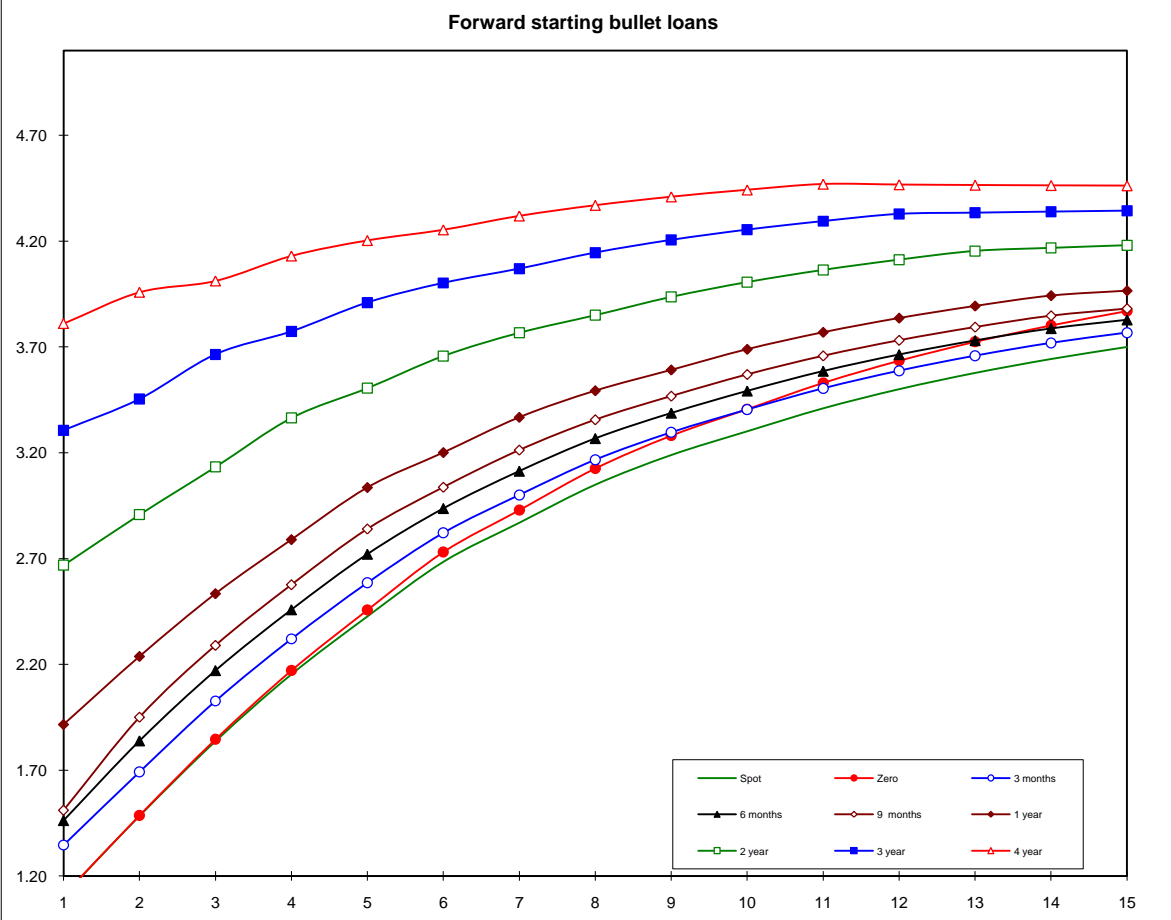


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Forward starting bullet loans										
										Convention: euro
Row: Tenor of the bullet loan. Column: Starting date										
Tenor \ starting	Spot	Zero	3 months	6 months	9 months	1 year	2 year	3 year	4 year	5 year
	22-Mar-10	22-Mar-10	18-Jun-10	20-Sep-10	20-Dec-10	18-Mar-11	19-Mar-12	18-Mar-13	18-Mar-14	18-Mar-15
1 year	1.11	1.11	1.35	1.46	1.51	1.92	2.67	3.31	3.81	4.37
2 year	1.48	1.49	1.69	1.84	1.95	2.24	2.91	3.45	3.96	4.25
3 year	1.84	1.85	2.03	2.17	2.29	2.53	3.13	3.66	4.01	4.33
4 year	2.15	2.17	2.32	2.46	2.58	2.79	3.36	3.77	4.13	4.38
5 year	2.43	2.46	2.59	2.72	2.84	3.04	3.51	3.91	4.20	4.41
6 year	2.68	2.73	2.82	2.94	3.04	3.20	3.66	4.00	4.25	4.46
7 year	2.87	2.93	3.00	3.11	3.21	3.37	3.77	4.07	4.32	4.50
8 year	3.05	3.13	3.17	3.27	3.36	3.49	3.85	4.15	4.37	4.54
9 year	3.19	3.28	3.30	3.39	3.47	3.59	3.94	4.21	4.41	4.56
10 year	3.30	3.41	3.40	3.49	3.57	3.69	4.01	4.25	4.44	4.58
11 year	3.41	3.53	3.50	3.59	3.66	3.77	4.06	4.29	4.47	4.57
12 year	3.50	3.64	3.59	3.66	3.73	3.84	4.11	4.33	4.47	4.56
13 year	3.58	3.72	3.66	3.73	3.79	3.89	4.15	4.33	4.46	4.56
14 year	3.64	3.80	3.72	3.79	3.85	3.94	4.17	4.34	4.46	4.55
15 year	3.70	3.87	3.77	3.83	3.88	3.97	4.18	4.34	4.46	4.54



Capital Market Euro Swap								
Swap	Bid	Ask	Bid	Ask	Bid	Ask		
1 Y	1.07	1.11	11Y	3.37	3.41	21Y	3.79	3.83
2 Y	1.44	1.48	12Y	3.46	3.50	22Y	3.79	3.83
3 Y	1.80	1.84	13Y	3.54	3.58	23Y	3.79	3.83
4 Y	2.11	2.15	14Y	3.60	3.64	24Y	3.78	3.82
5 Y	2.39	2.43	15Y	3.66	3.70	25Y	3.77	3.81
6 Y	2.63	2.67	16Y	3.70	3.74	30Y	3.69	3.73
7 Y	2.83	2.87	17Y	3.73	3.77	40Y	3.55	3.59
8 Y	3.00	3.04	18Y	3.75	3.79	50Y	3.50	3.54
9 Y	3.14	3.18	19Y	3.78	3.82			
10Y	3.26	3.30	20Y	3.79	3.83			

Money Market Euro		
	Bid	Ask
O/N	0.24	0.28
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	0.51	0.55
3 M	0.56	0.60
6 M	0.86	0.90
9 M	1.04	1.08
12M	1.18	1.22

EURIBOR Fixings (act/360) 17-Mar-2010			
EOBIA	0.328	6MO	0.951
1WK	0.336	7MO	0.990
1MO	0.404	8MO	1.039
2MO	0.505	9MO	1.090
3MO	0.644	10MO	1.130
4MO	0.750	11MO	1.170
5MO	0.841	12MO	1.215

US LIBOR Fixings (act/360) 17-Mar-2010			
O/N	0.222	6MO	0.402
1WK	0.228	7MO	0.473
1MO	0.237	8MO	0.541
2MO	0.248	9MO	0.617
3MO	0.266	10MO	0.696
4MO	0.301	11MO	0.778
5MO	0.338	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	0.67	1 X 7	0.94	0.97	1X10	1.08	1.10
2X5	0.66	0.70	2 X 8	0.97	1.00	2X11	1.11	1.13
3X6	0.72	0.75	3 X 9	1.02	1.07	3X12	1.16	1.18
4X7	0.78	0.81	4 X10	1.11	1.13			
5X8	0.84	0.89	5 X11	1.17	1.19	6X18	1.49	1.51
6X9	0.92	0.94	6 X12	1.21	1.26	12X24	1.87	1.91
7X10	1.00	1.02	9 X15	1.40	1.45			
8X11	1.06	1.08	12X18	1.61	1.64			
9X12	1.12	1.14	18X24	2.01	2.06			
12X18	2.20	2.19						

GBP swap		JPY swap		USD swap		CHF Swap		
1 Y	0.84	0.84	1 Y	0.44	0.46	1 Y	0.42	0.48
2 Y	1.58	1.60	2 Y	0.45	0.46	2 Y	1.07	1.08
3 Y	2.14	2.16	3 Y	0.52	0.53	3 Y	1.67	1.67
4 Y	2.54	2.58	4 Y	0.61	0.62	4 Y	2.16	2.16
5 Y	2.88	2.93	5 Y	0.72	0.73	5 Y	2.56	2.56
6 Y	3.16	3.18	6 Y	0.85	0.86	6 Y	2.89	2.89
7 Y	3.40	3.42	7 Y	0.99	1.01	7 Y	3.14	3.15
8 Y	3.58	3.59	8 Y	1.14	1.15	8 Y	3.34	3.34
9 Y	3.72	3.72	9 Y	1.28	1.29	9 Y	3.50	3.50
10 Y	3.86	3.88	10 Y	1.42	1.43	10 Y	3.64	3.64
15 Y	4.20	4.24	15 Y	1.90	1.91	15 Y	4.10	4.13

Government bonds Netherlands				
	Coupon	End Date	Price	Yield
1 Y NEDS	4.00	15-Jan-11	102.85	0.49
1 Y NEDS	5.00	15-Jul-11	105.62	0.68
2 Y NEDS	5.00	15-Jul-12	108.82	1.11
3 Y NEDS	4.25	15-Jul-13	108.65	1.55
4 Y NEDS	3.75	15-Jul-14	107.19	1.99
5 Y NEDS	3.25	15-Jul-15	104.49	2.34
6 Y NEDS	4.00	15-Jul-16	107.80	2.64
7 Y NEDS	4.50	15-Jul-17	110.52	2.88
9 Y NEDS	4.00	15-Jul-19	106.22	3.22
13 Y NEDS	3.75	15-Jan-23	101.73	3.58
18 Y NEDS	5.50	15-Jan-28	121.22	3.83
27 Y NEDS	4.00	15-Jan-37	100.16	3.99

Government bonds Belgium				
	Coupon	End Date	Price	Yield
1 Y BELG	3.50	28-Mar-11	102.92	0.60
3 Y BELG	5.00	28-Sep-12	109.33	1.21
4 Y BELG	4.00	28-Mar-14	107.73	1.98
5 Y BELG	3.50	28-Mar-15	105.12	2.40
7 Y BELG	3.25	28-Sep-16	102.41	2.84
7 Y BELG	4.00	28-Mar-17	106.43	2.97
8 Y BELG	4.00	28-Mar-18	105.57	3.20
9 Y BELG	4.00	28-Mar-19	104.74	3.38
12 Y BELG	4.00	28-Mar-22	102.78	3.71
18 Y BELG	5.50	28-Mar-28	116.25	4.05

Forward EUR/USD		
Spot	1.3654	1.36540
O/N	0.0100	0.03000
2D	0.0100	0.04000
3D	0.0200	0.03000
1W	0.0900	0.18000
1M	0.2900	0.39000
2M	0.3300	0.54000
3M	0.4300	0.50000
4M	-0.1400	0.35000
5M	-1.3100	-0.37000
6M	-2.8500	-2.56000
9M	-7.2200	-6.48000
12M	-9.0800	-8.04000
18M	-0.8300	2.00000
2Y	22.0100	28.00000

Forward EUR/GBP		
Spot	0.894600	0.894700
O/N	0.040000	0.070000
2D	0.170000	0.170000
3D	0.050000	0.080000
1W	0.370000	0.470000
1M	1.730000	1.900000
2M	3.380000	3.700000
3M	5.030000	5.180000
4M	6.070000	6.570000
5M	7.000000	7.200000
6M	7.180000	7.680000
9M	8.400000	9.200000
12M	11.230000	11.680000
18M	23.350000	27.000000
2Y	43.210000	53.210000

Forward EUR/JPY		
Spot	123.04000	123.04000
O/N	-0.07000	0.01000
2D	-0.17000	-0.17000
3D	-0.05000	-0.03000
1W	-0.35520	-0.19810
1M	-2.26000	-1.98000
2M	-4.48000	-4.08000
3M	-6.52000	-6.12000
4M	-0.97000	-0.17000
5M	-13.45000	-4.26000
6M	-18.84000	-17.98000
9M	-37.61000	-36.23000
12M	-61.69000	-59.63000
18M	-135.00000	-128.32000
2Y	-231.00000	-216.96000

Forward EUR/CHF		
Spot	1.445800	1.445900
O/N	-0.110000	-0.090000
2D	-0.330000	-0.330000
3D	-0.110000	-0.070000
1W	-0.810700	-0.418900
1M	-3.857400	-3.343000
2M	-7.983400	-7.389800
3M	-11.358400	-10.875100
4M	-15.500000	-14.500000
5M	-20.800000	-19.700000
6M	-26.160000	-26.160000
9M	-43.500000	-43.375000
12M	-62.710000	-60.210000
18M	-101.020000	-101.020000
2Y	-172.300000	-155.100000

FX spot others	
EUR/SGD	1.90360
EUR/NZD	1.91700
EUR/AUD	1.48390
EUR/CAD	1.38360
EUR/TWD	43.27455

Treasury Support Service



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18-Mar-10

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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	11.75	13.15
1W	8.80	9.48
1M	9.05	9.25
2M	9.59	9.70
3M	10.05	10.24
6M	11.00	11.05
9M	11.35	11.35
1Y	11.40	11.45

Indices			
	Spot	Date	Difference
Dow Jones (USD)	10733.67	3/17/2010	0.45%
Nasdaq (USD)	2389.09	3/17/2010	0.47%
FTSE 100 (GBP)	5644.63	3/17/2010	0.43%
CAC 40 (EUR)	3957.89	3/17/2010	0.48%
DAX (EUR)	6024.28	3/17/2010	0.89%
AEX (EUR)	343.06	3/17/2010	1.12%
Nikkei 225 (JPY)	10744.03	3/18/2010	-0.95%
Hang Seng (HKD)	21384.49	3/17/2010	-0.30%
Dow Jones Stoxx 50 (EUR)	2614.97	3/17/2010	0.95%
MSCI World (USD)	1202.51	3/17/2010	0.74%

Brent crude oil (Europa)			
	Spot	last	Difference
	80.40 USD per barrel	81.08	-0.84%

Bloomberg low Sulfur diesel average rack price			
	Spot	last	Difference
	2.26 US cents per Gallon	2.24	0.83%

	1 Y		2 Y		3 Y		4 Y		5 Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	40.15	42.15	33.87	35.87	27.11	29.11	23.10	25.10	20.20	22.20
3M	39.25	41.25	36.04	38.04	29.30	31.30	24.98	26.98	21.70	23.70
6M	43.30	45.30	36.18	38.18	30.05	32.05	25.74	27.74	22.57	24.57
1Y	45.89	47.89	34.50	36.50	29.42	31.42	25.71	27.71	22.92	24.92
2Y	33.54	35.54	27.04	29.04	23.69	25.69	21.34	23.34	19.71	21.71
3Y	25.78	27.78	21.39	23.39	19.74	21.74	18.50	20.50	17.52	19.52
4Y	20.61	22.61	17.82	19.82	16.86	18.86	16.09	18.09	15.48	17.48
5Y	17.10	19.10	15.47	17.47	14.87	16.87	14.41	16.41	13.99	15.99
10Y	11.20	13.20	10.98	12.98	11.01	13.01	11.06	13.06	11.15	13.15

	6Y		7Y		8Y		9Y		10Y	
	bid	ask	bid	ask	bid	ask	bid	ask	bid	ask
1M	18.07	20.07	16.38	18.38	15.24	17.24	14.37	16.37	13.66	15.66
3M	19.75	21.75	18.14	20.14	17.08	19.08	16.27	18.27	15.62	17.62
6M	20.50	22.50	18.95	20.95	17.96	19.96	17.19	19.19	16.50	18.50
1Y	21.10	23.10	19.70	21.70	18.78	20.78	18.03	20.03	17.39	19.39
2Y	18.68	20.68	17.89	19.89	17.39	19.39	16.98	18.98	16.60	18.60
3Y	16.89	18.89	16.36	18.36	15.94	17.94	15.59	17.59	15.30	17.30
4Y	15.10	17.10	14.75	16.75	14.51	16.51	14.32	16.32	14.18	16.18
5Y	13.74	15.74	13.53	15.53	13.43	15.43	13.36	15.36	13.34	15.34
10Y	11.21	13.21	11.30	13.30	11.38	13.38	11.48	13.48	11.61	13.61