

CDXIG10YB=GF CDXIG.12V1.10Y.B 10Y 20JUN19 Rank SENIOR USD 2I65BYBN4

Latest Spreads		Prices/Upf		Change		Contributor		LocTime		Date		UnderlyingIndex	
B 680.000	A 680.000					GFI		NYK	20:20	31JUL08		Price	Spread
Last Trade		680.000						20:20		31JUL08			
RunningSpread										20DEC08			

Source <GFICDS> GFI www.gfigroup.com

Real Time Calculations		Reference Data		%ChangeSummary	
Time/Date 20:2031JUL08		Attachment 3 % Detachment 7 %		Daily Quarterly Weekly Yearly Monthly	
CalcSpread Duration Delta Theta Gamma (Convexity) Impl Correlation		Index Info: Name CDXIG.12V1.10Y.B Series 12 Version 1 Term 10Y Effective Date 20MAR09 Maturity Date 20JUN19 Fixed Rate 1.000 % FirstPay Date 20JUN09 Pay Freq QRTLY On The Run Y		Chains & Codes	
Pricing Summary				Chains: Index Tranche CDXIG10YB=GF All Contrib	
CompDate BaseCorrelation CompDepth QuoteConv SPREAD				Codes : RED Code 2I65BYBN4 Index RIC	