

ITEEU7YF=GF      ITEEU.11.V1.7Y.F 7Y      20JUN16      Rank      SENIOR EUR      2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↓41.250	A43.000			GFI	NYK	16:46 17JUL08	Price	Spread
B42.000	A42.000					16:45 14JUL08		
						:		
Last Trade		42.000				16:45 14JUL08		
						: 20DEC08		
RunningSpread								

Source  
<GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	16:46 17JUL08	Attachment	22 %	Daily	Quarterly
CalcSpread		Detachment	100 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.7Y.F		<b>Chains:</b> Index Tranche      ITEEU7YF=GF All Contrib	
Gamma (Convexity)		Series	11		
Impl Correlation		Version	1		
Pricing Summary		Term	7Y		
CompDate		Effective Date	20MAR09	<b>Codes :</b> RED Code      2I666VAK1 Index RIC	
BaseCorrelation		Maturity Date	20JUN16		
CompDepth		Fixed Rate	1.700 %		
QuoteConv	SPREAD	FirstPay Date	20JUN09		
		Pay Freq	QRTLY		
		On The Run	Y		