

ITEEU5YC=GF      ITEEU.11.V1.5Y.C 5Y      20JUN14      Rank      SENIOR EUR      2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex
B↑340.000	A370.000			GFI	NYK	11:21 29SEP08	Price Spread
B↑330.000	A380.000					10:21 29SEP08	
B320.000	A340.000					15:52 26SEP08	
Last Trade		284.000				11:33 05SEP08	
RunningSpread						: 20DEC08	

Source <GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data	%ChangeSummary
Time/Date	11:21 29SEP08	Attachment 6 %	Daily Quarterly
CalcSpread		Detachment 9 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	Chains & Codes
Theta		ITEEU.11.V1.5Y.C	Chains:
Gamma (Convexity)		Series 11	Index
Impl Correlation		Version 1	Tranche ITEEU5YC=GF
Pricing Summary		Term 5Y	All Contrib
CompDate		Effective Date 20MAR09	Codes :
BaseCorrelation		Maturity Date 20JUN14	RED Code 2I666VAK1
CompDepth		Fixed Rate 1.850 %	Index RIC
QuoteConv	SPREAD	FirstPay Date 20JUN09	
		Pay Freq QRTLY	
		On The Run Y	