

CDXIG5YB=GF      CDXIG.12.V1.5Y.B 5Y      20JUN14      Rank      SENIOR USD      2I65BYBN4

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑591.000	A591.000			GFI	NYK	19:20 15AUG08	Price	Spread
B532.000	A532.000					20:18 31JUL08		
						:		
Last Trade		591.000				19:20 15AUG08		
						: 20DEC08		
RunningSpread								
Source								
<GFICDS>		GFI	www.gfigroup.com					
Real Time Calculations		Reference Data			%ChangeSummary			
Time/Date 19:20 15AUG08		Attachment	3 %	Daily	Quarterly			
		Detachment	7 %	Weekly	Yearly			
CalcSpread		Index Info:			Monthly			
Duration		Name			Chains & Codes			
Delta		CDXIG.12.V1.5Y.B			Chains:			
Theta		Series 12			Index			
Gamma (Convexity)		Version 1			Tranche CDXIG5YB=GF			
Impl Correlation		Term 5Y			All Contrib			
Effective Date 20MAR09					Codes :			
Maturity Date 20JUN14					RED Code 2I65BYBN4			
Fixed Rate 1.000 %					Index RIC			
FirstPay Date 20JUN09								
Pay Freq QRTLY								
On The Run Y								
Pricing Summary								
CompDate								
BaseCorrelation								
CompDepth								
QuoteConv	SPREAD							