

CDXIG10YE=GF CDXIG.12V1.10Y.E 10Y 20JUN19 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 15 %		Daily		Quarterly	
		Detachment 30 %		Weekly		Yearly	
CalcSpread		Index Info:		Monthly			
Duration		Name					
Delta		CDXIG.12V1.10Y.E					
Theta		Series 12					
Gamma (Convexity)		Version 1					
Impl Correlation		Term 10Y					
Pricing Summary		Effective Date 20MAR09		Chains:			
CompDate		Maturity Date 20JUN19		Index			
BaseCorrelation		Fixed Rate 1.000 %		Tranche CDXIG10YE=GF			
CompDepth		FirstPay Date 20JUN09		All Contrib			
QuoteConv		Pay Freq QRTLY		Codes :			
SPREAD		On The Run Y		RED Code 2I65BYBN4			
				Index RIC			