

CDXIG10YC=GF CDXIG.12V1.10Y.C 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 7 %	Daily Quarterly
CalcSpread		Detachment 10 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	
Theta		CDXIG.12V1.10Y.C	
Gamma (Convexity)		Series 12	
Impl Correlation		Version 1	
Pricing Summary		Term 10Y	
CompDate		Effective Date 20MAR09	
BaseCorrelation		Maturity Date 20JUN19	
CompDepth		Fixed Rate 1.000 %	
QuoteConv	SPREAD	FirstPay Date 20JUN09	
		Pay Freq QRTLY	
		On The Run Y	
			Chains & Codes
			Chains:
			Index
			Tranche CDXIG10YC=GF
			All Contrib
			Codes :
			RED Code 2I65BYBN4
			Index RIC