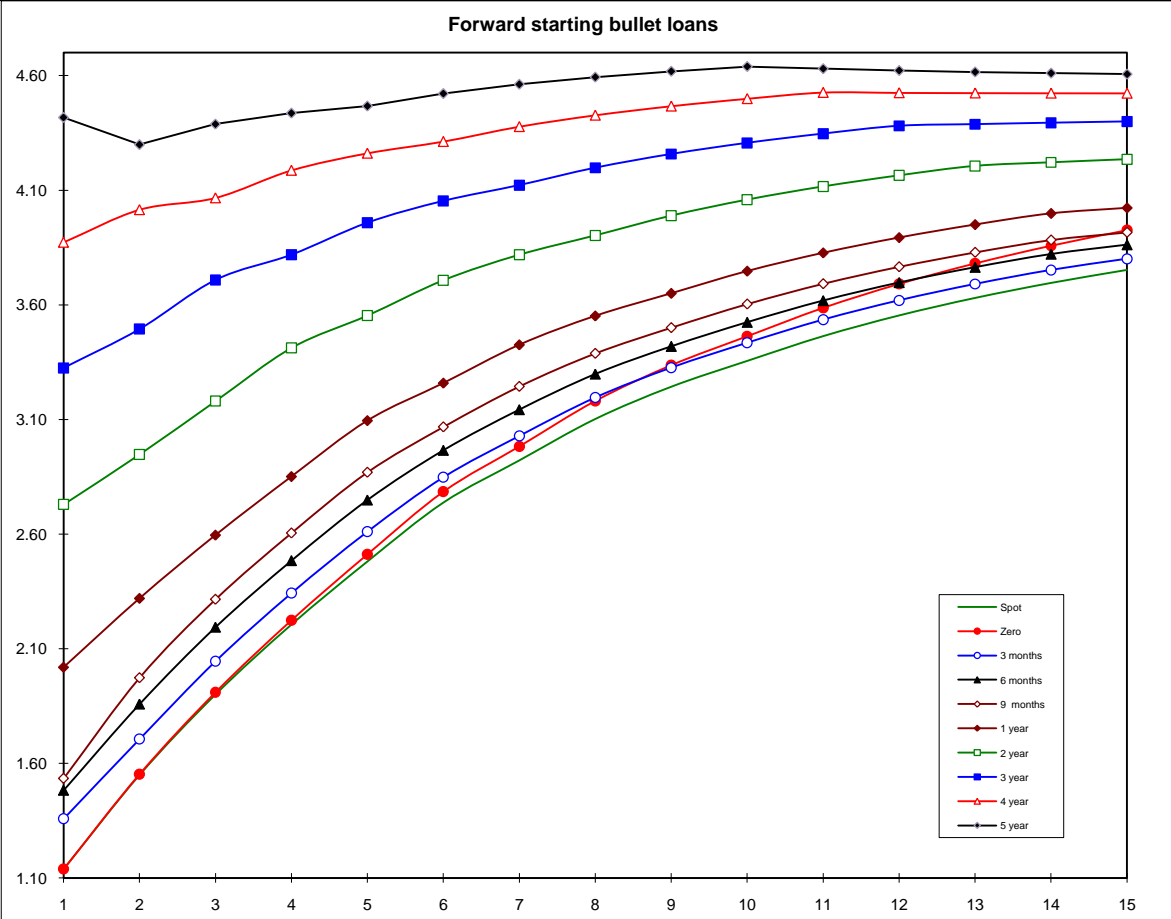


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Forward starting bullet loans											Convention: euro	
Row: Tenor of the bullet loan.											Column: Starting date	
Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year		
	15-Mar-10	15-Mar-10	10-Jun-10	10-Sep-10	10-Dec-10	10-Mar-11	12-Mar-12	11-Mar-13	10-Mar-14	10-Mar-15		
1 year	1.14	1.14	1.36	1.48	1.53	2.02	2.73	3.32	3.87	4.42		
2 year	1.55	1.55	1.71	1.86	1.97	2.32	2.95	3.49	4.02	4.30		
3 year	1.90	1.91	2.05	2.19	2.32	2.60	3.18	3.71	4.07	4.39		
4 year	2.21	2.22	2.34	2.48	2.60	2.85	3.41	3.82	4.19	4.44		
5 year	2.48	2.51	2.61	2.75	2.87	3.10	3.55	3.96	4.26	4.47		
6 year	2.74	2.79	2.85	2.97	3.07	3.26	3.71	4.05	4.31	4.52		
7 year	2.92	2.98	3.03	3.14	3.24	3.43	3.82	4.12	4.38	4.56		
8 year	3.10	3.18	3.20	3.30	3.39	3.55	3.90	4.20	4.43	4.59		
9 year	3.24	3.34	3.33	3.42	3.50	3.65	3.99	4.26	4.47	4.62		
10 year	3.36	3.46	3.43	3.52	3.60	3.75	4.06	4.31	4.50	4.64		
11 year	3.46	3.59	3.54	3.62	3.69	3.83	4.12	4.35	4.53	4.63		
12 year	3.55	3.69	3.62	3.70	3.77	3.89	4.16	4.38	4.52	4.62		
13 year	3.63	3.78	3.69	3.76	3.83	3.95	4.21	4.39	4.52	4.62		
14 year	3.70	3.86	3.75	3.82	3.88	4.00	4.22	4.39	4.52	4.61		
15 year	3.75	3.93	3.80	3.86	3.92	4.02	4.24	4.40	4.52	4.61		



Treasury Support Service



Indicative money and capital markets prices

11-Mar-10 8:41 tel.: (+31) 35 - 692 89 89

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Capital Market Euro Swap								
Swap	Bid	Ask	Bid	Ask	Bid	Ask		
1 Y	1.10	1.14	11Y	3.42	3.46	21Y	3.85	3.89
2 Y	1.51	1.55	12Y	3.52	3.56	22Y	3.85	3.89
3 Y	1.86	1.90	13Y	3.60	3.64	23Y	3.85	3.89
4 Y	2.17	2.21	14Y	3.66	3.70	24Y	3.84	3.88
5 Y	2.44	2.48	15Y	3.73	3.77	25Y	3.84	3.88
6 Y	2.68	2.72	16Y	3.75	3.79	30Y	3.77	3.81
7 Y	2.88	2.92	17Y	3.80	3.84	40Y	3.63	3.67
8 Y	3.06	3.10	18Y	3.81	3.85	50Y	3.59	3.63
9 Y	3.20	3.24	19Y	3.84	3.88			
10Y	3.32	3.36	20Y	3.86	3.90			

Money Market Euro		
	Bid	Ask
O/N	0.24	0.28
T/N	0.26	0.30
1 W	0.32	0.36
2 W	0.29	0.33
1 M	0.36	0.40
2 M	0.51	0.55
3 M	0.65	0.69
6 M	0.96	1.00
9 M	0.97	1.01
12M	1.18	1.22

EURIBOR Fixings (act/360) 10-Mar-2010			
EOBIA	0.326	6MO	0.956
1WK	0.342	7MO	0.993
1MO	0.411	8MO	1.041
2MO	0.510	9MO	1.092
3MO	0.651	10MO	1.130
4MO	0.755	11MO	1.171
5MO	0.845	12MO	1.216

US LIBOR Fixings (act/360) 10-Mar-2010			
O/N	0.189	6MO	0.394
1WK	0.210	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	0.858

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	0.66	1 X 7	0.96	0.99	1X10	1.09	1.11
2X5	0.68	0.71	2 X 8	0.90	0.95	2X11	1.13	1.15
3X6	0.74	0.74	3 X 9	1.05	1.10	3X12	1.18	1.20
4X7	0.83	0.86	4 X10	1.16	1.19			
5X8	0.89	0.92	5 X11	1.22	1.25	6X18	1.53	1.55
6X9	0.95	0.98	6 X12	1.27	1.32	12X24	1.96	2.01
7X10	1.03	1.08	9 X15	1.45	1.49			
8X11	1.10	1.15	12X18	1.70	1.73			
9X12	1.19	1.21	18X24	2.10	2.15			
12X18	2.20	2.19						

GBP swap			JPY swap			USD swap			CHF Swap		
1 Y	0.85	0.85	1 Y	0.44	0.45	1 Y	0.50	0.52	1 Y	0.48	0.50
2 Y	1.59	1.63	2 Y	0.45	0.46	2 Y	1.11	1.12	2 Y	0.84	0.84
3 Y	2.16	2.18	3 Y	0.51	0.52	3 Y	1.70	1.70	3 Y	1.15	1.15
4 Y	2.59	2.64	4 Y	0.59	0.60	4 Y	2.21	2.21	4 Y	1.38	1.39
5 Y	2.92	2.97	5 Y	0.69	0.70	5 Y	2.63	2.63	5 Y	1.60	1.60
6 Y	3.20	3.24	6 Y	0.82	0.83	6 Y	2.95	2.97	6 Y	1.80	1.80
7 Y	3.44	3.47	7 Y	0.96	0.96	7 Y	3.22	3.23	7 Y	1.98	1.98
8 Y	3.62	3.66	8 Y	1.10	1.11	8 Y	3.42	3.43	8 Y	2.12	2.14
9 Y	3.77	3.81	9 Y	1.25	1.26	9 Y	3.59	3.59	9 Y	2.25	2.27
10 Y	3.89	3.93	10 Y	1.39	1.40	10 Y	3.73	3.73	10 Y	2.37	2.38
15 Y	4.25	4.27	15 Y	1.86	1.88	15 Y	4.20	4.22	15 Y	2.66	2.68

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.90	0.51
1 Y NEDS	5.00	15-Jul-11	105.64	0.73
2 Y NEDS	5.00	15-Jul-12	108.73	1.18
3 Y NEDS	4.25	15-Jul-13	108.45	1.62
4 Y NEDS	3.75	15-Jul-14	107.01	2.04
5 Y NEDS	3.25	15-Jul-15	104.27	2.39
6 Y NEDS	4.00	15-Jul-16	107.48	2.70
7 Y NEDS	4.50	15-Jul-17	110.17	2.93
9 Y NEDS	4.00	15-Jul-19	105.72	3.28
13 Y NEDS	3.75	15-Jan-23	101.30	3.62
18 Y NEDS	5.00	15-Jan-28	120.56	3.88
27 Y NEDS	4.00	15-Jan-37	99.44	4.03

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.93	0.64
3 Y BELG	5.00	28-Sep-12	109.12	1.32
4 Y BELG	4.00	28-Mar-14	107.39	2.07
5 Y BELG	3.50	28-Mar-15	104.74	2.49
7 Y BELG	3.25	28-Sep-16	101.98	2.91
7 Y BELG	4.00	28-Mar-17	105.99	3.04
8 Y BELG	4.00	28-Mar-18	105.19	3.26
9 Y BELG	4.00	28-Mar-19	104.29	3.44
12 Y BELG	4.00	28-Mar-22	102.42	3.75
18 Y BELG	5.50	28-Mar-28	117.66	4.10

Forward EUR/USD		
Spot	1.3623	1.36240
O/N	-0.0200	-0.01000
2D	-0.0600	-0.06000
3D	-0.0300	-0.01000
1W	-0.1300	-0.09000
1M	-0.6000	-0.49000
2M	-1.0300	-1.00000
3M	-1.7400	-1.53000
4M	-2.4800	-2.08000
5M	-3.8100	-3.31000
6M	-6.2800	-5.02000
9M	-10.8200	-9.89000
12M	-13.1300	-11.96000
18M	-6.5000	-2.00000
2Y	12.6100	15.97000

Forward EUR/GBP			
Spot		0.911070	0.911080
O/N		0.040000	0.070000
2D		0.180000	0.190000
3D		0.050000	0.070000
1W		0.390000	0.440000
1M		1.580000	1.730000
2M		3.120000	3.270000
3M		4.500000	4.830000
4M		5.700000	5.900000
5M		6.430000	6.680000
6M		5.840000	7.300000
9M		6.950000	7.790000
12M		9.000000	9.160000
18M		19.050000	22.430000
2Y		38.000000	45.000000

Forward EUR/JPY			
Spot		123.10000	123.10000
O/N		-0.07000	-0.03000
2D		-0.17000	-0.16000
3D		-0.06000	-0.06000
1W		-0.52000	-0.47000
1M		-2.61000	-2.46000
2M		-5.18000	-4.84000
3M		-7.74000	-7.42000
4M		-11.03000	-10.00000
5M		-15.98000	-14.94000
6M		-22.02000	-20.20000
9M		-41.56000	-39.70000
12M		-67.70000	-66.67000
18M		-146.31000	-138.84000
2Y		-248.58000	-234.37000

Forward EUR/CHF			
Spot		1.461300	1.461400
O/N		-0.120000	-0.100000
2D		-0.360000	-0.340000
3D		-0.130000	-0.110000
1W		-0.888800	-0.777800
1M		-3.886200	-3.658800
2M		-7.762200	-7.202700
3M		-11.359200	-10.903900
4M		-15.230000	-14.800000
5M		-20.000000	-19.300000
6M		-25.400000	-24.410000
9M		-42.500000	-41.338600
12M		-61.250000	-59.574300
18M		-102.730000	-99.730000
2Y		-158.000000	-148.000000

FX spot others		
EUR/SGD	1.90540	1.90570
EUR/NZD	1.94860	1.94940
EUR/AUD	1.48920	1.48950
EUR/CAD	1.39870	1.39890
EUR/TWD	43.29753	43.29753

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	11.56	13.00
1W	9.44	10.08
1M	9.70	9.85
2M	10.25	10.35
3M	10.71	10.94
6M	11.55	11.74
9M	11.80	11.99
1Y	11.90	12.05

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10567.33	3/10/2010	0.03%
Nasdaq (USD)	2358.95	3/10/2010	0.78%
FTSE 100 (GBP)	5640.57	3/10/2010	0.68%
CAC 40 (EUR)	3943.55	3/10/2010	0.86%
DAX (EUR)	5936.72	3/10/2010	0.86%
AEX (EUR)	340.97	3/10/2010	0.55%
Nikkei 225 (JPY)	10664.95	3/11/2010	0.96%
Hang Seng (HKD)	21208.29	3/10/2010	0.20%
Dow Jones Stoxx 50 (E)	2588.66	3/10/2010	0.44%
MSCI World (USD)	1180.31	3/10/2010	0.53%

Brent crude oil (Europa)			
	Spot	last	Difference
	79.38 USD per barrel	79.90	-0.65%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.22 US cents per Gallon	2.20	0.90%

Swaption volatility											
	1 Y		2 Y		3 Y		4 Y		5 Y		
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask	
1M	41.11	43.11	34.10	36.10	27.38	29.38	23.37	25.37	20.52	22.52	
3M	37.94	39.94	34.87	36.87	28.84	30.84	24.91	26.91	22.09	24.09	
6M	41.25	43.25	34.98	36.98	29.74	31.74	25.95	27.95	23.14	25.14	
1Y	43.44	45.44	33.62	35.62	29.14	31.14	25.77	27.77	23.22	25.22	
2Y	32.46	34.46	26.36	28.36	23.38	25.38	21.30	23.30	19.94	21.94	
3Y	25.14	27.14	20.92	22.92	19.33	21.33	18.18	20.18	17.29	19.29	
4Y	20.16	22.16	17.45	19.45	16.59	18.59	15.93	17.93	15.39	17.39	
5Y	16.90	18.90	15.22	17.22	14.75	16.75	14.36	16.36	14.01	16.01	
10Y	11.09	13.09	10.86	12.86	10.95	12.95	11.05	13.05	11.17	13.17	

Swaption volatility											
	6Y		7Y		8Y		9Y		10Y		
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask	
1M	18.49	20.49	17.01	19.01	16.10	18.10	15.41	17.41	14.86	16.86	
3M	19.94	21.94	18.37	20.37	17.35	19.35	16.55	18.55	15.92	17.92	
6M	21.01	23.01	19.40	21.40	18.36	20.36	17.54	19.54	16.85	18.85	
1Y	21.41	23.41	20.02	22.02	19.10	21.10	18.34	20.34	17.69	19.69	
2Y	18.84	20.84	17.97	19.97	17.38	19.38	16.88	18.88	16.46	18.46	
3Y	16.67	18.67	16.14	18.14	15.72	17.72	15.37	17.37	15.09	17.09	
4Y	15.02	17.02	14.69	16.69	14.46	16.46	14.29	16.29	14.16	16.16	
5Y	13.79	15.79	13.61	15.61	13.54	15.54	13.51	15.51	13.50	15.50	
10Y	11.23	13.23	11.31	13.31	11.40	13.40	11.51	13.51	11.64	13.64	