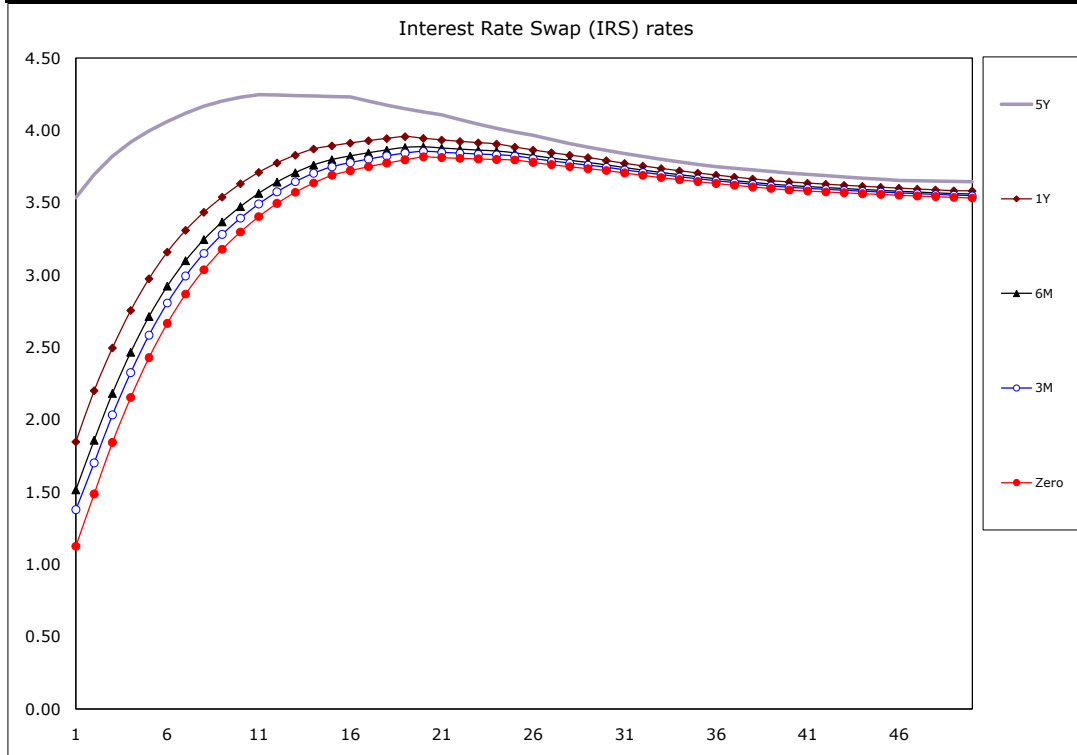


Interest Rate Swap (IRS) rates (EUR)

Row: duration of the fixation
 Column: deposit per

	Spot	Zero	3M	6M	9M	1Y	2Y	3Y	4Y	5Y
	16-Feb-10	16-Feb-10	12-May-10	12-Aug-10	12-Nov-10	14-Feb-11	13-Feb-12	12-Feb-13	12-Feb-14	12-Feb-15
1Y	1.13	1.13	1.38	1.52	1.62	1.85	2.20	2.55	3.09	3.53
2Y	1.49	1.49	1.70	1.86	2.00	2.20	2.52	2.82	3.31	3.69
3Y	1.84	1.84	2.03	2.18	2.32	2.50	2.78	3.06	3.49	3.82
4Y	2.15	2.15	2.33	2.47	2.60	2.76	3.01	3.26	3.64	3.92
5Y	2.43	2.43	2.58	2.71	2.83	2.97	3.21	3.42	3.75	4.00
6Y	2.67	2.67	2.81	2.92	3.03	3.16	3.36	3.55	3.85	4.06
7Y	2.87	2.87	2.99	3.10	3.20	3.31	3.49	3.66	3.92	4.12
8Y	3.04	3.04	3.15	3.25	3.33	3.43	3.60	3.75	3.99	4.17
9Y	3.18	3.18	3.28	3.37	3.45	3.54	3.69	3.83	4.05	4.20
10Y	3.30	3.30	3.39	3.47	3.55	3.63	3.77	3.90	4.09	4.23
15Y	3.69	3.69	3.75	3.80	3.84	3.89	3.98	4.08	4.16	4.23
20Y	3.82	3.82	3.85	3.89	3.91	3.94	4.00	4.03	4.10	4.13
30Y	3.72	3.72	3.74	3.76	3.77	3.79	3.82	3.82	3.86	3.86
40Y	3.59	3.59	3.61	3.62	3.63	3.64	3.66	3.67	3.70	3.71
50Y	3.53	3.53	3.55	3.56	3.57	3.58	3.60	3.62	3.64	3.64



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Money Market

EURIBOR Fixings (act/360)

Maturity	Yield	24/mrt/10	
EONIA	0.330	6MO	0.947
1WK	0.343	7MO	0.986
1MO	0.400	8MO	1.034
2MO	0.501	9MO	1.085
3MO	0.636	10MO	1.126
4MO	0.745	11MO	1.168
5MO	0.837	12MO	1.212

USD Libor Fixings (act/360)

Maturity	Yield	24/mrt/10	
O/N	0.219	6MO	0.435
1WK	0.234	7MO	0.506
1MO	0.246	8MO	0.576
2MO	0.262	9MO	0.655
3MO	0.285	10MO	0.733
4MO	0.324	11MO	0.814
5MO	0.366	12MO	0.894

Capital Market

Euro Swap Rates

Maturity	Bid	Ask
1 Y	1.08	1.10
2 Y	1.49	1.49
3 Y	1.84	1.84
4 Y	2.15	2.16
5 Y	2.43	2.43
6 Y	2.67	2.67
7 Y	2.87	2.87
8 Y	3.04	3.04
9 Y	3.18	3.18
10Y	3.30	3.30
11Y	3.40	3.40
12Y	3.49	3.50
13Y	3.57	3.58
14Y	3.63	3.64
15Y	3.68	3.69
20Y	3.81	3.82
25Y	3.79	3.80
30Y	3.71	3.72
40Y	3.58	3.59
50Y	3.53	3.53

USD Swap Rates

Maturity	Bid	Ask
1 Y	0.56	0.57
2 Y	1.18	1.18
3 Y	1.76	1.77
4 Y	2.25	2.25
5 Y	2.65	2.65
6 Y	2.97	2.97
7 Y	3.22	3.23
8 Y	3.42	3.42
9 Y	3.58	3.58
10Y	3.70	3.72
11Y	3.82	3.85
12Y	3.94	3.94
13Y	4.01	4.04
14Y	4.09	4.11
15Y	4.14	4.18
20Y	4.33	4.33
25Y	4.38	4.40
30Y	4.42	4.43
40Y	4.43	4.46
50Y	4.39	4.41

Dutch Government Bonds

	Coupon	Maturity	Price	Yield
1 Y	4.00	15-Jan-11	102.80	0.48
1 Y	5.00	15-Jul-11	105.56	#N/A N/A
2 Y	5.00	15-Jul-12	108.67	1.15
3 Y	4.25	15-Jul-13	108.52	1.57
4 Y	3.75	15-Jul-14	107.15	#N/A N/A
5 Y	3.25	15-Jul-15	104.48	#N/A N/A
6 Y	4.00	15-Jul-16	107.69	2.66
7 Y	4.50	15-Jul-17	110.48	2.88
9 Y	4.00	15-Jul-19	106.22	3.21
13 Y	3.75	15-Jan-23	101.83	3.57
18 Y	5.50	15-Jan-28	121.23	3.83
27 Y	4.00	15-Jan-37	100.62	3.96

German Government Bonds

	Coupon	Maturity	Price	Yield
2 Y	2.75	10-Jun-12	105.02	0.45
3 Y	4.00	11-Feb-13	109.47	0.65
5 Y	2.00	9-Nov-14	105.39	0.80
5 Y	3.75	10-Jun-15	112.79	1.20
7 Y	2.00	12-Oct-16	103.97	1.36
7 Y	4.25	5-Jun-17	118.00	1.58
8 Y	3.00	8-Jan-18	109.82	1.64
9 Y	3.00	12-May-19	109.85	1.82
10 Y	2.25	6-Jul-20	103.31	1.89
13 Y	4.00	11-Feb-23	120.64	2.15
18 Y	4.00	8-Apr-28	125.00	2.29
26 Y	2.50	8-Mar-36	104.85	2.25

GBP Swap Rates

Maturity	Bid	Ask
1 Y	1.04	1.07
2 Y	1.59	1.63
3 Y	2.14	2.18
4 Y	2.56	2.61
5 Y	2.90	2.95
6 Y	3.18	3.21
7 Y	3.40	3.42
8 Y	3.58	3.60
9 Y	3.72	3.74
10Y	3.84	3.86
11Y	3.94	3.96
12Y	4.02	4.04
13Y	4.09	4.11
14Y	4.15	4.17
15Y	4.19	4.21
20Y	4.26	4.27
25Y	4.17	4.30
30Y	4.18	4.19
40Y	4.04	4.21
50Y	4.01	4.18

CHF Swap Rates

Maturity	Bid	Ask
1 Y	0.45	0.51
2 Y	0.83	0.84
3 Y	1.14	1.15
4 Y	1.38	1.40
5 Y	1.60	1.61
6 Y	1.79	1.80
7 Y	1.96	1.97
8 Y	2.11	2.12
9 Y	2.24	2.25
10Y	2.36	2.36
11Y	2.44	2.46
12Y	2.52	2.53
13Y	2.57	2.59
14Y	2.62	2.64
15Y	2.65	2.67
20Y	2.69	2.71
25Y	2.65	2.67
30Y	2.59	2.61
40Y	2.45	2.55
50Y	2.41	2.50

Swiss Government Bonds

	Coupon	Maturity	Price	Yield
2 Y	1.25	16-Dec-11	100.66	0.86
3 Y	3.50	12-Apr-13	106.27	1.38
4 Y	2.25	11-Apr-14	101.83	1.78
5 Y	2.50	27-Feb-15	101.60	2.15
7 Y	3.75	4-Jan-17	106.91	2.62
8 Y	4.00	4-Jan-18	108.04	2.83
9 Y	3.75	4-Jan-19	105.78	2.99
10 Y	3.25	4-Jan-20	101.26	3.10
14 Y	6.25	4-Jan-24	129.60	3.50
18 Y	4.75	4-Jul-28	112.88	3.76
24 Y	4.75	4-Jul-34	113.07	3.91
27 Y	4.00	4-Jan-37	101.72	#N/A N/A

Forward Rate Agreements

Euro

Starting X Maturity (months)					
1 X 4	0.64	0.67	1 X 7	0.94	0.97
2 X 5	0.66	0.68	2 X 8	0.98	1.00
3 X 6	0.71	0.73	3 X 9	1.00	1.03
4 X 7	0.78	0.81	6 X 12	1.19	1.24
5 X 8	#N/A N/A	#N/A N/A	9 X 15	1.40	1.45
6 X 9	0.89	0.94	12X18	1.62	1.65
7 X 10	0.96	1.01	18X24	2.03	2.08
8 X 11	1.03	1.08	6X18	1.51	1.53
9 X 12	1.12	1.13	12X24	1.89	1.94

Policy Rates

Central Banks

	rate
ECB Refirente	1.00
BoE Refirente	0.50
Federal Funds rate	0.00 - 0.25

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Currency Forward Rates

Versus euro

EUR/USD		
Spot	1.33280	1.33280
O/N	1.33280	1.33280
2D	1.33280	1.33280
3D	1.33280	1.33280
1W	1.33281	1.33282
1M	1.33283	1.33285
2M	1.33283	1.33285
3M	1.33283	1.33284
4M	1.33279	1.33288
5M	1.33275	1.33285
6M	1.33276	1.33279
9M	1.33265	1.33279
12M	1.33298	1.33313
18M	1.33474	1.33524
2Y	1.33806	1.33860

EUR/GBP		
Spot	0.89310	0.89310
O/N	0.89311	0.89311
2D	0.89312	0.89312
3D	0.89311	0.89311
1W	0.89315	0.89315
1M	0.89328	0.89330
2M	0.89344	0.89345
3M	0.89361	0.89363
4M	0.89375	0.89375
5M	0.89388	0.89391
6M	0.89395	0.89401
9M	0.89429	0.89431
12M	0.89471	0.89479
18M	0.89579	0.89579
2Y	0.89790	0.89860

Euro/dollar Volatility

O/N	17.35	18.25
1W	12.14	12.48
1M	11.12	11.23
2M	11.31	11.46
3M	11.62	11.84
6M	12.10	12.25
9M	12.29	12.45
1Y	12.45	12.65

EUR/CHF		
Spot	1.42700	1.42710
O/N	1.42699	1.42709
2D	1.42697	1.42707
3D	1.42699	1.42709
1W	1.42688	1.42703
1M	1.42659	1.42673
2M	1.42617	1.42633
3M	1.42578	1.42591
4M	1.42530	1.42547
5M	1.42485	1.42501
6M	1.42439	1.42454
9M	1.42281	1.42311
12M	1.42122	1.42143
18M	1.41649	1.41659
2Y	1.41281	1.41461

EUR/JPY		
Spot	122.44000	122.45000
O/N	122.43999	122.45000
2D	122.43998	122.44999
3D	122.43999	122.45000
1W	122.43993	122.44995
1M	122.43979	122.44983
2M	122.43961	122.44965
3M	122.43936	122.44940
4M	122.43905	122.44913
5M	122.43867	122.44875
6M	122.43825	122.44828
9M	122.43643	122.44660
12M	122.43413	122.44435
18M	122.42709	122.43783
2Y	122.41788	122.42890

Oil/Diesel

Brent crude oil (Europe)

Spot		Previous	Diff.
78.71	USD per vat	78.44	0.34%

Spot		Previous	Diff.
2.20	US cents per Gallon	2.24	-1.70%

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Credit Ratings

	Lowest of combined ratings**	5Y CDS
ABN AMRO BANK NV	A+/A1	Not Available
ALLIED IRISH BANKS PLC	A-/A3	213.00
ANGLO IRISH BANK CORP LTD	BBB/Baa2 *	347.75
BANCO SANTANDER SA	AA/Aa2	107.12
BANK NEDERLANDSE GEMEENTEN	AAA/Aaa	Not Available
BANK OF AMERICA CORP	A/A2	116.37
BANK OF IRELAND	A-/A3	205.05
BARCLAYS BK PLC-ADR C	AA-/Aa3	86.01
BNP PARIBAS	AA/Aa2	71.84
CITIBANK NA	A+/A1	155.78
CREDIT SUISSE	A+/A1	72.64
DEUTSCHE BANK AG-REGISTERED	A+/A1	85.14
FORTIS BANK (NEDERLAND) N.V	A/A2	69.59
FRIESLAND BANK	A-/A3 *	Not Available
GOLDMAN SACHS GROUP INC	A/A2	104.91
HSBC BANK PLC	AA/Aa2	67.84
ING BANK NV	A+/A1	76.91
JPMORGAN CHASE BANK NA	AA-/Aa3	Not Available
LLOYDS TSB BANK PLC	A+/A1	138.39
MORGAN STANLEY	A/A2	138.84
NIBC BANK NV	BBB/Baa2	205.55
RABOBANK	AA+/Aa1	155.29
ROYAL BANK OF SCOTLAND PLC	A+/A1	142.29
SNS BANK NV	A-/A3 *	166.02
SOCIETE GENERALE	A+/A1	85.21
UBS AG-REG	A+/A1	87.42

*On the watchlist at at least 1 rating agency

**Combination of ratings of Moody's, S&P en Fitch

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