

CDXIG7YE=GF CDXIG.12.V1.7Y.E 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 15 %	Daily Quarterly
CalcSpread		Detachment 30 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	Chains & Codes
Theta		CDXIG.12.V1.7Y.E	
Gamma (Convexity)		Series 12	Chains: Index Tranche CDXIG7YE=GF All Contrib Codes : RED Code 2I65BYBN4 Index RIC
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	