

ITEEU7YE=GF      ITEEU.11.V1.7Y.E 7Y      20JUN16      Rank      SENIOR EUR      2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B 98.000	A113.000			GFI	NYK	11:47 29SEP08	Price	Spread
B↑98.000	A115.000					11:47 29SEP08		
B↑95.000	A115.000					11:45 29SEP08		
Last Trade		88.000				11:44 26AUG08		
RunningSpread						: 20DEC08		

Source <GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	11:47 29SEP08	Attachment	12 %	Daily	Quarterly
CalcSpread		Detachment	22 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.7Y.E		Chains:	
Gamma (Convexity)		Series 11		Index	
Impl Correlation		Version 1		Tranche ITEEU7YE=GF	
Pricing Summary		Term 7Y		All Contrib	
CompDate		Effective Date 20MAR09		Codes :	
BaseCorrelation		Maturity Date 20JUN16		RED Code 2I666VAK1	
CompDepth		Fixed Rate 1.700 %		Index RIC	
QuoteConv		FirstPay Date 20JUN09			
SPREAD		Pay Freq QRTLY			
		On The Run Y			