

ITEEU7YB=GF ITEEU.11.V1.7Y.B 7Y 20JUN16 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B	A730.000			GFI	NYK	17:02 29SEP08	Price	Spread
B 685.000	A730.000					11:46 29SEP08		
B↑ 685.000	A735.000					11:45 29SEP08		
Last Trade		612.500				12:06 19SEP08		
RunningSpread						: 20DEC08		

Source
<GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	17:02 29SEP08	Attachment	3 %	Daily	Quarterly
CalcSpread		Detachment	6 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.7Y.B		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	7Y	ITEEU7YB=GF	
CompDate		Effective Date	20MAR09	All Contrib	
BaseCorrelation		Maturity Date	20JUN16	Codes :	
CompDepth		Fixed Rate	1.700 %	RED Code	
QuoteConv	SPREAD	FirstPay Date	20JUN09	2I666VAK1	
		Pay Freq	QRTLY	Index RIC	
		On The Run	Y		