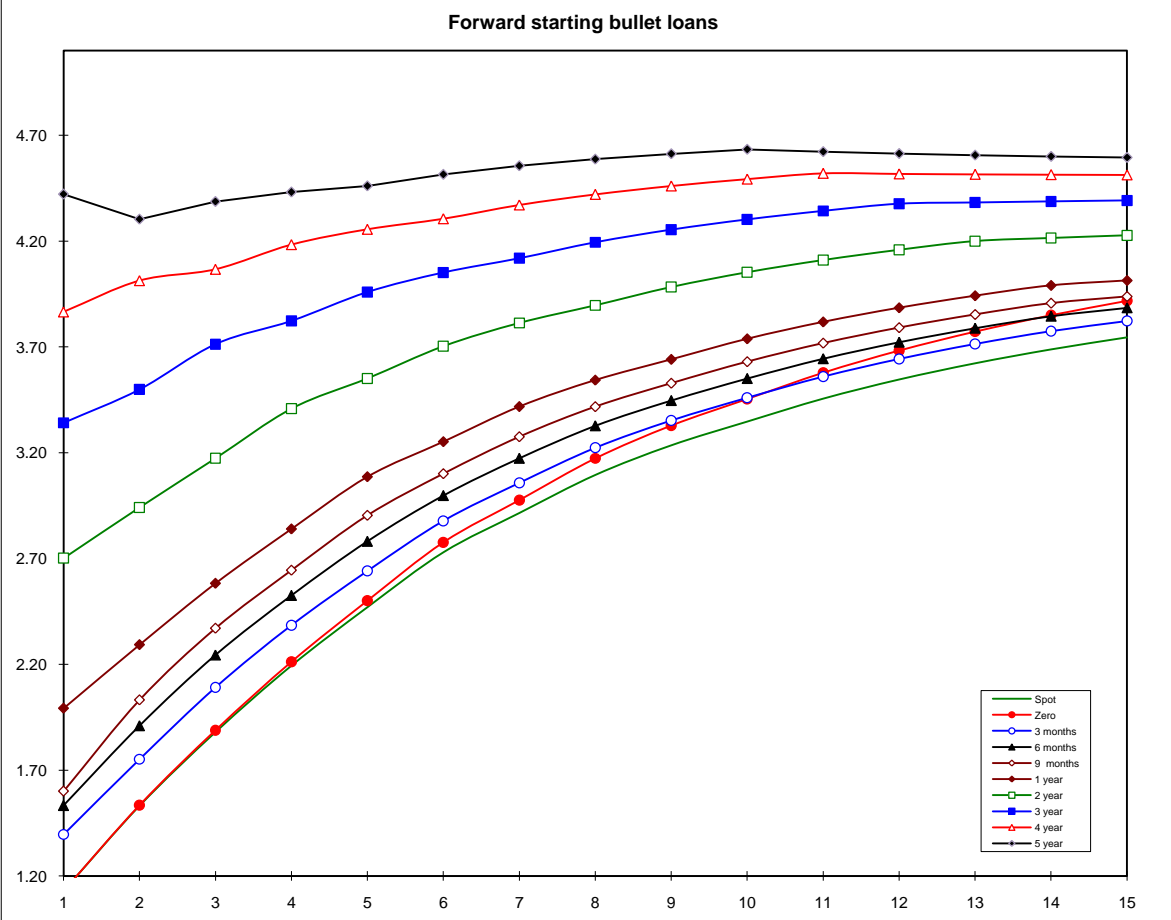


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Forward starting bullet loans											Convention: euro	
Row: Tenor of the bullet loan.											Column: Starting date	
Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year		
	11-Mar-10	11-Mar-10	8-Jun-10	8-Sep-10	8-Dec-10	8-Mar-11	8-Mar-12	8-Mar-13	10-Mar-14	9-Mar-15		
1 year	1.13	1.13	1.40	1.53	1.60	1.99	2.70	3.34	3.87	4.42		
2 year	1.53	1.54	1.75	1.91	2.03	2.29	2.94	3.50	4.01	4.30		
3 year	1.88	1.89	2.09	2.24	2.37	2.58	3.17	3.71	4.07	4.39		
4 year	2.19	2.21	2.39	2.53	2.64	2.84	3.41	3.82	4.18	4.43		
5 year	2.47	2.50	2.64	2.78	2.90	3.09	3.55	3.96	4.26	4.46		
6 year	2.73	2.78	2.88	3.00	3.10	3.25	3.70	4.05	4.31	4.52		
7 year	2.92	2.98	3.06	3.17	3.28	3.42	3.81	4.12	4.37	4.56		
8 year	3.09	3.17	3.22	3.33	3.42	3.54	3.90	4.19	4.42	4.59		
9 year	3.23	3.33	3.35	3.45	3.53	3.64	3.98	4.25	4.46	4.61		
10 year	3.35	3.45	3.46	3.55	3.63	3.74	4.05	4.30	4.49	4.63		
11 year	3.46	3.58	3.56	3.64	3.72	3.82	4.11	4.34	4.52	4.62		
12 year	3.55	3.68	3.64	3.72	3.79	3.89	4.16	4.38	4.52	4.61		
13 year	3.62	3.77	3.71	3.79	3.85	3.94	4.20	4.38	4.52	4.61		
14 year	3.69	3.85	3.78	3.85	3.91	3.99	4.21	4.39	4.51	4.60		
15 year	3.75	3.92	3.82	3.88	3.94	4.01	4.23	4.39	4.51	4.59		



Treasury Support Service



Indicative money and capital markets prices

9-Mar-10 8:54 tel.: (+31) 35 - 692 89 89

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Capital Market Euro Swap								
Swap	Bid	Ask	Bid	Ask	Bid	Ask		
1 Y	1.09	1.13	11Y	3.41	3.45	21Y	3.85	3.89
2 Y	1.47	1.51	12Y	3.51	3.55	22Y	3.84	3.88
3 Y	1.83	1.87	13Y	3.59	3.63	23Y	3.84	3.88
4 Y	2.15	2.19	14Y	3.65	3.69	24Y	3.83	3.87
5 Y	2.43	2.47	15Y	3.70	3.74	25Y	3.82	3.86
6 Y	2.67	2.71	16Y	3.74	3.78	30Y	3.75	3.79
7 Y	2.87	2.91	17Y	3.78	3.82	40Y	3.62	3.66
8 Y	3.04	3.08	18Y	3.80	3.84	50Y	3.57	3.61
9 Y	3.18	3.22	19Y	3.82	3.86			
10Y	3.31	3.35	20Y	3.83	3.87			

Money Market Euro		
	Bid	Ask
O/N	0.66	0.70
T/N	0.26	0.30
1 W	0.33	0.37
2 W	0.34	0.38
1 M	0.36	0.40
2 M	0.51	0.55
3 M	0.56	0.60
6 M	0.74	0.78
9 M	0.82	0.86
12M	1.18	1.22

EURIBOR Fixings (act/360) 8-Mar-2010			
EOBIA	0.312	6MO	0.957
1WK	0.343	7MO	0.994
1MO	0.413	8MO	1.042
2MO	0.514	9MO	1.093
3MO	0.652	10MO	1.131
4MO	0.755	11MO	1.172
5MO	0.845	12MO	1.218

US LIBOR Fixings (act/360) 8-Mar-2010			
O/N	0.193	6MO	0.395
1WK	0.211	7MO	0.467
1MO	0.230	8MO	0.538
2MO	0.240	9MO	0.618
3MO	0.254	10MO	0.699
4MO	0.290	11MO	0.782
5MO	0.331	12MO	0.868

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	0.65	0.68	1 X 7	0.95	0.98	1X10	1.10	1.12
2X5	0.68	0.71	2 X 8	0.99	1.02	2X11	1.14	1.16
3X6	0.74	0.75	3 X 9	1.05	1.08	3X12	1.19	1.21
4X7	0.81	0.83	4 X10	1.13	1.16			
5X8	0.87	0.90	5 X11	1.19	1.22	6X18	1.53	1.55
6X9	0.95	0.98	6 X12	1.25	1.30	12X24	1.90	1.95
7X10	1.02	1.07	9 X15	1.44	1.49			
8X11	1.09	1.14	12X18	1.69	1.74			
9X12	1.15	1.20	18X24	2.04	2.09			
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	0.44	0.46
2 Y	1.64	1.68	2 Y	0.45	0.46	2 Y	1.10	1.12
3 Y	2.21	2.25	3 Y	0.50	0.51	3 Y	1.68	1.69
4 Y	2.66	2.68	4 Y	0.59	0.59	4 Y	2.19	2.19
5 Y	2.97	3.02	5 Y	0.69	0.70	5 Y	2.61	2.61
6 Y	3.27	3.28	6 Y	0.81	0.82	6 Y	2.94	2.94
7 Y	3.48	3.50	7 Y	0.95	0.96	7 Y	3.20	3.21
8 Y	3.66	3.68	8 Y	1.09	1.10	8 Y	3.41	3.42
9 Y	3.79	3.83	9 Y	1.24	1.25	9 Y	3.58	3.59
10 Y	3.91	3.93	10 Y	1.38	1.39	10 Y	3.72	3.72
15 Y	4.25	4.27	15 Y	1.86	1.87	15 Y	4.22	4.25

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.94	0.51
1 Y NEDS	5.00	15-Jul-11	105.72	0.70
2 Y NEDS	5.00	15-Jul-12	108.84	1.15
3 Y NEDS	4.25	15-Jul-13	108.54	1.60
4 Y NEDS	3.75	15-Jul-14	107.06	2.03
5 Y NEDS	3.25	15-Jul-15	104.33	2.38
6 Y NEDS	4.00	15-Jul-16	107.51	2.69
7 Y NEDS	4.50	15-Jul-17	110.21	2.93
9 Y NEDS	4.00	15-Jul-19	105.75	3.27
13 Y NEDS	3.75	15-Jan-23	101.39	3.61
18 Y NEDS	5.50	15-Jan-28	120.48	3.89
27 Y NEDS	4.00	15-Jan-37	99.70	4.02

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.99	0.62
3 Y BELG	5.00	28-Sep-12	109.26	1.28
4 Y BELG	4.00	28-Mar-14	107.52	2.04
5 Y BELG	3.50	28-Mar-15	104.90	2.46
7 Y BELG	3.25	28-Sep-16	102.04	2.90
7 Y BELG	4.00	28-Mar-17	106.09	3.03
8 Y BELG	4.00	28-Mar-18	105.26	3.25
9 Y BELG	4.00	28-Mar-19	104.37	3.43
12 Y BELG	4.00	28-Mar-22	102.36	3.75
18 Y BELG	5.50	28-Mar-28	117.63	4.10

Forward EUR/USD		
Spot	1.3613	1.361400
O/N	-0.1500	-0.140000
2D	-0.0200	0.030000
3D	0.0100	0.010000
1W	0.0200	0.050000
1M	-0.1200	-0.090000
2M	-0.5500	-0.350000
3M	-0.8900	-0.700000
4M	-1.7100	-1.310000
5M	-3.0300	-2.530000
6M	-4.6400	-4.350000
9M	-9.4500	-8.730000
12M	-11.0000	-9.630000
18M	-1.8300	1.970000
2Y	20.0500	30.050000

Forward EUR/GBP		
Spot	0.908020	0.908100
O/N	-0.300000	0.200000
2D	0.070000	0.080000
3D	0.070000	0.100000
1W	0.440000	0.490000
1M	1.740000	1.800000
2M	3.090000	3.280000
3M	4.710000	4.750000
4M	6.000000	6.110000
5M	6.560000	6.810000
6M	6.900000	7.050000
9M	8.690000	8.900000
12M	12.240000	12.830000
18M	28.010000	30.760000
2Y	54.000000	61.000000

Forward EUR/JPY		
Spot	122.44000	122.440000
O/N	-0.20000	-0.160000
2D	-0.05000	-0.040000
3D	-0.06000	-0.040000
1W	-0.41000	-0.300000
1M	-2.23000	-2.160000
2M	-4.56000	-4.290000
3M	-7.43000	-6.910000
4M	-10.60000	-9.660000
5M	-15.10000	-13.790000
6M	-20.07000	-19.550000
9M	-40.12000	-38.150000
12M	-65.00000	-63.500000
18M	-140.00000	-133.780000
2Y	-241.74000	-227.580000

Forward EUR/CHF		
Spot	1.463100	1.463200
O/N	-0.270000	-0.250000
2D	-0.110000	-0.090000
3D	-0.090000	-0.070000
1W	-0.754400	-0.681400
1M	-3.750000	-3.636300
2M	-7.424600	-6.801700
3M	-11.424600	-10.970200
4M	-15.720000	-15.220000
5M	-20.630000	-19.900000
6M	-26.440000	-25.440000
9M	-45.080000	-43.697000
12M	-64.110000	-62.273000
18M	-117.000000	-114.450000
2Y	-185.000000	-175.000000

FX spot others		
EUR/SGD	1.90640	1.90680
EUR/NZD	1.94530	1.94610
EUR/AUD	1.49520	1.49520
EUR/CAD	1.39810	1.39860
EUR/TWD	43.32247	43.33246

Treasury Support Service



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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	12.06	14.94
1W	10.13	10.61
1M	10.27	10.40
2M	10.71	10.88
3M	11.01	11.29
6M	11.75	11.95
9M	12.01	12.30
1Y	12.15	12.30

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10552.52	3/8/2010	-0.13%
Nasdaq (USD)	2332.21	3/8/2010	0.25%
FTSE 100 (GBP)	5606.72	3/8/2010	0.12%
CAC 40 (EUR)	3903.54	3/8/2010	-0.18%
DAX (EUR)	5875.91	3/8/2010	-0.02%
AEX (EUR)	338.17	3/8/2010	-0.15%
Nikkei 225 (JPY)	10567.65	3/9/2010	-0.17%
Hang Seng (HKD)	21196.87	3/8/2010	0.04%
Dow Jones Stoxx 50 (EUR)	2575.07	3/8/2010	-0.06%
MSCI World (USD)	1174.7	3/8/2010	0.36%

Brent crude oil (Europa)			
	Spot	last	Difference
	79.40 USD per barrel	79.56	-0.20%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.23 US cents per Gallon	2.24	-0.46%

	Swaption volatility									
	1 Y		2 Y		3 Y		4 Y		5 Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	38.96	40.96	35.84	37.84	29.03	31.03	25.07	27.07	22.40	24.40
3M	41.28	43.28	37.28	39.28	30.52	32.52	26.09	28.09	22.98	24.98
6M	42.49	44.49	35.79	37.79	30.44	32.44	26.66	28.66	23.97	25.97
1Y	45.85	47.85	34.27	36.27	29.49	31.49	26.04	28.04	23.45	25.45
2Y	32.43	34.43	26.35	28.35	23.41	25.41	21.34	23.34	19.98	21.98
3Y	25.07	27.07	20.88	22.88	19.25	21.25	18.02	20.02	17.05	19.05
4Y	20.13	22.13	17.44	19.44	16.56	18.56	15.87	17.87	15.31	17.31
5Y	16.85	18.85	15.16	17.16	14.71	16.71	14.36	16.36	14.06	16.06
10Y	11.11	13.11	10.86	12.86	10.96	12.96	11.08	13.08	11.22	13.22

	Swaption volatility									
	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	20.21	22.21	18.62	20.62	17.62	19.62	16.87	18.87	16.30	18.30
3M	20.77	22.77	19.16	21.16	18.11	20.11	17.31	19.31	16.60	18.60
6M	21.83	23.83	20.23	22.23	19.20	21.20	18.41	20.41	17.75	19.75
1Y	21.69	23.69	20.35	22.35	19.48	21.48	18.78	20.78	18.20	20.20
2Y	18.91	20.91	18.06	20.06	17.51	19.51	17.05	19.05	16.65	18.65
3Y	16.51	18.51	16.07	18.07	15.74	17.74	15.47	17.47	15.26	17.26
4Y	14.99	16.99	14.70	16.70	14.51	16.51	14.39	16.39	14.29	16.29
5Y	13.86	15.86	13.68	15.68	13.62	15.62	13.58	15.58	13.58	15.58
10Y	11.29	13.29	11.39	13.39	11.51	13.51	11.64	13.64	11.80	13.80