

CDXIG5YA=GF CDXIG.12.V1.5Y.A 5Y 20JUN14 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf		Change	Contributor	LocTime	Date	UnderlyingIndex			
B	A	59.875	59.875					Price	Spread		
B	A				GFI	NYK	21:45 21AUG08				
B	A						15:37 15AUG08				
							:				
Last Trade							:				
							:	20DEC08			
RunningSpread		500									
Source											
<GFICDS>				GFI		www.gfigroup.com					
Real Time Calculations			Reference Data			%ChangeSummary					
Time/Date		21:45 21AUG08		Attachment		0 %		Daily			
				Detachment		3 %		Quarterly			
CalcSpread				Index Info:				Weekly			
Duration				Name				Yearly			
Delta				CDXIG.12.V1.5Y.A							
Theta				Series		12					
Gamma (Convexity)				Version		1					
Impl Correlation				Term		5Y					
Pricing Summary				Effective Date		20MAR09		Chains:			
CompDate BaseCorrelation CompDepth QuoteConv UPFSPR				Maturity Date		20JUN14		Index			
				Fixed Rate		1.000 %		Tranche		CDXIG5YA=GF	
				FirstPay Date		20JUN09		All Contrib			
				Pay Freq		QRTLY					
				On The Run		Y					
								Codes :			
								RED Code		2I65BYBN4	
								Index RIC			