

ITEEU5YA=GF ITEEU.11.V1.5Y.A 5Y 20JUN14 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B	A	57.500		GFI	NYK	16:36 10OCT08	Price	Spread
B	A					16:36 10OCT08		
B	A					17:48 29SEP08		
Last Trade		45.500				16:17 18SEP08		
RunningSpread		500				: 20DEC08		

Source
<GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary		
Time/Date 16:3610OCT08		Attachment 0 %		Daily	Quarterly	
CalcSpread		Detachment 3 %		Weekly	Yearly	
Duration		Index Info:		Monthly		
Delta		Name				
Theta		ITEEU.11.V1.5Y.A				
Gamma (Convexity)		Series 11				
Impl Correlation		Version 1				
		Term 5Y				
Pricing Summary		Effective Date 20MAR09		Chains:		
CompDate		Maturity Date 20JUN14		Index		
BaseCorrelation		Fixed Rate 1.850 %		Tranche ITEEU5YA=GF		
CompDepth		FirstPay Date 20JUN09		All Contrib		
QuoteConv UPFSPR		Pay Freq QRTLY		Codes :		
		On The Run Y		RED Code 2I666VAK1		
				Index RIC		