

CDXIG5YD=GF CDXIG.12.V1.5Y.D 5Y 20JUN14 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf	Change	Contributor	LocTime	Date	UnderlyingIndex	
B↑160.000	A160.000			GFI	NYK	21:47 11AUG08	Price	Spread
B158.000	A158.000					21:39 11AUG08		
						:		
Last Trade		160.000				21:47 11AUG08		
						: 20DEC08		
RunningSpread								

Source
<GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date 21:47 11AUG08		Attachment 10 %		Daily	Quarterly
CalcSpread Duration Delta Theta Gamma (Convexity) Impl Correlation		Detachment 15 %		Weekly	Yearly
		Index Info:		Monthly	
		Name		Chains & Codes	
		CDXIG.12.V1.5Y.D		Chains:	
		Series 12		Index	
		Version 1		Tranche CDXIG5YD=GF	
Pricing Summary		Term 5Y		All Contrib	
CompDate BaseCorrelation CompDepth QuoteConv SPREAD		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			