

ITEEU10YE=GF ITEEU.11V1.10Y.E 10Y 20JUN19 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B 102.000	A			GFI	NYK	13:05 24SEP08	Price	Spread
B 102.000	A	115.000				10:02 24SEP08		
B↓ 102.000	A					10:00 24SEP08		
Last Trade		109.000				17:45 22SEP08		
RunningSpread						: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	13:05 24SEP08	Attachment	12 %	Daily	Quarterly
CalcSpread		Detachment	22 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11V1.10Y.E		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	10Y	ITEEU10YE=GF	
CompDate		Effective Date	20MAR09	All Contrib	
BaseCorrelation		Maturity Date	20JUN19	Codes :	
CompDepth		Fixed Rate	1.500 %	RED Code	
QuoteConv	SPREAD	FirstPay Date	20JUN09	2I666VAK1	
		Pay Freq	QRTLY	Index RIC	
		On The Run	Y		