Date: 3/17/2010

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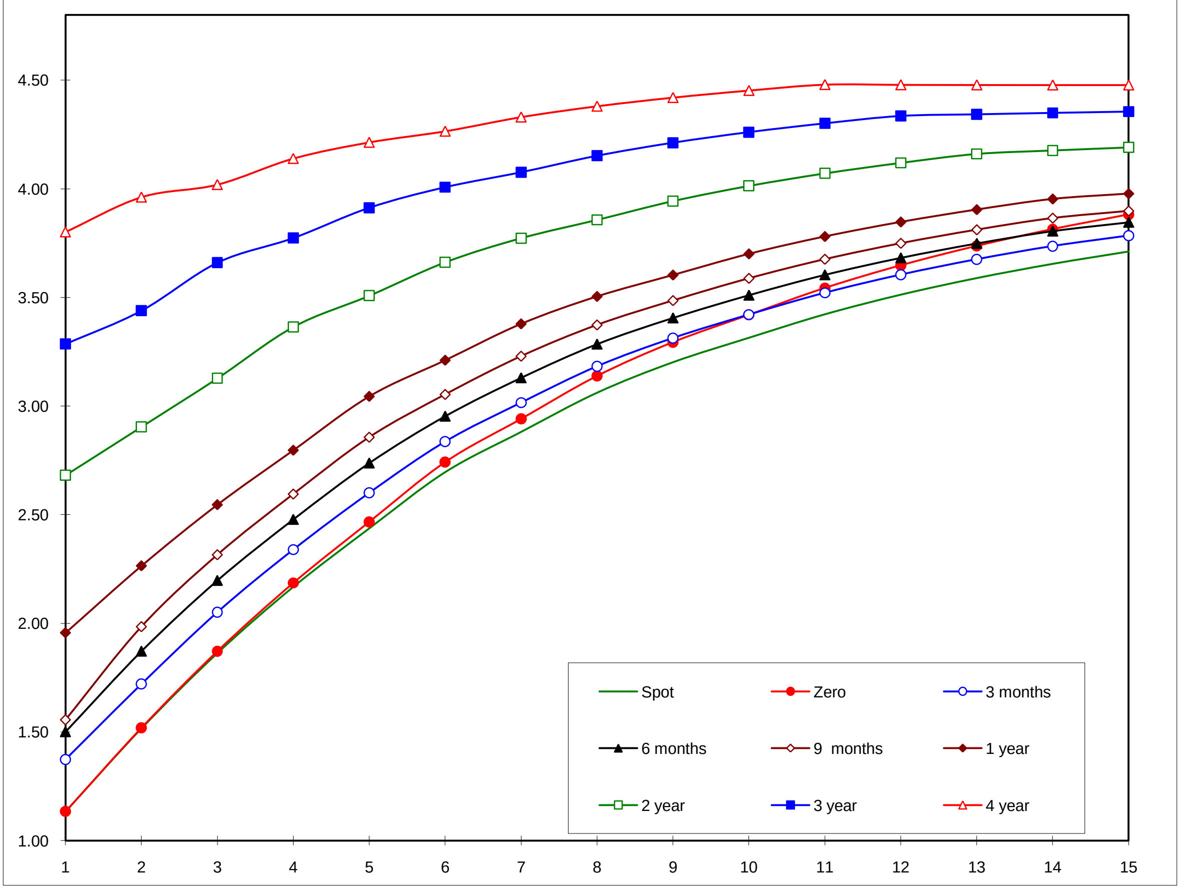
Forward starting bullet loans **Convention:** **euro**

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
	19-Mar-10	19-Mar-10	17-Jun-10	17-Sep-10	17-Dec-10	17-Mar-11	19-Mar-12	18-Mar-13	17-Mar-14	17-Mar-15
1 year	1.13	1.13	1.37	1.50	1.56	1.96	2.68	3.29	3.80	4.38
2 year	1.52	1.52	1.72	1.87	1.99	2.26	2.90	3.44	3.96	4.26
3 year	1.86	1.87	2.05	2.20	2.32	2.55	3.13	3.66	4.02	4.35
4 year	2.17	2.19	2.34	2.48	2.60	2.80	3.36	3.77	4.14	4.40
5 year	2.44	2.47	2.60	2.74	2.86	3.04	3.51	3.91	4.21	4.43
6 year	2.70	2.74	2.84	2.95	3.05	3.21	3.66	4.01	4.27	4.48
7 year	2.88	2.94	3.02	3.13	3.23	3.38	3.77	4.08	4.33	4.52
8 year	3.06	3.14	3.18	3.28	3.37	3.50	3.86	4.15	4.38	4.55
9 year	3.20	3.29	3.31	3.41	3.49	3.60	3.94	4.21	4.42	4.58
10 year	3.31	3.42	3.42	3.51	3.59	3.70	4.01	4.26	4.45	4.60
11 year	3.42	3.54	3.52	3.60	3.68	3.78	4.07	4.30	4.48	4.59
12 year	3.51	3.65	3.60	3.68	3.75	3.85	4.12	4.34	4.48	4.58
13 year	3.59	3.74	3.68	3.75	3.81	3.90	4.16	4.34	4.48	4.57
14 year	3.65	3.81	3.74	3.81	3.87	3.95	4.18	4.35	4.48	4.57
15 year	3.71	3.88	3.78	3.85	3.90	3.98	4.19	4.36	4.48	4.56

Forward starting bullet loans



Treasury Support Service

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Indicative money and capital markets prices 17-Mar-10 **8:42** **tel.: (+31) 35 - 692 89 89**

Capital Market Euro

Swap	Bid	Ask		Bid	Ask		Bid	Ask
1 Y	1.09	1.13	11Y	3.38	3.42	21Y	3.81	3.85
2 Y	1.48	1.52	12Y	3.48	3.52	22Y	3.81	3.85
3 Y	1.82	1.86	13Y	3.55	3.59	23Y	3.80	3.84
4 Y	2.13	2.17	14Y	3.62	3.66	24Y	3.80	3.84
5 Y	2.40	2.44	15Y	3.67	3.71	25Y	3.78	3.82
6 Y	2.64	2.68	16Y	3.71	3.75	30Y	3.71	3.75
7 Y	2.84	2.88	17Y	3.75	3.79	40Y	3.58	3.62
8 Y	3.01	3.05	18Y	3.77	3.81	50Y	3.52	3.56
9 Y	3.15	3.19	19Y	3.79	3.83			
10Y	3.27	3.31	20Y	3.80	3.84			

Money Market Euro

	Bid	Ask
O/N	0.23	0.27
T/N	0.24	0.28
1 W	0.28	0.32
2 W	0.30	0.34
1 M	0.36	0.40
2 M	0.46	0.50
3 M	0.61	0.65
6 M	0.66	0.70
9 M	1.05	1.09
12M	1.18	1.22

EURIBOR Fixings (act/360) 16-Mar-2010

EONIA	0.321	6MO	0.955
1WK	0.338	7MO	0.994
1MO	0.406	8MO	1.041
2MO	0.507	9MO	1.092
3MO	0.646	10MO	1.131
4MO	0.753	11MO	1.173
5MO	0.844	12MO	1.217

US LIBOR Fixings (act/360) 16-Mar-2010

O/N	0.224	6MO	0.401
1WK	0.221	7MO	0.474
1MO	0.236	8MO	0.547
2MO	0.247	9MO	0.626
3MO	0.261	10MO	0.706
4MO	0.296	11MO	0.788
5MO	0.336	12MO	0.872

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	0.63	0.65	1 X 7	0.95	0.97	1X10	1.09	1.11
2X5	0.65	0.70	2 X 8	0.98	1.00	2X11	1.13	1.15
3X6	0.72	0.77	3 X 9	1.05	1.08	3X12	1.19	1.21
4X7	0.81	0.83	4 X10	1.13	1.16			
5X8	0.86	0.89	5 X11	1.18	1.21	6X18	1.53	1.55
6X9	0.94	0.97	6 X12	1.25	1.28	12X24	1.91	1.95
7X10	1.01	1.06	9 X15	1.45	1.50			
8X11	1.08	1.13	12X18	1.66	1.68			
9X12	1.15	1.18	18X24	2.04	2.09			
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	0.49	0.49	1 Y	0.46	0.48
2 Y	1.60	1.64	2 Y	0.45	0.46	2 Y	1.08	1.09	2 Y	0.80	0.81
3 Y	2.16	2.18	3 Y	0.51	0.52	3 Y	1.68	1.68	3 Y	1.12	1.13
4 Y	2.57	2.60	4 Y	0.60	0.61	4 Y	2.18	2.18	4 Y	1.38	1.39
5 Y	2.89	2.94	5 Y	0.71	0.72	5 Y	2.59	2.60	5 Y	1.60	1.62
6 Y	3.18	3.21	6 Y	0.84	0.84	6 Y	2.92	2.92	6 Y	1.80	1.81
7 Y	3.41	3.43	7 Y	0.98	1.00	7 Y	3.18	3.18	7 Y	1.97	1.98
8 Y	3.59	3.61	8 Y	1.12	1.13	8 Y	3.38	3.38	8 Y	2.12	2.13
9 Y	3.74	3.76	9 Y	1.27	1.28	9 Y	3.54	3.54	9 Y	2.24	2.25
10 Y	3.87	3.89	10 Y	1.41	1.42	10 Y	3.68	3.68	10 Y	2.34	2.42
15 Y	4.23	4.25	15 Y	1.89	1.91	15 Y	4.14	4.16	15 Y	2.65	2.69

Government bonds Netherlands

	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.85	0.50
1 Y NEDS	5.00	15-Jul-11	105.61	0.70
2 Y NEDS	5.00	15-Jul-12	108.78	1.13
3 Y NEDS	4.25	15-Jul-13	108.58	1.57
4 Y NEDS	3.75	15-Jul-14	107.13	2.01
5 Y NEDS	3.25	15-Jul-15	104.41	2.36
6 Y NEDS	4.00	15-Jul-16	107.68	2.66
7 Y NEDS	4.50	15-Jul-17	110.42	2.90
9 Y NEDS	4.00	15-Jul-19	106.10	3.23
13 Y NEDS	3.75	15-Jan-23	101.61	3.59
18 Y NEDS	5.50	15-Jan-28	121.17	3.84
27 Y NEDS	4.00	15-Jan-37	100.21	3.99

Government bonds Belgium

	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.90	0.63
3 Y BELG	5.00	28-Sep-12	109.21	1.26
4 Y BELG	4.00	28-Mar-14	107.64	2.00
5 Y BELG	3.50	28-Mar-15	105.04	2.42
7 Y BELG	3.25	28-Sep-16	102.29	2.86
7 Y BELG	4.00	28-Mar-17	106.32	2.99
8 Y BELG	4.00	28-Mar-18	105.47	3.22
9 Y BELG	4.00	28-Mar-19	104.66	3.39
12 Y BELG	4.00	28-Mar-22	102.79	3.71
18 Y BELG	5.50	28-Mar-28	118.30	4.05

Forward EUR/USD

Spot	1.3804	1.38040
O/N	0.0000	0.02000
2D	0.0100	0.02000
3D	0.0400	0.05000
1W	0.0600	0.16000
1M	0.1600	0.22000
2M	-0.1700	0.29000
3M	-0.0800	0.15000
4M	-1.2600	-0.44000
5M	-1.6400	-1.14000
6M	-3.2800	-3.10000
9M	-8.8000	-8.39000
12M	-11.5400	-10.89000
18M	-5.3500	-1.50000
2Y	18.3700	24.37000

Forward EUR/GBP

Spot	0.905900	0.905900
O/N	0.050000	0.080000
2D	0.050000	0.080000
3D	0.170000	0.210000
1W	0.460000	0.460000
1M	1.840000	1.860000
2M	3.370000	3.490000
3M	5.150000	5.350000
4M	6.510000	6.550000
5M	7.100000	7.290000
6M	7.310000	7.600000
9M	9.490000	9.700000
12M	11.710000	11.900000
18M	23.190000	24.080000
2Y	45.000000	52.000000

Forward EUR/JPY

Spot	124.87000	124.88000
O/N	-0.08000	0.00000
2D	-0.06000	-0.04000
3D	-0.17000	-0.17000
1W	-0.32000	-0.21050
1M	-2.50000	-2.24000
2M	-4.54000	-4.42000
3M	-7.21000	-7.04000
4M	-10.81000	-10.01000
5M	-14.00000	-14.00000
6M	-20.34000	-20.04000
9M	-39.79000	-38.69000
12M	-66.10000	-65.06000
18M	-141.00000	-133.99000
2Y	-241.71000	-227.28000

Forward EUR/CHF

Spot	1.452600	1.452700
O/N	-0.120000	-0.100000
2D	-0.130000	-0.110000
3D	-0.370000	-0.350000
1W	-0.958500	-0.688100
1M	-3.986400	-3.825300
2M	-7.590000	-7.450000
3M	-11.850000	-11.610000
4M	-15.900000	-15.170000
5M	-21.520000	-20.810000
6M	-27.783900	-27.138000
9M	-46.388400	-44.710000
12M	-65.231900	-63.354000
18M	-107.040000	-94.920000
2Y	-167.000000	-157.000000

FX spot others

EUR/SGD	1.92170	1.92170
EUR/NZD	1.93700	1.93780
EUR/AUD	1.49960	1.49980
EUR/CAD	1.39880	1.39890
EUR/TWD	43.76282	43.77248

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Treasury Support Service

17-Mar-10 8:42

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

Swaption volatility	1 Y		2 Y		3 Y		4 Y		5Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	40.96	42.96	34.24	36.24	27.36	29.36	23.15	25.15	20.29	22.29
3M	38.16	40.16	35.28	37.28	29.07	31.07	24.92	26.92	22.06	24.06
6M	42.02	44.02	35.52	37.52	29.67	31.67	25.50	27.50	22.44	24.44
1Y	44.67	46.67	34.07	36.07	29.13	31.13	25.54	27.54	22.82	24.82
2Y	33.42	35.42	26.93	28.93	23.67	25.67	21.33	23.33	19.66	21.66
3Y	25.65	27.65	21.41	23.41	19.77	21.77	18.48	20.48	17.46	19.46
4Y	20.72	22.72	17.93	19.93	16.89	18.89	16.09	18.09	15.46	17.46
5Y	17.28	19.28	15.50	17.50	14.87	16.87	14.40	16.40	13.98	15.98
10Y	11.25	13.25	11.00	13.00	11.00	13.00	11.05	13.05	11.13	13.13

Euro/dollar volatility		
O/N	12.50	13.50
1W	8.75	9.50
1M	9.15	9.40
2M	9.55	9.70
3M	10.21	10.35
6M	10.90	11.05
9M	11.37	11.45
1Y	11.55	11.60

Swaption volatility	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	18.18	20.18	16.60	18.60	15.57	17.57	14.80	16.80	14.20	16.20
3M	19.86	21.86	18.20	20.20	17.10	19.10	16.25	18.25	15.57	17.57
6M	20.40	22.40	18.85	20.85	17.86	19.86	17.10	19.10	16.48	18.48
1Y	21.00	23.00	19.59	21.59	18.68	20.68	17.94	19.94	17.31	19.31
2Y	18.61	20.61	17.82	19.82	17.33	19.33	16.91	18.91	16.56	18.56
3Y	16.83	18.83	16.30	18.30	15.89	17.89	15.53	17.53	15.23	17.23
4Y	15.10	17.10	14.78	16.78	14.55	16.55	14.37	16.37	14.24	16.24
5Y	13.78	15.78	13.60	15.60	13.53	15.53	13.50	15.50	13.51	15.51
10Y	11.19	13.19	11.28	13.28	11.38	13.38	11.50	13.50	11.64	13.64

Indices	Spot	Date	Difference
Dow Jones (USD)	10685.98	3/16/2010	0.41%
Nasdaq (USD)	2378.01	3/16/2010	0.67%
FTSE 100 (GBP)	5620.43	3/16/2010	0.48%
CAC 40 (EUR)	3938.95	3/16/2010	1.23%
DAX (EUR)	5970.99	3/16/2010	1.14%
AEX (EUR)	339.26	3/16/2010	1.24%
Nikkei 225 (JPY)	10846.98	3/17/2010	1.17%
Hang Seng (HKD)	21022.93	3/16/2010	1.68%
Dow Jones Stoxx 50 (E	2590.34	3/16/2010	0.98%
MSCI World (USD)	1193.73	3/16/2010	0.99%

Brent crude oil (Europa) Spot	last	Difference
80.24 USD per barrel	80.05	0.24%

Bloomberg low Sulfur diesel average rack price Spot	last	Difference
2.24 US cents per Gallon	2.18	2.84%