

ITEEU5YF=GF ITEEU.11.V1.5Y.F 5Y 20JUN14 Rank SENIOR EUR 2I666VAK1

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B 46.000	A 46.000			GFI	NYK	17:03 25SEP08	Price	Spread
B	A 41.000					10:41 17JUL08		
B 37.000	A 41.000					10:07 17JUL08		
Last Trade		46.000				17:03 25SEP08		
RunningSpread						: 20DEC08		

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date	17:03 25SEP08	Attachment	22 %	Daily	Quarterly
CalcSpread		Detachment	100 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		ITEEU.11.V1.5Y.F		Chains:	
Gamma (Convexity)		Series	11	Index	
Impl Correlation		Version	1	Tranche	
Pricing Summary		Term	5Y	ITEEU5YF=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		