

ITEEU5YD=GF ITEEU.11.V1.5Y.D 5Y 20JUN14 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑185.000	A205.000			GFI	NYK	11:21 29SEP08	Price	Spread
B 170.000	A210.000					10:21 29SEP08		
B↓170.000	A180.000					15:52 26SEP08		
Last Trade		159.000				14:16 22SEP08		
RunningSpread						: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	11:21 29SEP08	Attachment	9 %	Daily	Quarterly
CalcSpread		Detachment	12 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.5Y.D		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	5Y	ITEEU5YD=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		