

ITEEU5YB=GF ITEEU.11.V1.5Y.B 5Y 20JUN14 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑595.000	A635.000			GFI	NYK	11:21 29SEP08	Price	Spread
B 580.000	A660.000					10:21 29SEP08		
B	A600.000					18:40 26SEP08		
Last Trade		595.000				16:52 25SEP08		
RunningSpread						: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data	%ChangeSummary
Time/Date	11:21 29SEP08	Attachment 3 %	Daily Quarterly
CalcSpread		Detachment 6 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	
Theta		ITEEU.11.V1.5Y.B	
Gamma (Convexity)		Series 11	
Impl Correlation		Version 1	
Pricing Summary		Term 5Y	
CompDate		Effective Date 20MAR09	
BaseCorrelation		Maturity Date 20JUN14	
CompDepth		Fixed Rate 1.850 %	
QuoteConv	SPREAD	FirstPay Date 20JUN09	
		Pay Freq QRTLY	
		On The Run Y	
			Chains & Codes
			Chains:
			Index
			Tranche ITEEU5YB=GF
			All Contrib
			Codes :
			RED Code 2I666VAK1
			Index RIC