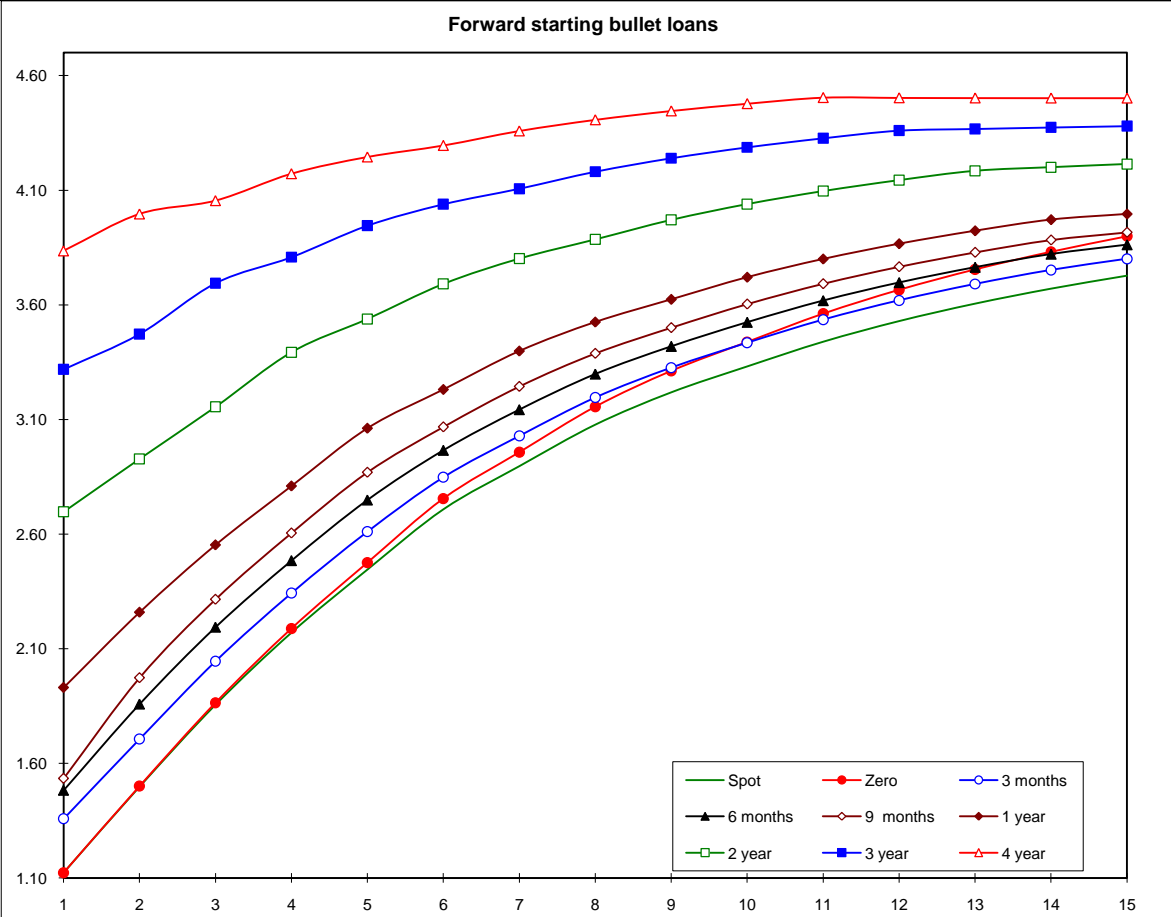


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| Forward starting bullet loans | | | | | | | | | | |
|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------------|
| | | | | | | | | | | Convention: euro |
| Row: Tenor of the bullet loan. Column: Starting date | | | | | | | | | | |
| Tenor \ starting | Spot | Zero | 3 months | 6 months | 9 months | 1 year | 2 year | 3 year | 4 year | 5 year |
| | 12-Mar-10 | 12-Mar-10 | 10-Jun-10 | 10-Sep-10 | 10-Dec-10 | 10-Mar-11 | 12-Mar-12 | 11-Mar-13 | 10-Mar-14 | 10-Mar-15 |
| 1 year | 1.12 | 1.12 | 1.36 | 1.48 | 1.53 | 1.93 | 2.70 | 3.32 | 3.84 | 4.42 |
| 2 year | 1.50 | 1.50 | 1.71 | 1.86 | 1.97 | 2.26 | 2.93 | 3.47 | 4.00 | 4.30 |
| 3 year | 1.86 | 1.86 | 2.05 | 2.19 | 2.32 | 2.55 | 3.16 | 3.69 | 4.05 | 4.38 |
| 4 year | 2.17 | 2.19 | 2.34 | 2.48 | 2.60 | 2.81 | 3.39 | 3.81 | 4.17 | 4.43 |
| 5 year | 2.45 | 2.48 | 2.61 | 2.75 | 2.87 | 3.06 | 3.54 | 3.95 | 4.25 | 4.45 |
| 6 year | 2.71 | 2.76 | 2.85 | 2.97 | 3.07 | 3.23 | 3.69 | 4.04 | 4.30 | 4.51 |
| 7 year | 2.90 | 2.96 | 3.03 | 3.14 | 3.24 | 3.40 | 3.80 | 4.11 | 4.36 | 4.55 |
| 8 year | 3.08 | 3.16 | 3.20 | 3.30 | 3.39 | 3.52 | 3.89 | 4.18 | 4.41 | 4.57 |
| 9 year | 3.22 | 3.31 | 3.33 | 3.42 | 3.50 | 3.62 | 3.97 | 4.24 | 4.45 | 4.60 |
| 10 year | 3.33 | 3.44 | 3.43 | 3.52 | 3.60 | 3.72 | 4.04 | 4.29 | 4.48 | 4.62 |
| 11 year | 3.44 | 3.56 | 3.54 | 3.62 | 3.69 | 3.80 | 4.10 | 4.33 | 4.50 | 4.61 |
| 12 year | 3.53 | 3.67 | 3.62 | 3.70 | 3.77 | 3.87 | 4.14 | 4.36 | 4.50 | 4.60 |
| 13 year | 3.60 | 3.75 | 3.69 | 3.76 | 3.83 | 3.92 | 4.18 | 4.37 | 4.50 | 4.60 |
| 14 year | 3.67 | 3.83 | 3.75 | 3.82 | 3.88 | 3.97 | 4.20 | 4.37 | 4.50 | 4.59 |
| 15 year | 3.73 | 3.90 | 3.80 | 3.86 | 3.92 | 4.00 | 4.21 | 4.38 | 4.50 | 4.59 |



| Capital Market Euro Swap | | | | | | | | |
|--------------------------|------|------|-----|------|------|-----|------|------|
| Swap | Bid | Ask | Bid | Ask | Bid | Ask | | |
| 1 Y | 1.08 | 1.12 | 11Y | 3.40 | 3.44 | 21Y | 3.83 | 3.87 |
| 2 Y | 1.46 | 1.50 | 12Y | 3.49 | 3.53 | 22Y | 3.83 | 3.87 |
| 3 Y | 1.82 | 1.86 | 13Y | 3.57 | 3.61 | 23Y | 3.82 | 3.86 |
| 4 Y | 2.13 | 2.17 | 14Y | 3.64 | 3.68 | 24Y | 3.81 | 3.85 |
| 5 Y | 2.41 | 2.45 | 15Y | 3.69 | 3.73 | 25Y | 3.80 | 3.84 |
| 6 Y | 2.65 | 2.69 | 16Y | 3.73 | 3.77 | 30Y | 3.73 | 3.77 |
| 7 Y | 2.86 | 2.90 | 17Y | 3.76 | 3.80 | 40Y | 3.61 | 3.65 |
| 8 Y | 3.02 | 3.06 | 18Y | 3.79 | 3.83 | 50Y | 3.55 | 3.59 |
| 9 Y | 3.17 | 3.21 | 19Y | 3.81 | 3.85 | | | |
| 10Y | 3.29 | 3.33 | 20Y | 3.82 | 3.86 | | | |

| Money Market Euro | | |
|-------------------|------|------|
| | Bid | Ask |
| O/N | 0.24 | 0.28 |
| T/N | 0.28 | 0.32 |
| 1 W | 0.33 | 0.37 |
| 2 W | 0.31 | 0.35 |
| 1 M | 0.36 | 0.40 |
| 2 M | 0.51 | 0.55 |
| 3 M | 0.65 | 0.69 |
| 6 M | 0.87 | 0.91 |
| 9 M | 0.82 | 0.86 |
| 12M | 1.18 | 1.22 |

| EURIBOR Fixings (act/360) 9-Mar-2010 | | | |
|--------------------------------------|-------|------|-------|
| | | | |
| EOBIA | 0.643 | 6MO | 0.956 |
| 1WK | 0.343 | 7MO | 0.993 |
| 1MO | 0.411 | 8MO | 1.041 |
| 2MO | 0.512 | 9MO | 1.091 |
| 3MO | 0.652 | 10MO | 1.130 |
| 4MO | 0.755 | 11MO | 1.170 |
| 5MO | 0.846 | 12MO | 1.216 |

| US LIBOR Fixings (act/360) 9-Mar-2010 | | | |
|---------------------------------------|-------|------|-------|
| | | | |
| O/N | 0.192 | 6MO | 0.394 |
| 1WK | 0.211 | 7MO | 0.464 |
| 1MO | 0.230 | 8MO | 0.533 |
| 2MO | 0.240 | 9MO | 0.612 |
| 3MO | 0.256 | 10MO | 0.692 |
| 4MO | 0.291 | 11MO | 0.774 |
| 5MO | 0.331 | 12MO | 0.859 |

| 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 | 0.64 | 0.66 | 1 X 7 | 0.95 | 0.98 | 1X10 | 1.09 | 1.11 |
| 2X5 | 0.67 | 0.70 | 2 X 8 | 0.99 | 1.02 | 2X11 | 1.12 | 1.14 |
| 3X6 | 0.72 | 0.75 | 3 X 9 | 1.05 | 1.08 | 3X12 | 1.18 | 1.20 |
| 4X7 | 0.79 | 0.82 | 4 X10 | 1.12 | 1.15 | | | |
| 5X8 | 0.86 | 0.89 | 5 X11 | 1.18 | 1.21 | 6X18 | 1.50 | 1.52 |
| 6X9 | 0.93 | 0.96 | 6 X12 | 1.23 | 1.28 | 12X24 | 1.89 | 1.93 |
| 7X10 | 1.00 | 1.05 | 9 X15 | 1.43 | 1.47 | | | |
| 8X11 | 1.07 | 1.12 | 12X18 | 1.64 | 1.67 | | | |
| 9X12 | 1.14 | 1.17 | 18X24 | 2.02 | 2.07 | | | |
| 12X18 | 2.20 | 2.19 | | | | | | |

| GBP swap | | JPY swap | | USD swap | | CHF Swap | | |
|----------|------|----------|------|----------|------|----------|------|------|
| | | | | | | | | |
| 1 Y | 0.87 | 0.87 | 1 Y | 0.43 | 0.45 | 1 Y | 0.47 | 0.49 |
| 2 Y | 1.61 | 1.65 | 2 Y | 0.45 | 0.45 | 2 Y | 0.83 | 0.84 |
| 3 Y | 2.17 | 2.19 | 3 Y | 0.50 | 0.51 | 3 Y | 1.13 | 1.14 |
| 4 Y | 2.62 | 2.64 | 4 Y | 0.58 | 0.59 | 4 Y | 1.36 | 1.37 |
| 5 Y | 2.92 | 2.97 | 5 Y | 0.68 | 0.69 | 5 Y | 1.57 | 1.58 |
| 6 Y | 3.20 | 3.24 | 6 Y | 0.80 | 0.81 | 6 Y | 1.77 | 1.78 |
| 7 Y | 3.43 | 3.46 | 7 Y | 0.94 | 0.95 | 7 Y | 1.94 | 1.95 |
| 8 Y | 3.61 | 3.63 | 8 Y | 1.09 | 1.09 | 8 Y | 2.09 | 2.11 |
| 9 Y | 3.75 | 3.78 | 9 Y | 1.23 | 1.24 | 9 Y | 2.22 | 2.24 |
| 10 Y | 3.88 | 3.90 | 10 Y | 1.37 | 1.38 | 10 Y | 2.34 | 2.35 |
| 15 Y | 4.21 | 4.25 | 15 Y | 1.85 | 1.86 | 15 Y | 2.63 | 2.65 |

| Government bonds Netherlands | | | | |
|------------------------------|--------|-----------|--------|-------|
| | Coupon | End Date | Price | Yield |
| 1 Y NEDS | 4.00 | 15-Jan-11 | 102.92 | 0.50 |
| 1 Y NEDS | 5.00 | 15-Jul-11 | 105.69 | 0.70 |
| 2 Y NEDS | 5.00 | 15-Jul-12 | 108.81 | 1.15 |
| 3 Y NEDS | 4.25 | 15-Jul-13 | 108.56 | 1.59 |
| 4 Y NEDS | 3.75 | 15-Jul-14 | 107.13 | 2.01 |
| 5 Y NEDS | 3.25 | 15-Jul-15 | 104.38 | 2.37 |
| 6 Y NEDS | 4.00 | 15-Jul-16 | 107.64 | 2.67 |
| 7 Y NEDS | 4.50 | 15-Jul-17 | 110.32 | 2.92 |
| 9 Y NEDS | 4.00 | 15-Jul-19 | 105.88 | 3.26 |
| 13 Y NEDS | 3.75 | 15-Jan-23 | 101.48 | 3.60 |
| 18 Y NEDS | 5.50 | 15-Jan-28 | 120.78 | 3.87 |
| 27 Y NEDS | 4.00 | 15-Jan-37 | 99.64 | 4.02 |

| Government bonds Belgium | | | | |
|--------------------------|--------|-----------|--------|-------|
| | Coupon | End Date | Price | Yield |
| 1 Y BELG | 3.50 | 28-Mar-11 | 102.96 | 0.62 |
| 3 Y BELG | 5.00 | 28-Sep-12 | 109.23 | 1.28 |
| 4 Y BELG | 4.00 | 28-Mar-14 | 107.51 | 2.04 |
| 5 Y BELG | 3.50 | 28-Mar-15 | 104.87 | 2.46 |
| 7 Y BELG | 3.25 | 28-Sep-16 | 102.13 | 2.89 |
| 7 Y BELG | 4.00 | 28-Mar-17 | 106.15 | 3.02 |
| 8 Y BELG | 4.00 | 28-Mar-18 | 105.32 | 3.24 |
| 9 Y BELG | 4.00 | 28-Mar-19 | 104.43 | 3.42 |
| 12 Y BELG | 4.00 | 28-Mar-22 | 102.45 | 3.74 |
| 18 Y BELG | 5.50 | 28-Mar-28 | 117.70 | 4.09 |

| Forward EUR/USD | | |
|-----------------|----------|-----------|
| | | |
| Spot | 1.3565 | 1.35660 |
| O/N | -0.0100 | 0.00000 |
| 2D | -0.0100 | -0.01000 |
| 3D | -0.0200 | -0.01000 |
| 1W | -0.0700 | -0.03000 |
| 1M | -0.3800 | -0.31000 |
| 2M | -0.8800 | -0.73000 |
| 3M | -1.5500 | -1.46000 |
| 4M | -2.6000 | -1.70000 |
| 5M | -3.8000 | -2.83000 |
| 6M | -5.5900 | -4.46000 |
| 9M | -10.4000 | -8.90000 |
| 12M | -12.0300 | -10.52000 |
| 18M | -6.0000 | -1.00000 |
| 2Y | 22.6100 | 25.00000 |

| Forward EUR/GBP | | | |
|-----------------|-----------|-----------|--|
| | | | |
| Spot | 0.909600 | 0.909600 | |
| O/N | -0.200000 | 0.300000 | |
| 2D | 0.060000 | 0.070000 | |
| 3D | 0.180000 | 0.190000 | |
| 1W | 0.430000 | 0.430000 | |
| 1M | 1.700000 | 1.810000 | |
| 2M | 3.240000 | 3.340000 | |
| 3M | 4.670000 | 4.820000 | |
| 4M | 5.660000 | 5.930000 | |
| 5M | 6.520000 | 6.790000 | |
| 6M | 6.950000 | 7.140000 | |
| 9M | 8.300000 | 8.570000 | |
| 12M | 12.000000 | 12.980000 | |
| 18M | 25.170000 | 27.940000 | |
| 2Y | 47.000000 | 54.000000 | |

| Forward EUR/JPY | | |
|-----------------|------------|------------|
| | | |
| Spot | 122.13000 | 122.14000 |
| O/N | -0.06000 | -0.03000 |
| 2D | -0.06000 | -0.04000 |
| 3D | -0.18000 | -0.12000 |
| 1W | -0.42870 | -0.34000 |
| 1M | -2.31000 | -2.23000 |
| 2M | -4.70000 | -4.46000 |
| 3M | -7.84000 | -7.42000 |
| 4M | -10.89000 | -10.40000 |
| 5M | -14.60000 | -14.30000 |
| 6M | -19.96000 | -19.46000 |
| 9M | -39.14000 | -37.68000 |
| 12M | -64.76000 | -63.35000 |
| 18M | -139.00000 | -131.80000 |
| 2Y | -240.00000 | -225.89000 |

| Forward EUR/CHF | | |
|-----------------|-------------|-------------|
| | | |
| Spot | 1.462100 | 1.462300 |
| O/N | -0.110000 | -0.090000 |
| 2D | -0.120000 | -0.110000 |
| 3D | -0.350000 | -0.260000 |
| 1W | -0.753700 | -0.629300 |
| 1M | -3.692200 | -3.481300 |
| 2M | -7.323400 | -6.891100 |
| 3M | -11.395600 | -10.639000 |
| 4M | -14.410000 | -14.340000 |
| 5M | -18.740000 | -18.400000 |
| 6M | -24.531200 | -23.910000 |
| 9M | -41.200000 | -39.460000 |
| 12M | -58.000000 | -56.000500 |
| 18M | -104.270000 | -101.270000 |
| 2Y | -163.000000 | -153.000000 |

| FX spot others | | |
|----------------|----------|----------|
| | | |
| EUR/SGD | 1.89690 | 1.89730 |
| EUR/NZD | 1.92190 | 1.92290 |
| EUR/AUD | 1.48230 | 1.48260 |
| EUR/CAD | 1.39460 | 1.39500 |
| EUR/TWD | 43.05938 | 43.08562 |

10-Mar-10 8:53

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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 | 14.00 | 14.00 |
| 1W | 10.14 | 10.86 |
| 1M | 10.12 | 10.35 |
| 2M | 10.56 | 10.80 |
| 3M | 11.01 | 11.25 |
| 6M | 11.75 | 12.01 |
| 9M | 12.05 | 12.27 |
| 1Y | 12.15 | 12.35 |

| Indices | | | |
|--------------------------|----------|-----------|------------|
| | Spot | Date | Difference |
| Dow Jones (USD) | 10564.38 | 3/9/2010 | 0.11% |
| Nasdaq (USD) | 2340.68 | 3/9/2010 | 0.36% |
| FTSE 100 (GBP) | 5602.3 | 3/9/2010 | -0.08% |
| CAC 40 (EUR) | 3910.01 | 3/9/2010 | 0.17% |
| DAX (EUR) | 5885.89 | 3/9/2010 | 0.17% |
| AEX (EUR) | 339.09 | 3/9/2010 | 0.27% |
| Nikkei 225 (JPY) | 10563.92 | 3/10/2010 | -0.04% |
| Hang Seng (HKD) | 21207.55 | 3/9/2010 | -0.16% |
| Dow Jones Stoxx 50 (EUR) | 2577.27 | 3/9/2010 | 0.09% |
| MSCI World (USD) | 1174.11 | 3/9/2010 | -0.05% |

| Brent crude oil (Europa) | | | |
|--------------------------|----------------------|-------|------------|
| | Spot | last | Difference |
| | 79.12 USD per barrel | 79.18 | -0.08% |

| Bloomberg low Sulfur diesel average rack price | | | |
|--|--------------------------|------|------------|
| | Spot | last | Difference |
| | 2.20 US cents per Gallon | 2.23 | -1.28% |

| | Swaption volatility | | | | | | | | | |
|-----|---------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| | 1 Y | | 2 Y | | 3 Y | | 4 Y | | 5 Y | |
| | bid | ask | bid | ask | bid | ask | bid | ask | bid | ask |
| 1M | 37.96 | 39.96 | 35.22 | 37.22 | 28.33 | 30.33 | 24.17 | 26.17 | 21.38 | 23.38 |
| 3M | 39.24 | 41.24 | 35.97 | 37.97 | 29.77 | 31.77 | 25.70 | 27.70 | 22.94 | 24.94 |
| 6M | 42.90 | 44.90 | 36.11 | 38.11 | 30.55 | 32.55 | 26.71 | 28.71 | 23.98 | 25.98 |
| 1Y | 45.28 | 47.28 | 34.53 | 36.53 | 29.70 | 31.70 | 26.29 | 28.29 | 23.70 | 25.70 |
| 2Y | 33.01 | 35.01 | 26.57 | 28.57 | 23.63 | 25.63 | 21.59 | 23.59 | 20.23 | 22.23 |
| 3Y | 25.11 | 27.11 | 21.02 | 23.02 | 19.42 | 21.42 | 18.19 | 20.19 | 17.23 | 19.23 |
| 4Y | 20.24 | 22.24 | 17.56 | 19.56 | 16.66 | 18.66 | 15.96 | 17.96 | 15.43 | 17.43 |
| 5Y | 16.84 | 18.84 | 15.19 | 17.19 | 14.73 | 16.73 | 14.40 | 16.40 | | |
| 10Y | 11.09 | 13.09 | 10.90 | 12.90 | 10.99 | 12.99 | 11.12 | 13.12 | | |

| | Swaption volatility | | | | | | | |
|-----|---------------------|-------|-------|-------|-------|-------|-------|-------|
| | 6Y | | 7Y | | 8Y | | 9Y | |
| | bid | ask | bid | ask | bid | ask | bid | ask |
| 1M | 19.36 | 21.36 | 17.90 | 19.90 | 17.01 | 19.01 | 16.37 | 18.37 |
| 3M | 20.65 | 22.65 | 18.94 | 20.94 | 17.81 | 19.81 | 16.95 | 18.95 |
| 6M | 21.83 | 23.83 | 20.23 | 22.23 | 19.21 | 21.21 | 18.42 | 20.42 |
| 1Y | 21.92 | 23.92 | 20.50 | 22.50 | 19.59 | 21.59 | 18.84 | 20.84 |
| 2Y | 19.14 | 21.14 | 18.30 | 20.30 | 17.76 | 19.76 | 17.30 | 19.30 |
| 3Y | 16.71 | 18.71 | 16.27 | 18.27 | 15.95 | 17.95 | 15.70 | 17.70 |
| 4Y | 15.10 | 17.10 | 14.82 | 16.82 | 14.64 | 16.64 | 14.51 | 16.51 |
| 5Y | 13.89 | 15.89 | 13.71 | 15.71 | 13.64 | 15.64 | 13.60 | 15.60 |
| 10Y | 11.33 | 13.33 | 11.41 | 13.41 | 11.49 | 13.49 | 11.60 | 13.60 |