

ITEEU10YF=GF ITEEU.11V1.10Y.F 10Y 20JUN19 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↓43.125	A43.125			GFI	NYK	16:48 14JUL08	Price	Spread
B43.250	A43.250					16:14 14JUL08		
						:		
Last Trade		43.125				16:48 14JUL08		
						: 20DEC08		
RunningSpread								
Source								
<GFICDS>		GFI	www.gfigroup.com					
Real Time Calculations		Reference Data			%ChangeSummary			
Time/Date 16:48 14JUL08		Attachment 22 %	Daily			Quarterly		
		Detachment 100 %	Weekly			Yearly		
CalcSpread		Index Info:			Monthly			
Duration		Name						
Delta		ITEEU.11V1.10Y.F						
Theta		Series 11						
Gamma (Convexity)		Version 1						
Impl Correlation		Term 10Y						
Pricing Summary		Effective Date 20MAR09				Chains:		
CompDate		Maturity Date 20JUN19				Index		
BaseCorrelation		Fixed Rate 1.500 %				Tranche ITEEU10YF=GF		
CompDepth		FirstPay Date 20JUN09				All Contrib		
QuoteConv		Pay Freq QRTLY				Codes :		
SPREAD		On The Run Y				RED Code 2I666VAK1		
						Index RIC		