatility	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	23.18	25.18	21.29	23.29	20.09	22.09	19.21	21.21	18.53	20.53
3M	22.88	24.88	21.07	23.07	19.92	21.92	19.06	21.06	18.39	20.39
6M	23.07	25.07	21.40	23.40	20.36	22.36	19.57	21.57	18.94	20.94
1Y	22.47	24.47	20.94	22.94	20.11	22.11	19.46	21.46	18.93	20.93
2Y	19.86	21.86	18.93	20.93	18.33	20.33	17.81	19.81	17.38	19.38
3Y	17.46	19.46	16.92	18.92	16.49	18.49	16.13	18.13	15.83	17.83
4Y	15.61	17.61	15.30	17.30	15.10	17.10	14.96	16.96	14.87	16.87
5Y	14.18	16.18	14.07	16.07	14.06	16.06	14.10	16.10	14.15	16.15
10Y	11.64	13.64	11.85	13.85	12.06	14.06	12.29	14.29	12.55	14.55

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