

ITEEU10YC=GF ITEEU.11V1.10Y.C 10Y 20JUN19 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑390.000	A415.000			GFI	NYK	10:00 24SEP08	Price	Spread
B↑380.000	A400.000					10:25 11SEP08		
B368.000	A382.000					10:58 10SEP08		
Last Trade		340.000				17:15 13AUG08		
RunningSpread						: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	10:00 24SEP08	Attachment	6 %	Daily	Quarterly
CalcSpread		Detachment	9 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11V1.10Y.C		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche ITEEU10YC=GF	
Pricing Summary		Term	10Y	All Contrib	
CompDate		Effective Date	20MAR09	Codes :	
BaseCorrelation		Maturity Date	20JUN19	RED Code 2I666VAK1	
CompDepth		Fixed Rate	1.500 %	Index RIC	
QuoteConv	SPREAD	FirstPay Date	20JUN09		
		Pay Freq	QRTLY		
		On The Run	Y		