

ITEEU10YA=GF ITEEU.11V1.10Y.A 10Y 20JUN19 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf		Change	Contributor	LocTime	Date	UnderlyingIndex	
B	A	50.250	52.250		GFI	NYK	12:23 24SEP08	Price	Spread
B	A						12:23 24SEP08		
B	A						10:00 24SEP08		
Last Trade		51.500					10:31 05SEP08		
RunningSpread		500					: 20DEC08		

Source
<GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	12:23 24SEP08	Attachment	0 %	Daily	Quarterly
		Detachment	3 %	Weekly	Yearly
CalcSpread		Index Info:		Monthly	
Duration		Name		Chains & Codes	
Delta		ITEEU.11V1.10Y.A		Chains:	
Theta		Series 11		Index	
Gamma (Convexity)		Version 1		Tranche ITEEU10YA=GF	
Impl Correlation		Term 10Y		All Contrib	
Pricing Summary		Effective Date 20MAR09		Codes :	
CompDate		Maturity Date 20JUN19		RED Code 2I666VAK1	
BaseCorrelation		Fixed Rate 1.500 %		Index RIC	
CompDepth		FirstPay Date 20JUN09			
QuoteConv	UPFSPR	Pay Freq QRTLY			
		On The Run Y			