

CDXIG7YB=GF CDXIG.12.V1.7Y.B 7Y 20JUN16 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑660.000	A660.000			GFI	NYK	19:01 11AUG08	Price	Spread
B 638.000	A638.000					21:31 05AUG08		
						:		
Last Trade		660.000				19:01 11AUG08		
						:	20DEC08	
RunningSpread								
Source								
<GFICDS>		GFI		www.gfigroup.com				
Real Time Calculations		Reference Data		%ChangeSummary				
Time/Date 19:01 11AUG08		Attachment	3 %	Daily		Quarterly		
		Detachment	7 %	Weekly		Yearly		
CalcSpread		Index Info:		Monthly				
Duration		Name						
Delta		CDXIG.12.V1.7Y.B						
Theta		Series	12					
Gamma (Convexity)		Version	1					
Impl Correlation		Term	7Y					
Pricing Summary		Effective Date	20MAR09					
		Maturity Date	20JUN16					
		Fixed Rate	1.000 %					
		FirstPay Date	20JUN09					
		Pay Freq	QRTLY					
		On The Run	Y					
CompDate								
BaseCorrelation								
CompDepth								
QuoteConv	SPREAD							