

CDXIG7YC=GF CDXIG.12.V1.7Y.C 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 7 %	Daily Quarterly
CalcSpread		Detachment 10 %	Weekly Yearly
Duration		Index Info:	Monthly
Delta		Name	Chains & Codes
Theta		CDXIG.12.V1.7Y.C	Chains:
Gamma (Convexity)		Series 12	Index
Impl Correlation		Version 1	Tranche CDXIG7YC=GF
Pricing Summary		Term 7Y	All Contrib
CompDate		Effective Date 20MAR09	Codes :
BaseCorrelation		Maturity Date 20JUN16	RED Code 2I65BYBN4
CompDepth		Fixed Rate 1.000 %	Index RIC
QuoteConv	SPREAD	FirstPay Date 20JUN09	
		Pay Freq QRTLY	
		On The Run Y	