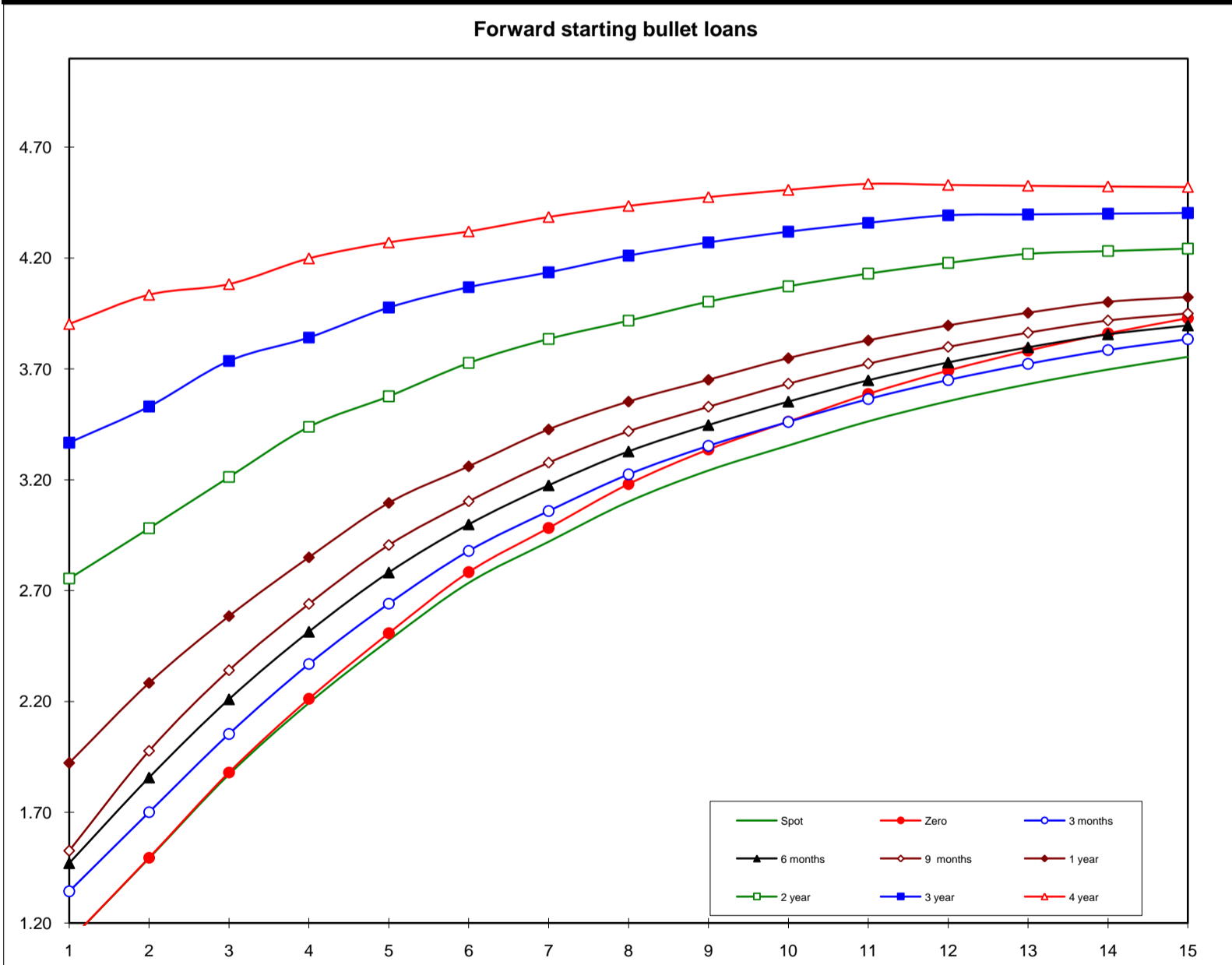


Date: 3/5/2010

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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
	9-Mar-10	9-Mar-10	7-Jun-10	6-Sep-10	6-Dec-10	7-Mar-11	5-Mar-12	5-Mar-13	5-Mar-14	5-Mar-15
1 year	1.12	1.12	1.34	1.47	1.53	1.92	2.75	3.37	3.90	4.43
2 year	1.49	1.49	1.70	1.86	1.98	2.28	2.98	3.53	4.03	4.31
3 year	1.87	1.88	2.05	2.21	2.34	2.58	3.21	3.74	4.08	4.39
4 year	2.19	2.21	2.37	2.51	2.64	2.85	3.44	3.84	4.20	4.44
5 year	2.48	2.51	2.64	2.78	2.91	3.10	3.58	3.98	4.27	4.47
6 year	2.73	2.78	2.88	3.00	3.10	3.26	3.73	4.07	4.32	4.53
7 year	2.92	2.98	3.06	3.17	3.28	3.43	3.84	4.14	4.39	4.57
8 year	3.10	3.18	3.22	3.33	3.42	3.55	3.92	4.21	4.44	4.60
9 year	3.24	3.34	3.35	3.45	3.53	3.65	4.00	4.27	4.48	4.62
10 year	3.35	3.46	3.46	3.55	3.63	3.75	4.07	4.32	4.51	4.65
11 year	3.46	3.59	3.56	3.65	3.72	3.83	4.13	4.36	4.53	4.63
12 year	3.55	3.69	3.65	3.73	3.80	3.90	4.18	4.39	4.53	4.62
13 year	3.63	3.78	3.72	3.80	3.86	3.95	4.22	4.40	4.53	4.61
14 year	3.70	3.86	3.79	3.86	3.92	4.00	4.23	4.40	4.52	4.61
15 year	3.75	3.93	3.83	3.90	3.95	4.02	4.24	4.40	4.52	4.60



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Indicative money and capital markets prices

5-Mar-10 8:48 tel.: (+31) 35 - 692 89 89

Capital Market Euro Swap								
	Bid		Ask		Bid		Ask	
1 Y	1.10	1.14	11Y	3.42	3.46	21Y	3.84	3.88
2 Y	1.45	1.49	12Y	3.52	3.56	22Y	3.84	3.88
3 Y	1.82	1.86	13Y	3.59	3.63	23Y	3.84	3.88
4 Y	2.14	2.18	14Y	3.66	3.70	24Y	3.83	3.87
5 Y	2.42	2.46	15Y	3.71	3.75	25Y	3.81	3.85
6 Y	2.67	2.71	16Y	3.75	3.79	30Y	3.74	3.78
7 Y	2.88	2.92	17Y	3.78	3.82	40Y	3.61	3.65
8 Y	3.05	3.09	18Y	3.81	3.85	50Y	3.55	3.59
9 Y	3.19	3.23	19Y	3.82	3.86			
10Y	3.31	3.35	20Y	3.83	3.87			

Money Market Euro		
	Bid	Ask
O/N	0.23	0.27
T/N	0.25	0.29
1 W	0.29	0.33
2 W	0.30	0.34
1 M	0.36	0.40
2 M	0.51	0.55
3 M	0.56	0.60
6 M	0.86	0.90
9 M	1.11	1.15
12M	1.18	1.22

EURIBOR Fixings (act/360) 4-Mar-2010			
EONIA	0.324	6MO	0.957
1WK	0.343	7MO	0.995
1MO	0.414	8MO	1.044
2MO	0.515	9MO	1.093
3MO	0.654	10MO	1.130
4MO	0.757	11MO	1.170
5MO	0.849	12MO	1.218

US LIBOR Fixings (act/360) 4-Mar-2010			
O/N	0.178	6MO	0.383
1WK	0.208	7MO	0.454
1MO	0.228	8MO	0.525
2MO	0.239	9MO	0.597
3MO	0.252	10MO	0.675
4MO	0.287	11MO	0.755
5MO	0.326	12MO	0.834

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	0.63	0.68	1 X 7	0.93	1.01	1X10	1.10	1.12
2X5	0.68	0.71	2 X 8	0.98	1.01	2X11	1.14	1.16
3X6	0.74	0.74	3 X 9	1.04	1.07	3X12	1.19	1.21
4X7	0.77	0.84	4 X10	1.10	1.13			
5X8	0.85	0.89	5 X11	1.15	1.20	6X18	1.50	1.52
6X9	0.92	0.94	6 X12	1.21	1.24	12X24	1.33	1.33
7X10	0.99	1.04	9 X15	1.40	1.45			
8X11	1.05	1.10	12X18	1.61	1.64			
9X12	1.12	1.17	18X24	2.02	2.07			
12X18	2.20	2.19						

GBP swap		JPY swap		USD swap		CHF Swap					
1 Y	0.88	0.88	1 Y	0.44	0.45	1 Y	0.47	0.50	1 Y	0.42	0.44
2 Y	1.64	1.68	2 Y	0.45	0.46	2 Y	1.06	1.07	2 Y	0.73	0.75
3 Y	2.21	2.22	3 Y	0.51	0.52	3 Y	1.64	1.64	3 Y	1.05	1.06
4 Y	2.64	2.69	4 Y	0.58	0.59	4 Y	2.13	2.13	4 Y	1.31	1.32
5 Y	2.97	3.02	5 Y	0.68	0.69	5 Y	2.53	2.55	5 Y	1.54	1.55
6 Y	3.24	3.28	6 Y	0.81	0.81	6 Y	2.86	2.86	6 Y	1.75	1.76
7 Y	3.47	3.49	7 Y	0.94	0.95	7 Y	3.11	3.12	7 Y	1.92	1.94
8 Y	3.62	3.66	8 Y	1.09	1.09	8 Y	3.32	3.32	8 Y	2.08	2.09
9 Y	3.77	3.79	9 Y	1.23	1.24	9 Y	3.48	3.49	9 Y	2.21	2.22
10 Y	3.88	3.90	10 Y	1.36	1.37	10 Y	3.62	3.63	10 Y	2.32	2.34
15 Y	4.23	4.25	15 Y	1.84	1.85	15 Y	4.09	4.10	15 Y	2.60	2.63

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.98	0.49
1 Y NEDS	5.00	15-Jul-11	105.78	0.68
2 Y NEDS	5.00	15-Jul-12	108.94	1.12
3 Y NEDS	4.25	15-Jul-13	108.68	1.57
4 Y NEDS	3.75	15-Jul-14	107.25	1.99
5 Y NEDS	3.25	15-Jul-15	104.49	2.35
6 Y NEDS	4.00	15-Jul-16	107.72	2.66
7 Y NEDS	4.50	15-Jul-17	110.39	2.91
9 Y NEDS	4.00	15-Jul-19	105.89	3.26
13 Y NEDS	3.75	15-Jan-23	101.54	3.60
18 Y NEDS	5.50	15-Jan-28	120.68	3.87
27 Y NEDS	4.00	15-Jan-37	100.15	3.99

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	103.02	0.60
3 Y BELG	5.00	28-Sep-12	109.31	1.27
4 Y BELG	4.00	28-Mar-14	107.71	2.00
5 Y BELG	3.50	28-Mar-15	105.16	2.40
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	104.44	3.42
12 Y BELG	4.00	28-Mar-22	102.45	3.74
18 Y BELG	5.50	28-Mar-28	117.73	4.09

Forward EUR/USD		
Spot	1.3577	1.35770
O/N	-0.0400	-0.03000
2D	-0.0200	-0.01000
3D	-0.1400	-0.12000
1W	-0.2400	-0.19000
1M	-0.6200	-0.58000
2M	-1.1900	-0.99000
3M	-1.9700	-1.69000
4M	-2.9000	-2.72000
5M	-4.4000	-3.91000
6M	-6.1000	-5.78000
9M	-11.6000	-9.60000
12M	-12.7700	-11.27000
18M	-5.6800	-1.63000
2Y	13.0000	19.55000

Forward EUR/GBP		
Spot	0.903820	0.903900
O/N	0.100000	0.200000
2D	0.050000	0.080000
3D	-0.030000	-0.010000
1W	0.350000	0.370000
1M	1.610000	1.660000
2M	3.060000	3.310000
3M	4.230000	4.600000
4M	5.510000	5.810000
5M	6.300000	6.550000
6M	6.890000	7.000000
9M	8.930000	9.140000
12M	13.000000	13.780000
18M	30.060000	32.780000
2Y	55.000000	61.000000

Forward EUR/JPY		
Spot	121.40000	121.40000
O/N	-0.20000	-0.09000
2D	-0.06000	-0.04000
3D	-0.16000	-0.15000
1W	-0.48980	-0.37880
1M	-2.32000	-2.23000
2M	-4.86000	-4.32000
3M	-7.72000	-7.06000
4M	-10.72000	-9.60000
5M	-15.17000	-14.05000
6M	-19.79000	-19.01000
9M	-38.32000	-36.51000
12M	-63.20000	-60.79000
18M	-135.07000	-127.69000
2Y	-231.71000	-217.67000

Forward EUR/CHF		
Spot	1.462900	1.463000
O/N	-0.400000	-0.200000
2D	-0.100000	-0.100000
3D	-0.260000	-0.210000
1W	-0.896800	-0.775000
1M	-3.668700	-3.543900
2M	-7.486300	-6.931600
3M	-11.408700	-10.889500
4M	-15.000000	-14.610000
5M	-20.360000	-19.610000
6M	-26.300000	-25.400000
9M	-45.160000	-42.863000
12M	-66.132700	-64.110000
18M	-114.920000	-111.920000
2Y	-182.000000	-172.000000

FX spot others		
EUR/SGD	1.90240	1.90290
EUR/NZD	1.97160	1.97260
EUR/AUD	1.50650	1.50670
EUR/CAD	1.40070	1.40100
EUR/TWD	43.35543	43.35951

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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

Euro/dollar volatility		
	bid	ask
O/N	9.75	11.50
1W	11.39	11.95
1M	10.62	10.90
2M	11.00	11.24
3M	11.38	11.55
6M	12.05	12.25
9M	12.16	12.40
1Y	12.33	12.33

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10444.14	3/4/2010	0.46%
Nasdaq (USD)	2292.31	3/4/2010	0.51%
FTSE 100 (GBP)	5527.16	3/4/2010	-0.11%
CAC 40 (EUR)	3828.41	3/4/2010	-0.37%
DAX (EUR)	5795.32	3/4/2010	-0.39%
AEX (EUR)	332.45	3/4/2010	0.18%
Nikkei 225 (JPY)	10368.96	3/5/2010	2.20%
Hang Seng (HKD)	20575.78	3/4/2010	0.63%
Dow Jones Stoxx 50 (E)	2533.26	3/4/2010	0.02%
MSCI World (USD)	1155.6	3/4/2010	-0.15%

Brent crude oil (Europa)			
	Spot	last	Difference
	78.24 USD per barrel	78.37	-0.17%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.22 US cents per Gallon	2.19	1.31%

Swaption volatility											
	1 Y		2 Y		3 Y		4 Y		5 Y		
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask	
1M	42.29	44.29	37.87	39.87	30.30	32.30	25.81	27.81	22.85	24.85	
3M	44.08	46.08	38.96	40.96	31.61	33.61	26.86	28.86	23.59	25.59	
6M	45.63	47.63	37.72	39.72	31.65	33.65	27.51	29.51	24.57	26.57	
1Y	47.15	49.15	35.56	37.56	30.33	32.33	26.65	28.65	23.90	25.90	
2Y	33.00	35.00	26.80	28.80	24.15	26.15	22.13	24.13	20.60	22.60	
3Y	25.44	27.44	21.19	23.19	19.54	21.54	18.28	20.28	17.28	19.28	
4Y	20.40	22.40	17.69	19.69	16.73	18.73	15.97	17.97	15.36	17.36	
5Y	16.91	18.91	15.32	17.32	14.77	16.77	14.34	16.34	13.95	15.95	
10Y	11.23	13.23	11.03	13.03	11.01	13.01	11.02	13.02	11.08	13.08	

Swaption volatility											
	6Y		7Y		8Y		9Y		10Y		
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask	
1M	20.60	22.60	18.99	20.99	17.98	19.98	17.26	19.26	16.69	18.69	
3M	21.35	23.35	19.72	21.72	18.67	20.67	17.90	19.90	17.28	19.28	
6M	22.33	24.33	20.65	22.65	19.58	21.58	18.77	20.77	18.09	20.09	
1Y	22.00	24.00	20.53	22.53	19.72	21.72	19.10	21.10	18.57	20.57	
2Y	19.45	21.45	18.54	20.54	17.94	19.94	17.43	19.43	16.99	18.99	
3Y	16.76	18.76	16.33	18.33	16.02	18.02	15.75	17.75	15.56	17.56	
4Y	15.06	17.06	14.79	16.79	14.62	16.62	14.50	16.50	14.43	16.43	
5Y	13.76	15.76	13.60	15.60	13.56	15.56	13.55	15.55	13.58	15.58	
10Y	11.20	13.20	11.35	13.35	11.50	13.50	11.67	13.67	11.87	13.87	