

ITEEU10YD=GF ITEEU.11V1.10Y.D 10Y 20JUN19 Rank SENIOR EUR 2I666VAI6

Latest Spreads		Prices/Upf		Change	Contributor	LocTime	Date	UnderlyingIndex	
								Price	Spread
B	A59.000				GFI	NYK	14:38 30OCT08		
B 58.000	A59.000						14:38 30OCT08		
B	A59.000						14:38 30OCT08		
Last Trade						:			
RunningSpread						:	20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	14:3830OCT08	Attachment	9 %	Daily	Quarterly
CalcSpread		Detachment	12 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11V1.10Y.D		Chains: Index Tranche ITEEU10YD=GF All Contrib	
Gamma (Convexity)		Series	11		
Impl Correlation		Version	1		
Pricing Summary		Term	10Y		
CompDate		Effective Date	20MAR09	Codes : RED Code 2I666VAK1 Index RIC	
BaseCorrelation		Maturity Date	20JUN19		
CompDepth		Fixed Rate	1.500 %		
QuoteConv	SPREAD	FirstPay Date	20JUN09		
		Pay Freq	QRTLY		
		On The Run	Y		