

YA

GGB 0 05/21/14 Corp		90 Feedback		Yield and Spread Analysis	
		99 Buy		98 Sell	
				97 Settings	
Yield & Spread		Yields		Graphs	
Pricing		Descriptive		Custom	
GGB Float 05/21/14 ( GR0514017145 )					
Settle	12/17/13			M/M Equiv to Next Fix	Floater Cpn History
Price	98.32			• ACT / 360 • ACT / 365	Date Rate
DM (bp)	526.154643	to	Wst	Price at Refix	11/21/13 1.61900
Workout	05/21/2014	@	100.00	on 05/21/14	05/21/14
				Mmkt	5.608602
Neutral Price	100.000000		Risk		
Adjusted Price	97.770842		To 05/21/14 OAS		
Adjusted Simple Margin (bp)	662.508		Mod Duration	0.420	0.401
Adjusted Total Margin (bp)	663.361		Risk	0.414	0.395
Spread For Life (bp)	532.373		Convexity	0.003535	0.005407
Floater Information			Invoice		
Benchmark	EUR006M	Assumed Rate	0.374	Face	1,000 M
Quoted Margin	130.00	Coupon	1.61900	Principal	983,200.00
Next Pay	05/21/14	Coupon Freq	Semi-An...	Accrued (26 Days)	1,169.28
		Refix Freq	Semi-An...	Total (EUR)	984,369.28
Index to	05/21/14		0.347056		

Australia 61 2 9777 9600 Brazil 5511 3049 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000  
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.  
 SN 622439 GMT GMT+0:00 H465-2561-2 12-Dec-2013 15:00:05