

CDXIG7YA=GF CDXIG.12.V1.7Y.A 7Y 20JUN16 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf				UnderlyingIndex	
		Change	Contributor	LocTime	Date	Price	Spread
			GFI	NYK	:		
					:		
					:		
Last Trade					:	20DEC08	
RunningSpread					:		
Source							
<GFICDS>		GFI		www.gfigroup.com			
Real Time Calculations		Reference Data		%ChangeSummary			
Time/Date :		Attachment	0 %	Daily	Quarterly		
		Detachment	3 %	Weekly	Yearly		
CalcSpread		Index Info:		Monthly			
Duration		Name					
Delta		CDXIG.12.V1.7Y.A					
Theta		Series	12				
Gamma (Convexity)		Version	1				
Impl Correlation		Term	7Y				
Pricing Summary		Effective Date	20MAR09	Chains & Codes			
		Maturity Date	20JUN16	Chains:			
		Fixed Rate	1.000 %	Index			
		FirstPay Date	20JUN09	Tranche			
		Pay Freq	QRTLY	CDXIG7YA=GF			
		On The Run	Y	All Contrib			
				Codes :			
				RED Code			
				2I65BYBN4			
				Index RIC			
QuoteConv		UPFSPR					