

ITEEU7YC=GF      ITEEU.11.V1.7Y.C 7Y      20JUN16      Rank      SENIOR EUR      2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑375.000	A405.000			GFI	NYK	11:45 29SEP08	Price	Spread
B↑336.000	A356.000					09:58 24SEP08		
B↓330.000	A355.000					15:24 23SEP08		
Last Trade		303.000				11:02 04SEP08		
RunningSpread						: 20DEC08		

Source  
<GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	11:45 29SEP08	Attachment	6 %	Daily	Quarterly
CalcSpread		Detachment	9 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.7Y.C		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	7Y	ITEEU7YC=GF	
CompDate		Effective Date	20MAR09	All Contrib	
BaseCorrelation		Maturity Date	20JUN16	Codes :	
CompDepth		Fixed Rate	1.700 %	RED Code	
QuoteConv	SPREAD	FirstPay Date	20JUN09	2I666VAK1	
		Pay Freq	QRTLY	Index RIC	
		On The Run	Y		