

ITEEU7YA=GF ITEEU.11.V1.7Y.A 7Y 20JUN16 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B	A	48.000		GFI	NYK	17:02 29SEP08	Price	Spread
B	A					11:46 29SEP08		
B	A					11:45 29SEP08		
Last Trade		43.000				11:27 28AUG08		
RunningSpread		500				: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date 17:02 29SEP08		Attachment 0 %		Daily Quarterly	
CalcSpread		Detachment 3 %		Weekly Yearly	
Duration		Index Info:		Monthly	
Delta		Name ITEEU.11.V1.7Y.A		Chains & Codes	
Theta		Series 11		Chains:	
Gamma (Convexity)		Version 1		Index	
Impl Correlation		Term 7Y		Tranche ITEEU7YA=GF	
Pricing Summary		Effective Date 20MAR09		All Contrib	
CompDate		Maturity Date 20JUN16		Codes :	
BaseCorrelation		Fixed Rate 1.700 %		RED Code 2I666VAK1	
CompDepth		FirstPay Date 20JUN09		Index RIC	
QuoteConv UPFSPR		Pay Freq QRTLY			
		On The Run Y			