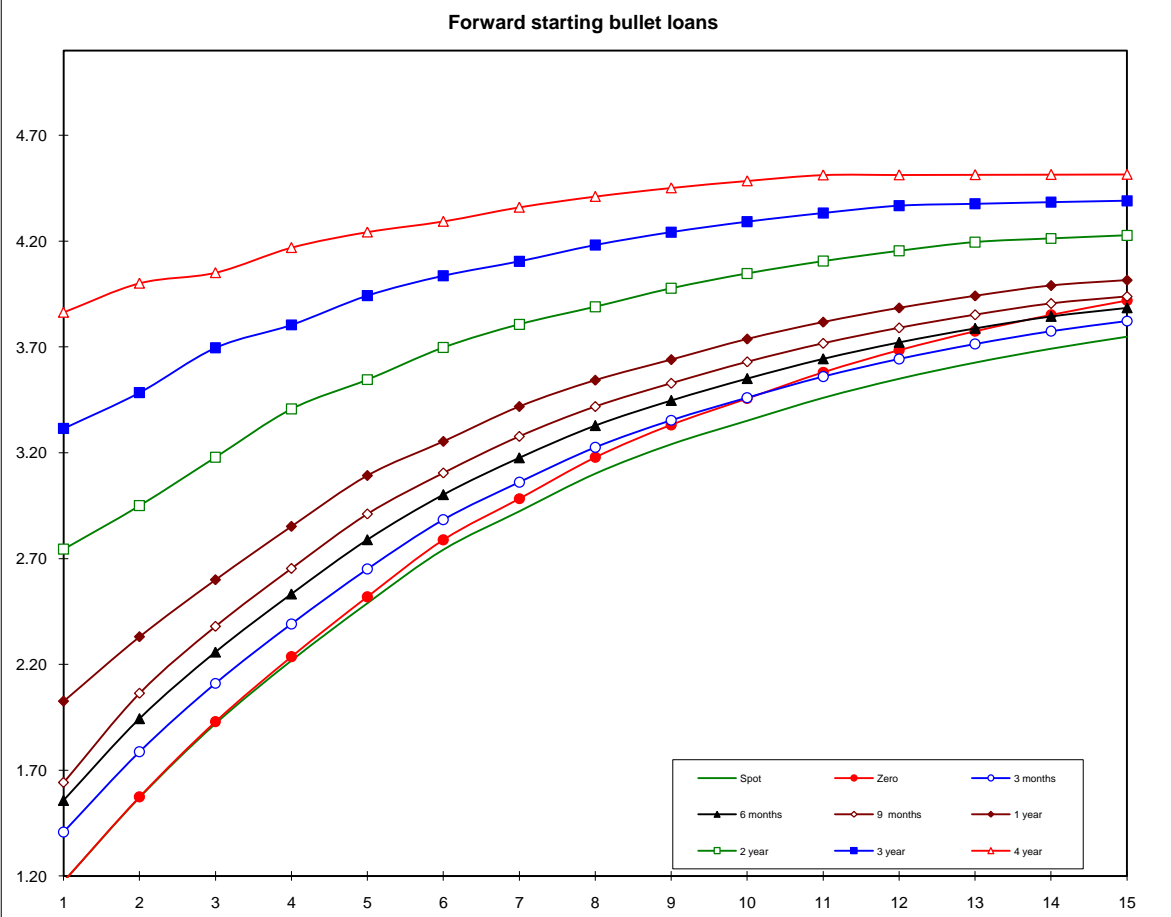


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Forward starting bullet loans											Convention: euro	
Row: Tenor of the bullet loan.											Column: Starting date	
Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year		
	17-Mar-10	17-Mar-10	15-Jun-10	15-Sep-10	15-Dec-10	15-Mar-11	15-Mar-12	15-Mar-13	17-Mar-14	16-Mar-15		
1 year	1.17	1.17	1.41	1.56	1.64	2.03	2.74	3.31	3.86	4.40		
2 year	1.57	1.57	1.79	1.94	2.06	2.33	2.95	3.48	4.00	4.28		
3 year	1.92	1.93	2.11	2.26	2.38	2.60	3.18	3.70	4.05	4.37		
4 year	2.22	2.24	2.39	2.53	2.65	2.85	3.41	3.80	4.17	4.42		
5 year	2.49	2.52	2.65	2.79	2.91	3.09	3.55	3.94	4.24	4.45		
6 year	2.74	2.79	2.88	3.00	3.10	3.25	3.70	4.04	4.29	4.50		
7 year	2.92	2.98	3.06	3.18	3.28	3.42	3.81	4.10	4.36	4.54		
8 year	3.10	3.18	3.23	3.33	3.42	3.54	3.89	4.18	4.41	4.58		
9 year	3.24	3.33	3.35	3.45	3.53	3.64	3.98	4.24	4.45	4.60		
10 year	3.35	3.46	3.46	3.55	3.63	3.74	4.05	4.29	4.48	4.63		
11 year	3.46	3.58	3.56	3.64	3.72	3.82	4.11	4.33	4.51	4.62		
12 year	3.55	3.68	3.64	3.72	3.79	3.88	4.15	4.37	4.51	4.61		
13 year	3.63	3.77	3.71	3.79	3.85	3.94	4.20	4.38	4.51	4.61		
14 year	3.69	3.85	3.77	3.84	3.91	3.99	4.21	4.38	4.51	4.60		
15 year	3.75	3.92	3.82	3.88	3.94	4.02	4.23	4.39	4.52	4.60		



Treasury Support Service



Indicative money and capital markets prices

15-Mar-10 8:42 tel.: (+31) 35 - 692 89 89

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Capital Market Euro Swap								
Swap	Bid	Ask	Bid	Ask	Bid	Ask		
1 Y	1.11	1.15	11Y	3.42	3.46	21Y	3.84	3.88
2 Y	1.53	1.57	12Y	3.52	3.56	22Y	3.84	3.88
3 Y	1.88	1.92	13Y	3.60	3.64	23Y	3.84	3.88
4 Y	2.18	2.22	14Y	3.66	3.70	24Y	3.83	3.87
5 Y	2.45	2.49	15Y	3.72	3.76	25Y	3.82	3.86
6 Y	2.69	2.73	16Y	3.75	3.79	30Y	3.74	3.78
7 Y	2.89	2.93	17Y	3.79	3.83	40Y	3.60	3.64
8 Y	3.06	3.10	18Y	3.81	3.85	50Y	3.54	3.58
9 Y	3.20	3.24	19Y	3.84	3.88			
10Y	3.32	3.36	20Y	3.84	3.88			

Money Market Euro		
	Bid	Ask
O/N	0.24	0.28
T/N	0.26	0.30
1 W	0.28	0.32
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	0.87	0.91
9 M	1.11	1.15
12M	1.18	1.22

EURIBOR Fixings (act/360) 14-Mar-2010			
EOBIA	0.337	6MO	0.958
1WK	0.339	7MO	0.995
1MO	0.407	8MO	1.042
2MO	0.507	9MO	1.094
3MO	0.649	10MO	1.133
4MO	0.755	11MO	1.175
5MO	0.846	12MO	1.221

US LIBOR Fixings (act/360) 14-Mar-2010			
O/N	0.187	6MO	0.398
1WK	0.210	7MO	0.468
1MO	0.230	8MO	0.539
2MO	0.241	9MO	0.620
3MO	0.257	10MO	0.702
4MO	0.292	11MO	0.784
5MO	0.333	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	0.97	0.98	1X10	1.12	1.14
2X5	0.68	0.71	2 X 8	1.01	1.02	2X11	1.16	1.18
3X6	0.74	0.76	3 X 9	1.07	1.09	3X12	1.22	1.24
4X7	0.82	0.84	4 X10	1.16	1.18			
5X8	0.90	0.91	5 X11	1.23	1.25	6X18	1.60	1.62
6X9	0.97	0.99	6 X12	1.30	1.32	12X24	2.00	2.01
7X10	1.07	1.09	9 X15	1.51	1.55			
8X11	1.15	1.17	12X18	1.76	1.76			
9X12	1.21	1.23	18X24	2.14	2.18			
12X18	2.20	2.19						

GBP swap		JPY swap		USD swap		CHF Swap		
1 Y	0.86	0.86	1 Y	0.39	0.46	1 Y	0.47	0.49
2 Y	1.61	1.65	2 Y	0.45	0.46	2 Y	0.83	0.84
3 Y	2.16	2.20	3 Y	0.50	0.54	3 Y	1.15	1.16
4 Y	2.60	2.63	4 Y	0.59	0.60	4 Y	1.40	1.41
5 Y	2.92	2.97	5 Y	0.70	0.71	5 Y	1.62	1.63
6 Y	3.20	3.24	6 Y	0.81	0.85	6 Y	1.82	1.83
7 Y	3.44	3.46	7 Y	0.95	0.99	7 Y	2.00	2.00
8 Y	3.62	3.66	8 Y	1.11	1.13	8 Y	2.15	2.16
9 Y	3.77	3.81	9 Y	1.25	1.26	9 Y	2.28	2.29
10 Y	3.91	3.92	10 Y	1.37	1.41	10 Y	2.39	2.40
15 Y	4.27	4.28	15 Y	1.86	1.87	15 Y	2.68	2.72

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.88	0.51
1 Y NEDS	5.00	15-Jul-11	105.60	0.74
2 Y NEDS	5.00	15-Jul-12	108.69	1.19
3 Y NEDS	4.25	15-Jul-13	108.42	1.63
4 Y NEDS	3.75	15-Jul-14	106.95	2.05
5 Y NEDS	3.25	15-Jul-15	104.19	2.40
6 Y NEDS	4.00	15-Jul-16	107.45	2.70
7 Y NEDS	4.50	15-Jul-17	110.15	2.94
9 Y NEDS	4.00	15-Jul-19	105.74	3.27
13 Y NEDS	3.75	15-Jan-23	101.29	3.62
18 Y NEDS	5.00	15-Jan-28	120.65	3.87
27 Y NEDS	4.00	15-Jan-37	99.71	4.02

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.91	0.65
3 Y BELG	5.00	28-Sep-12	109.06	1.33
4 Y BELG	4.00	28-Mar-14	107.38	2.07
5 Y BELG	3.50	28-Mar-15	104.74	2.49
7 Y BELG	3.25	28-Sep-16	102.03	2.90
7 Y BELG	4.00	28-Mar-17	106.05	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	102.50	3.74
18 Y BELG	5.50	28-Mar-28	117.95	4.08

Forward EUR/USD		
Spot	1.3744	1.37440
O/N	0.0000	0.01000
2D	-0.0100	0.01000
3D	-0.0100	0.00000
1W	-0.0500	0.00000
1M	-0.2800	-0.17000
2M	-0.4100	-0.41000
3M	-0.9400	-0.75000
4M	-2.0500	-1.22000
5M	-2.9500	-2.50000
6M	-4.2700	-3.88000
9M	-8.6400	-8.08000
12M	-10.9900	-10.10000
18M	-3.7900	0.59000
2Y	17.4100	24.00000

Forward EUR/GBP			
Spot	0.906450	0.906490	
O/N	0.060000	0.090000	
2D	0.070000	0.080000	
3D	0.080000	0.080000	
1W	0.450000	0.480000	
1M	1.850000	1.980000	
2M	3.390000	3.400000	
3M	4.820000	4.940000	
4M	6.140000	6.180000	
5M	6.580000	6.850000	
6M	6.850000	6.960000	
9M	7.280000	8.230000	
12M	8.700000	8.830000	
18M	17.940000	21.370000	
2Y	31.360000	41.360000	

Forward EUR/JPY			
Spot	124.57000	124.58000	
O/N	-0.07000	-0.02000	
2D	-0.04000	-0.04000	
3D	-0.05000	-0.04000	
1W	-0.42970	-0.35000	
1M	-2.93000	-2.75000	
2M	-4.94000	-4.87000	
3M	-7.88000	-7.44000	
4M	-11.44000	-11.16000	
5M	-15.95000	-15.45000	
6M	-21.58000	-20.72000	
9M	-42.62000	-41.20000	
12M	-70.42000	-69.11000	
18M	-152.00000	-145.31000	
2Y	-260.93000	-249.78000	

Forward EUR/CHF		
Spot	1.456100	1.456200
O/N	-0.100000	0.200000
2D	-0.120000	-0.100000
3D	-0.120000	-0.100000
1W	-1.042500	-0.509300
1M	-4.020900	-3.826400
2M	-7.527800	-7.260000
3M	-11.587500	-11.280700
4M	-16.320000	-15.820000
5M	-21.550000	-21.470000
6M	-28.780000	-27.850000
9M	-47.140000	-45.483900
12M	-66.618700	-65.883700
18M	-112.180000	-109.180000
2Y	-180.200000	-162.900000

FX spot others		
EUR/SGD	1.91950	1.92000
EUR/NZD	1.95200	1.95310
EUR/AUD	1.50280	1.50300
EUR/CAD	1.39890	1.39940
EUR/TWD	43.71974	43.72386

Treasury Support Service



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8:42

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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	11.00	13.00
1W	9.13	9.58
1M	9.32	9.58
2M	9.85	10.04
3M	10.26	10.54
6M	11.20	11.40
9M	11.46	11.71
1Y	11.65	11.85

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10624.69	3/12/2010	0.12%
Nasdaq (USD)	2367.66	3/12/2010	-0.03%
FTSE 100 (GBP)	5625.65	3/12/2010	0.15%
CAC 40 (EUR)	3927.4	3/12/2010	-0.04%
DAX (EUR)	5945.11	3/12/2010	0.28%
AEX (EUR)	339.57	3/12/2010	0.16%
Nikkei 225 (JPY)	10751.98	3/15/2010	0.01%
Hang Seng (HKD)	21209.74	3/12/2010	-0.69%
Dow Jones Stoxx 50 (E)	2581.57	3/12/2010	0.14%
MSCI World (USD)	1187.37	3/12/2010	0.40%

Brent crude oil (Europa)			
	Spot	last	Difference
	78.90 USD per barrel	79.02	-0.15%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.22 US cents per Gallon	2.22	0.14%

	1 Y		2 Y		3 Y		4 Y		5 Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	42.48	44.48	34.83	36.83	27.98	29.98	23.22	25.22	20.11	22.11
3M	39.02	41.02	34.80	36.80	29.40	31.40	24.84	26.84	21.73	23.73
6M	40.74	42.74	34.77	36.77	29.74	31.74	25.71	27.71	22.81	24.81
1Y	42.80	44.80	34.13	36.13	29.05	31.05	25.62	27.62	22.96	24.96
2Y	33.93	35.93	26.81	28.81	23.65	25.65	21.34	23.34	19.74	21.74
3Y	24.94	26.94	21.15	23.15	19.46	21.46	18.12	20.12	17.04	19.04
4Y	20.61	22.61	17.87	19.87	16.84	18.84	16.03	18.03	15.38	17.38
5Y	17.20	19.20	15.47	17.47	14.92	16.92	14.50	16.50	14.14	16.14
10Y	11.16	13.16	10.94	12.94	11.00	13.00	11.11	13.11	11.27	13.27

	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	18.27	20.27	16.93	18.93	16.09	18.09	15.48	17.48	15.04	17.04
3M	19.75	21.75	18.28	20.28	17.35	19.35	16.65	18.65	16.10	18.10
6M	20.80	22.80	19.27	21.27	18.30	20.30	17.55	19.55	16.93	18.93
1Y	21.24	23.24	19.90	21.90	19.05	21.05	18.36	20.36	17.77	19.77
2Y	18.74	20.74	17.96	19.96	17.49	19.49	17.08	19.08	16.74	18.74
3Y	16.52	18.52	16.10	18.10	15.78	17.78	15.52	17.52	15.31	17.31
4Y	15.06	17.06	14.76	16.76	14.57	16.57	14.42	16.42	14.33	16.33
5Y	13.91	15.91	13.72	15.72	13.63	15.63	13.58	15.58	13.58	15.58
10Y	11.33	13.33	11.41	13.41	11.50	13.50	11.61	13.61	11.73	13.73