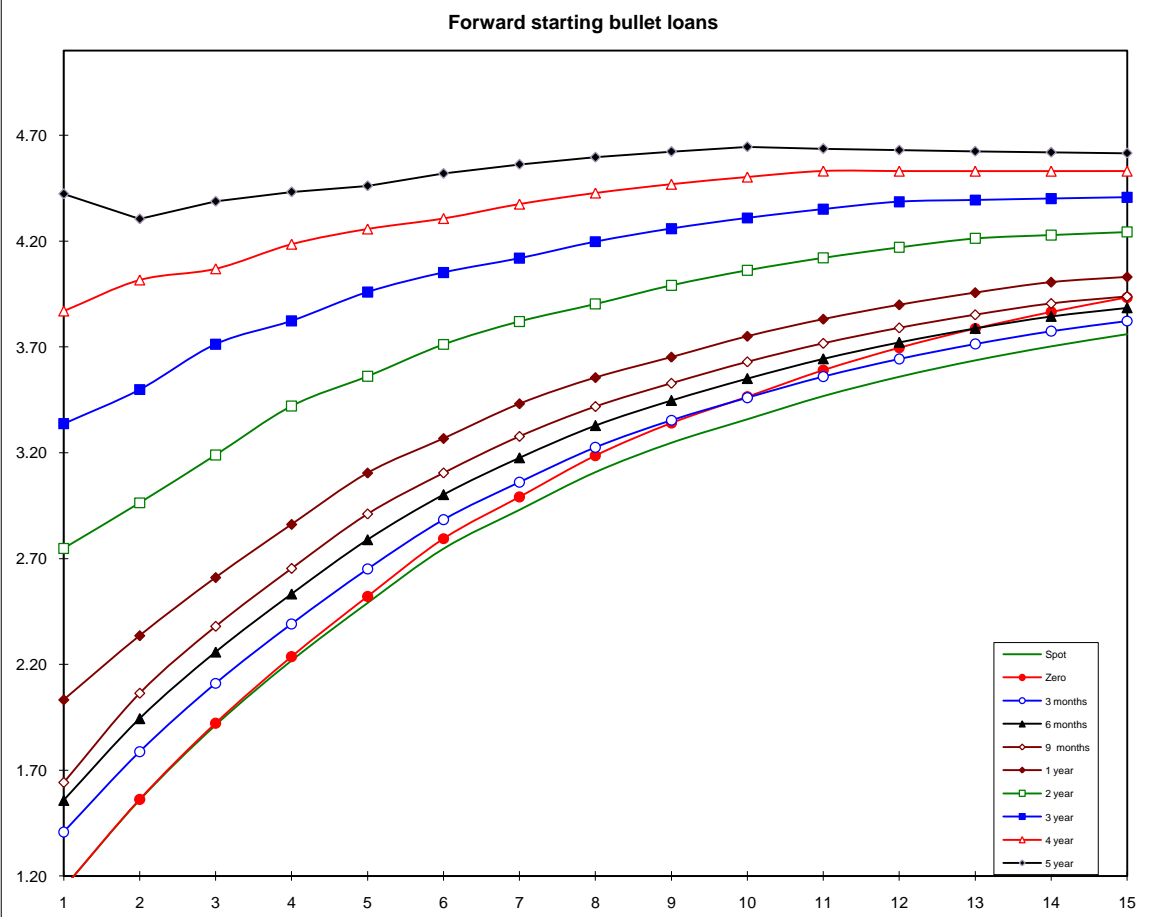


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Forward starting bullet loans											Convention: euro	
Row: Tenor of the bullet loan.											Column: Starting date	
Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year		
	18-Mar-10	18-Mar-10	15-Jun-10	15-Sep-10	15-Dec-10	15-Mar-11	15-Mar-12	15-Mar-13	17-Mar-14	16-Mar-15		
1 year	1.14	1.14	1.41	1.56	1.64	2.03	2.75	3.34	3.87	4.42		
2 year	1.56	1.56	1.79	1.94	2.06	2.34	2.96	3.50	4.02	4.30		
3 year	1.91	1.92	2.11	2.26	2.38	2.61	3.19	3.71	4.07	4.39		
4 year	2.22	2.24	2.39	2.53	2.65	2.86	3.42	3.82	4.19	4.43		
5 year	2.49	2.52	2.65	2.79	2.91	3.10	3.56	3.96	4.26	4.46		
6 year	2.75	2.79	2.88	3.00	3.10	3.27	3.71	4.05	4.31	4.52		
7 year	2.93	2.99	3.06	3.18	3.28	3.43	3.82	4.12	4.37	4.56		
8 year	3.11	3.19	3.23	3.33	3.42	3.56	3.90	4.20	4.43	4.60		
9 year	3.25	3.34	3.35	3.45	3.53	3.65	3.99	4.26	4.47	4.62		
10 year	3.36	3.46	3.46	3.55	3.63	3.75	4.06	4.31	4.50	4.65		
11 year	3.47	3.59	3.56	3.64	3.72	3.83	4.12	4.35	4.53	4.64		
12 year	3.56	3.70	3.64	3.72	3.79	3.90	4.17	4.39	4.53	4.63		
13 year	3.64	3.79	3.71	3.79	3.85	3.96	4.21	4.39	4.53	4.62		
14 year	3.70	3.87	3.77	3.84	3.91	4.01	4.23	4.40	4.53	4.62		
15 year	3.76	3.93	3.82	3.88	3.94	4.03	4.24	4.41	4.53	4.62		



# Treasury Support Service



Indicative money and capital markets prices

16-Mar-10 8:55 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	3.86	3.90
2 Y	1.52	1.56	12Y	3.52	3.56	22Y	3.86	3.90
3 Y	1.88	1.92	13Y	3.59	3.63	23Y	3.86	3.90
4 Y	2.18	2.22	14Y	3.66	3.70	24Y	3.85	3.89
5 Y	2.45	2.49	15Y	3.72	3.76	25Y	3.83	3.87
6 Y	2.69	2.73	16Y	3.76	3.80	30Y	3.76	3.80
7 Y	2.89	2.93	17Y	3.79	3.83	40Y	3.63	3.67
8 Y	3.06	3.10	18Y	3.83	3.87	50Y	3.57	3.61
9 Y	3.19	3.23	19Y	3.85	3.89			
10Y	3.31	3.35	20Y	3.85	3.89			

Money Market Euro		
	Bid	Ask
O/N	0.24	0.28
T/N	0.24	0.28
1 W	0.30	0.34
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	0.86	0.90
12M	1.18	1.22

EURIBOR Fixings (act/360) 15-Mar-2010			
EONIA	0.333	6MO	0.956
1WK	0.337	7MO	0.994
1MO	0.406	8MO	1.041
2MO	0.507	9MO	1.093
3MO	0.646	10MO	1.133
4MO	0.753	11MO	1.174
5MO	0.845	12MO	1.219

US LIBOR Fixings (act/360) 15-Mar-2010			
O/N	0.193	6MO	0.401
1WK	0.211	7MO	0.471
1MO	0.230	8MO	0.543
2MO	0.243	9MO	0.623
3MO	0.258	10MO	0.702
4MO	0.294	11MO	0.783
5MO	0.336	12MO	0.867

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	0.96	0.99	1X10	1.11	1.13
2X5	0.68	0.71	2 X 8	1.00	1.02	2X11	1.15	1.17
3X6	0.74	0.77	3 X 9	1.07	1.09	3X12	1.20	1.22
4X7	0.82	0.84	4 X10	1.15	1.17			
5X8	0.89	0.91	5 X11	1.21	1.23	6X18	1.58	1.60
6X9	0.97	0.99	6 X12	1.28	1.30	12X24	1.98	1.99
7X10	1.05	1.07	9 X15	1.49	1.54			
8X11	1.12	1.14	12X18	1.71	1.74			
9X12	1.18	1.21	18X24	2.13	2.18			
12X18	2.20	2.19						

GBP swap		JPY swap		USD swap		CHF Swap		
1 Y	0.87	0.87	1 Y	0.44	0.45	1 Y	0.46	0.48
2 Y	1.11	1.15	2 Y	0.45	0.46	2 Y	0.82	0.83
3 Y	2.16	2.20	3 Y	0.51	0.52	3 Y	1.14	1.15
4 Y	2.60	2.62	4 Y	0.59	0.60	4 Y	1.39	1.41
5 Y	2.91	2.96	5 Y	0.70	0.71	5 Y	1.61	1.63
6 Y	3.19	3.23	6 Y	0.82	0.83	6 Y	1.81	1.83
7 Y	3.44	3.46	7 Y	0.96	0.98	7 Y	1.99	2.00
8 Y	3.61	3.63	8 Y	1.11	1.12	8 Y	2.14	2.15
9 Y	3.78	3.80	9 Y	1.25	1.26	9 Y	2.27	2.28
10 Y	3.88	3.92	10 Y	1.39	1.40	10 Y	2.38	2.39
15 Y	4.24	4.28	15 Y	1.87	1.89	15 Y	2.68	2.70

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.87	0.51
1 Y NEDS	5.00	15-Jul-11	105.60	0.73
2 Y NEDS	5.00	15-Jul-12	108.68	1.19
3 Y NEDS	4.25	15-Jul-13	108.40	1.63
4 Y NEDS	3.75	15-Jul-14	106.91	2.06
5 Y NEDS	3.25	15-Jul-15	104.16	2.41
6 Y NEDS	4.00	15-Jul-16	107.42	2.71
7 Y NEDS	4.50	15-Jul-17	110.14	2.94
9 Y NEDS	4.00	15-Jul-19	105.79	3.27
13 Y NEDS	3.75	15-Jan-23	101.33	3.62
18 Y NEDS	5.50	15-Jan-28	120.69	3.87
27 Y NEDS	4.00	15-Jan-37	99.56	4.03

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.91	0.64
3 Y BELG	5.00	28-Sep-12	109.09	1.32
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	102.04	2.90
7 Y BELG	4.00	28-Mar-17	106.03	3.03
8 Y BELG	4.00	28-Mar-18	105.22	3.25
9 Y BELG	4.00	28-Mar-19	104.36	3.43
12 Y BELG	4.00	28-Mar-22	102.46	3.74
18 Y BELG	5.50	28-Mar-28	117.78	4.09

Forward EUR/USD		
Spot	1.3664	1.36440
O/N	0.0000	0.02000
2D	0.0300	0.04000
3D	0.0300	0.04000
1W	0.1600	0.18000
1M	0.2500	0.32000
2M	0.3100	0.50000
3M	0.4500	0.62000
4M	0.2000	0.54000
5M	-0.6900	-0.35000
6M	-2.6100	-2.47000
9M	-6.3700	-5.87000
12M	-7.3800	-7.06000
18M	-1.7200	2.68000
2Y	19.9000	25.90000

Forward EUR/GBP		
Spot	0.911300	0.911300
O/N	0.050000	0.080000
2D	0.070000	0.080000
3D	0.070000	0.090000
1W	0.470000	0.500000
1M	1.900000	1.950000
2M	3.430000	3.560000
3M	5.150000	5.150000
4M	6.230000	6.300000
5M	6.700000	6.970000
6M	7.270000	7.270000
9M	8.730000	8.950000
12M	10.600000	10.910000
18M	20.250000	23.870000
2Y	37.870000	47.870000

Forward EUR/JPY		
Spot	123.37000	123.37000
O/N	-0.06000	0.02000
2D	-0.05000	-0.02000
3D	-0.05000	-0.02000
1W	-0.34990	-0.13770
1M	-2.58000	-2.38000
2M	-4.88000	-4.51000
3M	-7.51000	-7.05000
4M	-11.34000	-10.53000
5M	-15.29000	-14.68000
6M	-21.27000	-20.54000
9M	-41.31000	-39.96000
12M	-67.35000	-65.89000
18M	-147.50000	-145.00000
2Y	-254.63000	-240.37000

Forward EUR/CHF		
Spot	1.450900	1.451100
O/N	-0.090000	-0.070000
2D	-0.100000	-0.080000
3D	-0.100000	-0.080000
1W	-0.721100	-0.720000
1M	-3.997800	-3.841700
2M	-7.544600	-7.118500
3M	-11.396600	-11.214300
4M	-16.750000	-15.700000
5M	-22.800000	-21.590000
6M	-28.564200	-27.980900
9M	-47.026200	-45.885100
12M	-65.538600	-63.925800
18M	-111.950000	-109.190000
2Y	-174.800000	-157.600000

FX spot others		
EUR/SGD	1.90940	1.90980
EUR/NZD	1.94240	1.94270
EUR/AUD	1.49510	1.49520
EUR/CAD	1.39230	1.39280
EUR/TWD	43.46747	43.47020

## 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	14.56	15.50
1W	9.38	9.86
1M	9.45	9.68
2M	10.00	10.10
3M	10.38	10.64
6M	11.20	11.40
9M	11.60	11.73
1Y	11.70	11.90

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10642.15	3/15/2010	0.16%
Nasdaq (USD)	2362.21	3/15/2010	-0.23%
FTSE 100 (GBP)	5593.85	3/15/2010	-0.57%
CAC 40 (EUR)	3890.91	3/15/2010	-0.93%
DAX (EUR)	5903.56	3/15/2010	-0.70%
AEX (EUR)	335.11	3/15/2010	-1.31%
Nikkei 225 (JPY)	10721.71	3/16/2010	-0.28%
Hang Seng (HKD)	21079.1	3/15/2010	-0.28%
Dow Jones Stoxx 50 (EUR)	2565.3	3/15/2010	-0.63%
MSCI World (USD)	1181.99	3/15/2010	-0.45%

Brent crude oil (Europa)			
	Spot	last	Difference
	77.62 USD per barrel	77.86	-0.31%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.18 US cents per Gallon	2.21	-1.72%

	Swaption volatility									
	1 Y		2 Y		3 Y		4 Y		5 Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	41.61	43.61	34.20	36.20	27.13	29.13	22.86	24.86	19.89	21.89
3M	39.52	41.52	35.72	37.72	29.13	31.13	24.68	26.68	21.50	23.50
6M	41.37	43.37	34.89	36.89	29.49	31.49	25.50	27.50	22.56	24.56
1Y	43.72	45.72	33.64	35.64	28.93	30.93	25.42	27.42	22.73	24.73
2Y	32.81	34.81	26.68	28.68	23.47	25.47	21.15	23.15	20.50	22.50
3Y	25.45	27.45	21.27	23.27	19.48	21.48	18.11	20.11	17.90	19.90
4Y	20.50	22.50	17.81	19.81	16.80	18.80	15.95	17.95	15.28	17.28
5Y	17.19	19.19	15.50	17.50	14.91	16.91	14.48	16.48	14.08	16.08
10Y	11.16	13.16	10.90	12.90	10.95	12.95	11.04	13.04	11.16	13.16

	Swaption volatility									
	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	18.04	20.04	16.70	18.70	15.85	17.85	15.24	17.24	14.77	16.77
3M	19.45	21.45	17.94	19.94	16.94	18.94	16.18	18.18	15.57	17.57
6M	20.56	22.56	19.03	21.03	18.05	20.05	17.28	19.28	16.64	18.64
1Y	21.02	23.02	19.67	21.67	18.81	20.81	18.10	20.10	17.49	19.49
2Y	18.55	20.55	17.78	19.78	17.30	19.30	16.88	18.88	16.53	18.53
3Y	16.43	18.43	15.99	17.99	15.66	17.66	15.37	17.37	15.15	17.15
4Y	14.96	16.96	14.66	16.66	14.45	16.45	14.30	16.30	14.20	16.20
5Y	13.86	15.86	13.66	15.66	13.56	15.56	13.52	15.52	13.52	15.52
10Y	11.23	13.23	11.31	13.31	11.40	13.40	11.52	13.52	11.66	13.66