

ITEEU5YE=GF      ITEEU.11.V1.5Y.E 5Y      20JUN14      Rank      SENIOR EUR      2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑85.000	A98.000			GFI	NYK	11:21 29SEP08	Price	Spread
B↑80.000	A100.000					10:21 29SEP08		
B↓75.000	A85.000					15:52 26SEP08		
Last Trade		86.000				14:20 25SEP08		
RunningSpread						: 20DEC08		

Source <GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	11:21 29SEP08	Attachment	12 %	Daily	Quarterly
CalcSpread		Detachment	22 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.5Y.E		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	5Y	ITEEU5YE=GF	
CompDate		Effective Date	20MAR09	All Contrib	
BaseCorrelation		Maturity Date	20JUN14	Codes :	
CompDepth		Fixed Rate	1.850 %	RED Code	
QuoteConv	SPREAD	FirstPay Date	20JUN09	2I666VAK1	
		Pay Freq	QRTLY	Index RIC	
		On The Run	Y		