

CDXIG10YD=GF CDXIG.12V1.10Y.D 10Y 20JUN19 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf				UnderlyingIndex	
B 158.000	A 158.000	Change	Contributor	LocTime	Date	Price	Spread
			GFI	NYK 17:13	11AUG08		
				:			
				:			
Last Trade		158.000		17:13 11AUG08			
				:		20DEC08	
RunningSpread							
Source							
<GFICDS>		GFI		www.gfigroup.com			
Real Time Calculations		Reference Data		%ChangeSummary			
Time/Date 17:13 11AUG08		Attachment 10 %		Daily		Quarterly	
		Detachment 15 %		Weekly		Yearly	
CalcSpread		Index Info:		Monthly			
Duration		Name					
Delta		CDXIG.12V1.10Y.D					
Theta		Series 12					
Gamma (Convexity)		Version 1					
Impl Correlation		Term 10Y					
Pricing Summary		Effective Date 20MAR09		Chains:			
		Maturity Date 20JUN19		Index			
		Fixed Rate 1.000 %		Tranche CDXIG10YD=GF			
		FirstPay Date 20JUN09		All Contrib			
		Pay Freq QRTLY		Codes :			
		On The Run Y		RED Code 2I65BYBN4			
QuoteConv				Index RIC			
SPREAD							