

Forwards

Currencies USD CAD via -- Pricing Date Thu Oct 18 2007
 Market
 Spot Source BGN
 Fwd Source BGN

Forward Curve

	Dates	Points Bid/Ask	Forwards Bid/Ask		
ON	10/19/2007	-0.102 -0.018	0.9736018 0.9739102		
SP	10/19/2007	0.9736 0.9739	0.9736 0.9739		
TN	10/22/2007	-0.273 -0.151	0.9735727 0.9738849		
1W	10/26/2007	-0.6 -0.43	0.97354 0.973857		
2W	11/02/2007	-1.02 -0.72	0.973498 0.973828		
3W	11/09/2007	-1.3 -0.66	0.97347 0.973834		
1M	11/19/2007	-1.88 -1.62	0.973412 0.973738		
2M	12/19/2007	-3.64 -2.78	0.973236 0.973622		
IM1	12/19/2007	-3.64 -2.78	0.973236 0.973622		
DEC	12/31/2007	-4.35 -3.58	0.973165 0.973542		
BJAN	01/02/2008	-4.46 -3.71	0.973154 0.973529		
3M	01/22/2008	-5.64 -5.04	0.973036 0.973396		
4M	02/19/2008	-4.5 -3.54	0.97315 0.973546		
5M	03/19/2008	-2.82 -1.52	0.973318 0.973748		
IM2	03/19/2008	-2.82 -1.52	0.973318 0.973748		
6M	04/21/2008	-1.12 1.03	0.973488 0.974003		
IM3	06/18/2008	-0.48 2.57	0.973552 0.974157		
9M	07/21/2008	-0.12 3.44	0.973588 0.974244		
IM4	09/17/2008	3.53 6.64	0.973953 0.974564		
1Y	10/20/2008	5.6 8.46	0.97416 0.974746		
15M	01/20/2009	-3.6 0.9	0.97324 0.97399		
18M	04/20/2009	6.7 12.7	0.97427 0.97517		
2Y	10/19/2009	32.46 47.12	0.976846 0.978612		
3Y	10/19/2010	34.98 51.65	0.977098 0.979065		
4Y	10/19/2011	-7.47 68.74	0.972853 0.980774		
5Y	10/19/2012	-31.62 28.59	0.970438 0.976759		
6Y	10/21/2013	-70.6 -22.51	0.96654 0.971649		
7Y	10/20/2014	-109.26 -73.19	0.962674 0.966581		
8Y	10/19/2015	-157.13 -116.03	0.957887 0.962297		
9Y	10/19/2016	-205.27 -159.11	0.953073 0.957989		
10Y	10/19/2017	-253.27 -202.07	0.948273 0.953693		
15Y	10/19/2022	-397.33 -341.17	0.933867 0.939783		
20Y	10/19/2027	-531.56 -447.08	0.920444 0.929192		
25Y	10/19/2032	-827.18 -723.39	0.890882 0.901561		
30Y	10/19/2037	-1055.97 -942.7	0.868003 0.87963		

Broken Dates	Spot	10/19/2007	
Days	Dates	Points Bid/Ask	Forwards Bid/Ask
Forward	Forwards		
Dates	Dates	Points Bid/Ask	Forwards Bid/Ask