

CDXIG7YD=GF CDXIG.12.V1.7Y.D 7Y 20JUN16 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 10 %	Daily Quarterly
CalcSpread		Detachment 15 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	
Theta		CDXIG.12.V1.7Y.D	
Gamma (Convexity)		Series 12	
Impl Correlation		Version 1	
Pricing Summary		Term 7Y	
CompDate		Effective Date 20MAR09	
BaseCorrelation		Maturity Date 20JUN16	
CompDepth		Fixed Rate 1.000 %	
QuoteConv	SPREAD	FirstPay Date 20JUN09	
		Pay Freq QRTLY	
		On The Run Y	

Chains & Codes	
Chains:	
Index	
Tranche	CDXIG7YD=GF
All Contrib	
Codes :	
RED Code	2I65BYBN4
Index RIC	