

CDXIG10YA=GF      CDXIG.12V1.10Y.A 10Y   20JUN19      Rank   SENIOR USD   2I65BYBN4

Latest Spreads		Prices/Upf		Change		Contributor	LocTime	Date	UnderlyingIndex	
						GFI	NYK		Price	Spread
Last Trade							:			
RunningSpread							:	20DEC08		

Source  
<GFICDS>      GFI      www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date :		Attachment	0 %	Daily	Quarterly
CalcSpread		Detachment	3 %	Weekly	Yearly
Duration		Index Info:		Monthly	
Delta		Name		Chains & Codes	
Theta		CDXIG.12V1.10Y.A		Chains:	
Gamma (Convexity)		Series 12		Index	
Impl Correlation		Version 1		Tranche CDXIG10YA=GF	
Pricing Summary		Term 10Y		All Contrib	
CompDate		Effective Date 20MAR09		Codes :	
BaseCorrelation		Maturity Date 20JUN19		RED Code 2I65BYBN4	
CompDepth		Fixed Rate 1.000 %		Index RIC	
QuoteConv      UPFSPR		FirstPay Date 20JUN09			
		Pay Freq QRTLY			
		On The Run Y			