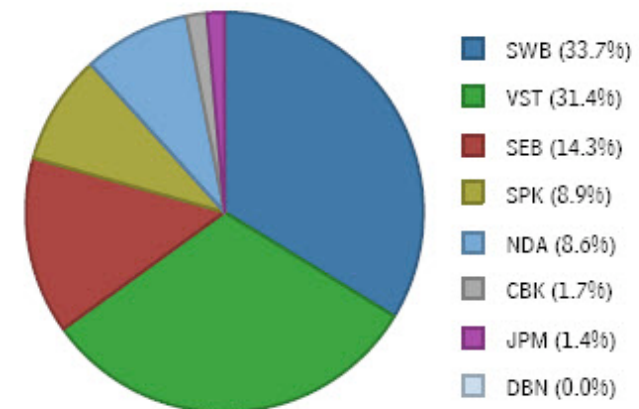
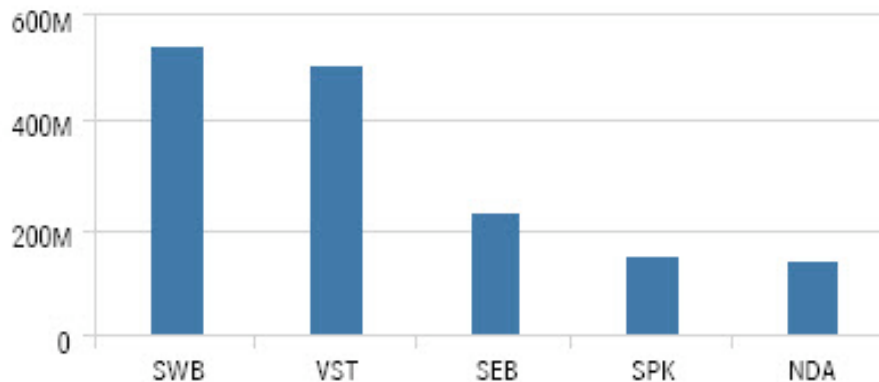


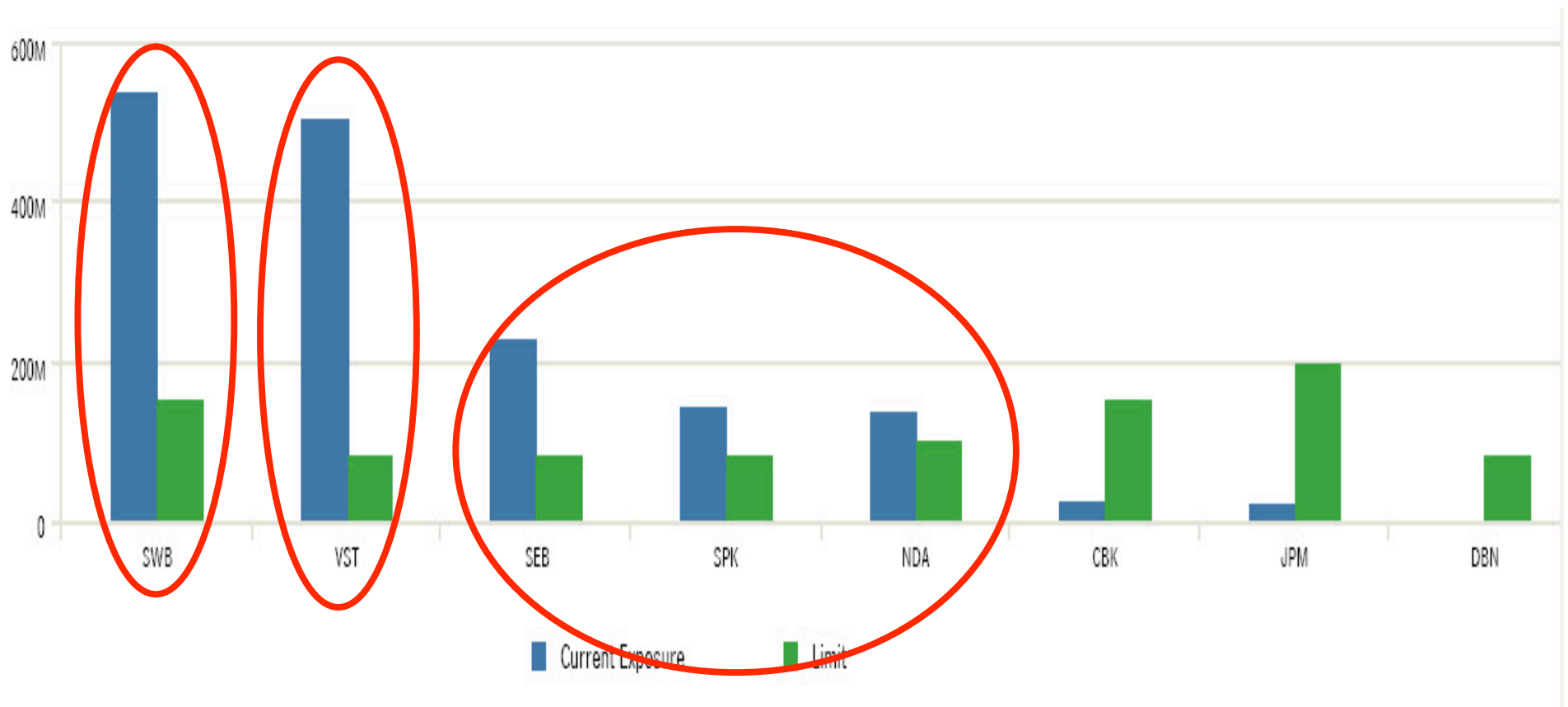
Reports – Limit Reporting and Alerts

Counterparty	Present Value	# Positions	Notional	Current Exposure	Limit	% Utilization	% Of Total CE
Total	514,522,282	138	25,463,411,206	1,597,106,278	-	-	100.00
SWB	538,355,465	2	538,355,465	538,355,465	150,000,000	358.90	33.71
VST	500,895,536	1	500,895,536	500,895,536	80,000,000	626.12	31.36
SEB	(9,250,490)	27	5,981,089,944	228,389,888	80,000,000	285.49	14.30
SPK	57,721,501	15	799,245,337	142,033,995	80,000,000	177.54	8.89
NDA	(839,298)	47	13,461,780,465	138,039,935	100,000,000	138.04	8.64
CBK	26,742,065	13	2,125,955,023	26,742,065	150,000,000	17.83	1.67
JPM	(599,101,589)	29	2,056,088,529	22,649,394	200,000,000	11.32	1.42
DBN	(908)	4	908	0	80,000,000	0.00	0.00

Top Concentration by Counterparty



Reports – Exposure vs Limit



Reports – Drilldown by Legal Agreement



Counterparty	Present Value	# Positions	Notional	Current Exposure	Limit	% Utilization	% Of Total CE
Total	514,522,202	130	25,463,411,206	1,597,106,270	-	-	100.00
CBK	26,742,065	13	2,125,955,023	26,742,065	150,000,000	17.83	1.67
OTHER	26,742,065	13	2,125,955,023	26,742,065	-	-	1.67
DBN	(908)	4	908	0	80,000,000	0.00	0.00
OTHER	(908)	4	908	0	-	-	0.00
JPM	(599,101,589)	29	2,056,088,529	22,649,394	200,000,000	11.32	1.42
ISDA	22,649,394	9	1,301,814,375	22,649,394	-	-	1.42
OTHER	(621,750,983)	20	754,274,154	0	-	-	0.00
NDA	(839,298)	47	13,461,780,465	138,039,935	100,000,000	138.04	8.64
ISDA	138,039,935	45	13,322,901,232	138,039,935	-	-	8.64
OTHER	(138,879,233)	2	138,879,233	0	-	-	0.00
SEB	(9,250,490)	27	5,981,089,944	228,389,888	80,000,000	285.49	14.30
ISDA			5,743,449,565	228,389,888	-	-	14.30
OTHER			237,640,379	0	-	-	0.00
SPK			799,245,337	142,033,995	80,000,000	177.54	8.89
ISDA	142,033,995	12	604,201,601	142,033,995	-	-	8.89
OTHER	(84,312,494)	3	195,043,736	0	-	-	0.00
SWB	538,355,465	2	538,355,465	538,355,465	150,000,000	358.90	33.71
OTHER	538,355,465	2	538,355,465	538,355,465	-	-	33.71
VST	500,895,536	1	500,895,536	500,895,536	80,000,000	626.12	31.36
OTHER	500,895,536	1	500,895,536	500,895,536	-	-	31.36

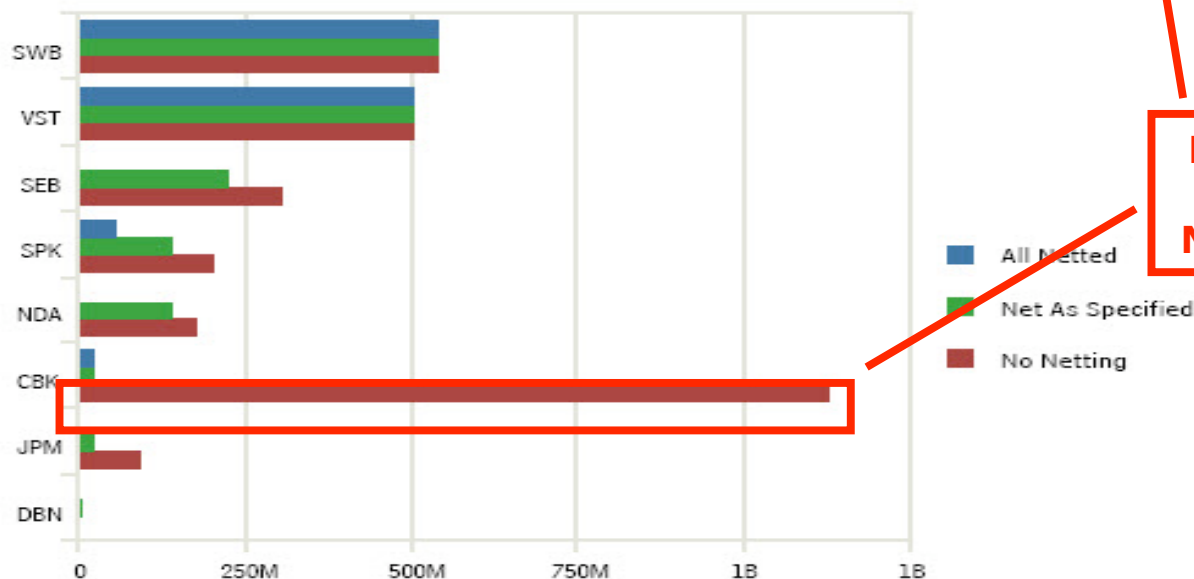
**ISDA exposure
undercollateralized**

**Non-ISDA exposure
undercollateralized**

Reports – Netting Assumption Effects

Top Exposure Mitigation - Netting

Counterparty	All Netted		Netting As Specified		No Netting	
	Current Exposure	% Utilization	Current Exposure	% Utilization	Current Exposure	% Utilization
Total	514,522,202	-	1,597,106,273	-	2,937,447,619	-
SWB	538,355,465	358.90	538,355,465	358.90	538,355,465	358.90
VST	500,895,536	626.12	500,895,536	626.12	500,895,536	626.12
SEB	0	0.00	228,389,888	285.49	305,593,453	381.99
SPK	57,721,501	72.15	142,033,995	177.54	200,860,633	251.08
NDA	0	0.00	138,039,935	138.04	175,924,875	175.92
CBK	26,742,065	17.83	26,742,065	17.83	1,125,955,016	750.64
JPM	0	0.00	22,649,394	11.32	89,862,643	44.93
DBN	0	0.00	0	0.00	0	0.00



Reduce exposure or potential for Netting Agreement ?

Reports – Stress Testing

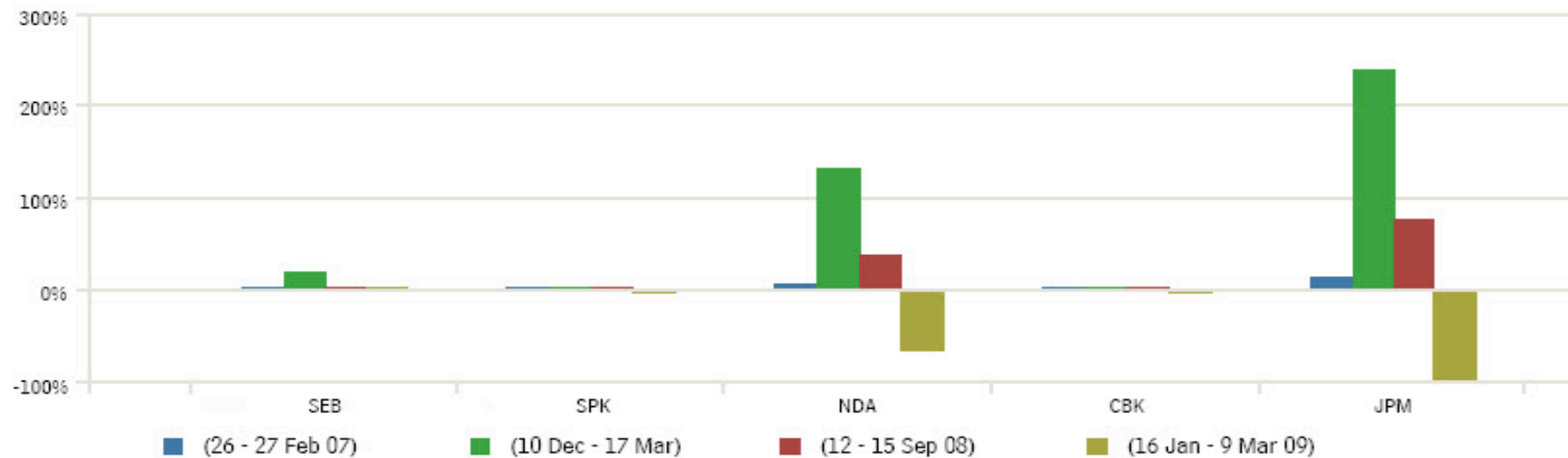
Top Exposures Stressing (Global Financial Crisis)

Increase in CE

Decrease in CE

Counterparty	Limit	Curr. Exp.	% Utilization	(26 - 26 Feb 07)		(10 Dec 07 - 17 Mar 08)		(12 - 15 Sep 08)		(16 Jan - 9 Mar 09)	
				Curr. Exp.	% Utilization	Curr. Exp.	% Utilization	Curr. Exp.	% Utilization	Curr. Exp.	% Utilization
Total	-	1,597,106,278	-	1,607,728,483	-	1,886,676,353	-	1,672,338,946	-	1,480,241,207	-
SWB	150,000,000	530,355,465	350.9	530,355,465	350.9	530,355,465	350.9	530,355,465	350.9	530,355,465	350.9
VST	80,000,000	500,895,536	626.1	500,895,536	626.1	500,895,536	626.1	500,895,536	626.1	500,895,536	626.1
SEB	80,000,000	228,389,888	285.5	228,859,000	286.1	274,622,338	343.3	233,540,751	291.9	228,596,680	285.7
SPK	80,000,000	142,033,995	177.5	142,313,640	177.9	147,641,276	184.6	142,595,107	178.2	140,413,433	175.5
NDA	100,000,000	138,039,935	138.0	144,495,417	144.5	321,797,096	321.8	189,054,635	189.9	45,287,900	45.3
CBK	150,000,000	26,742,065	17.8	26,769,115	17.8	26,867,081	17.9	26,796,554	17.9	26,692,106	17.8
JPM	200,000,000	22,649,394	11.3	26,040,310	13.0	76,496,762	38.2	40,300,899	20.2	0	0.0
DBN	80,000,000	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

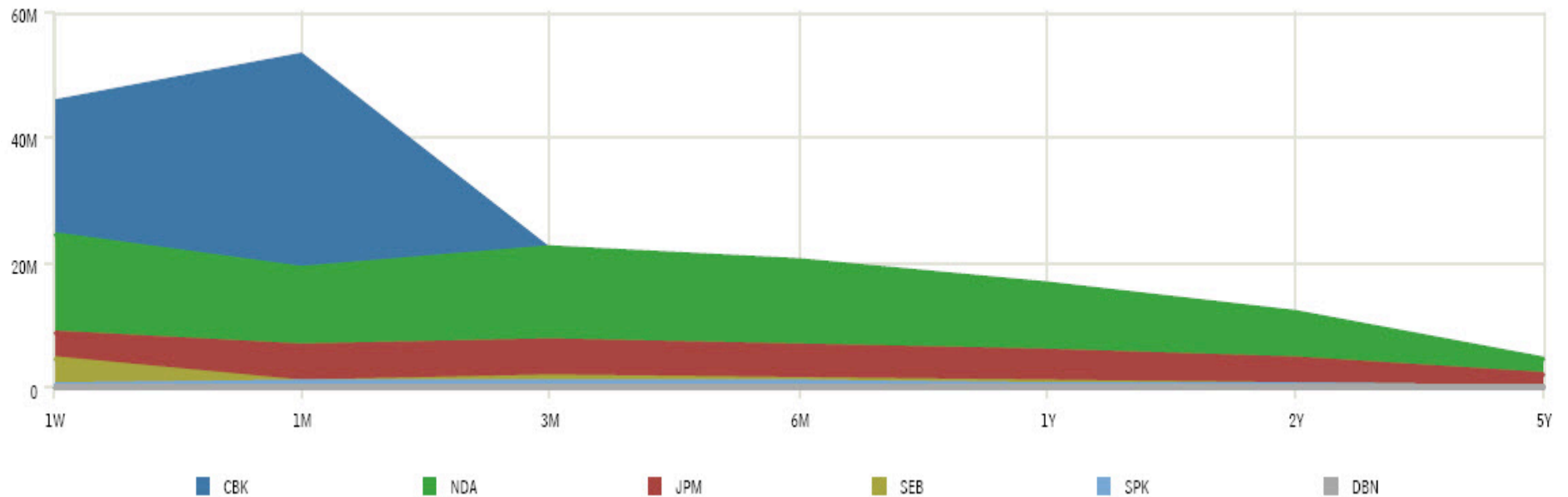
Effect of Stress Tests on Exposure



Reports – Future Exposure Profiles

Top Exposure Profiles

Counterparty	Aggregation Across Horizons			Limit		Future Exposure Horizons					
	Time average	Peak Value	Peak Horizon	Value	% Utilization	1M	3M	6M	1Y	2Y	5Y
Total	9,405,304	53,479,701	1M	-	-	53,479,701	22,145,883	20,347,990	16,757,230	11,866,946	4,564,205
CBK	521,254	34,278,065	1M	150,000,000	22.05	34,278,065	0	0	0	0	0
NDA	5,398,147	15,978,632	1W	100,000,000	15.98	12,585,258	14,755,607	13,554,299	10,871,354	7,450,418	2,380,923
JPM	3,177,666	5,757,407	3M	200,000,000	2.88	5,753,191	5,757,407	5,552,030	5,054,022	4,017,142	2,183,282
SEB	112,332	4,058,348	1W	80,000,000	5.07	169,636	928,588	592,462	279,632	30,043	0
SPK	195,907	704,281	3M	80,000,000	0.88	693,551	704,281	649,200	552,222	369,344	0
DBN	0	0	1W	80,000,000	0.00	0	0	0	0	0	0



Reports – Credit Valuation Adjustment (CVA)

Name	Market Value	Notional	Credit Exposure	% of Credit Exposure	Credit Benefit \$	Credit Charge \$	CVA	Credit Benefit % of PV	Credit Charge % of PV	CVA % of PV
Total	5,634,090	498,823,928	11,038,443	1.00	1.14	-9,113	-9,112	0%	-0.16%	-0.16%
Goldman Sachs	879,619	16,074,519	879,619	0.08	0.00	-3,637	-3,637	0%	-0.41%	-0.41%
National Bank Of Canada	-2,376,364	49,689,328	3,027,989	0.27	1.13	-2,856	-2,855	0%	0.12%	0.12%
Citigroup	3,958,010	276,925,000	3,958,010	0.36	0.00	-1,743	-1,743	0%	-0.04%	-0.04%
Royal Bank of Canada	808,556	25,692,500	808,556	0.07	0.00	-842	-842	0%	-0.10%	-0.10%
Morgan Stanley	121,312	125,000,000	121,312	0.01	0.00	-35	-35	0%	-0.03%	-0.03%
Barclays Bank	2,242,957	5,442,582	2,242,957	0.20	0.00	0	0	0%	0.00%	0.00%

$$\text{CVA} = \text{Credit Charge} + \text{Credit Benefit}$$

Reports – Credit Valuation Adjustment (CVA)

Name	Market Value	Notional	Credit Exposure	% of Credit Exposure	Credit Benefit \$	Credit Charge \$	CVA	Credit Benefit % of PV	Credit Charge % of PV	CVA % of PV
Total	5,634,090	498,823,928	11,038,443	1.00	1.14	-9,113	-9,112	0%	-0.16%	-0.16%
Goldman Sachs	879,619	16,074,519	879,619	0.08	0.00	-3,637	-3,637	0%	-0.41%	-0.41%
NS1	879,619	16,074,519	879,619	0.08	0.00	-3,637	-3,637	0%	-0.41%	-0.41%
FX Forward USD/JPY	799,809	15,835,579	799,809	0.07	0.00	-3,591	-3,591	0%	-0.45%	-0.45%
FX option 11ADGC34	79,810	238,940	79,810	0.01	0.00	-46	-46	0%	-0.06%	-0.06%
National Bank Of Canada	-2,376,364	49,689,328	3,027,989	0.27	1.13	-2,856	-2,855	0%	0.12%	0.12%
NS1	3,027,989	34,018,292	3,027,989	0.27	0.00	-2,856	-2,856	0%	-0.09%	-0.09%
Currency Swap CAD	3,027,967	10,055,000	3,027,967	0.27	0.00	-2,856	-2,856	0%	-0.09%	-0.09%
Equity Option 12250U	22	23,963,292	22	0.00	0.00	0	0	0%	0.00%	0.00%
NS2	-5,404,353	15,671,036	0	0.00	1.13	0	1	0%	0.00%	0.00%
Currency Swap USD/	-2,362,791	5,394,036	0	0.00	0.49	0	0	0%	0.00%	0.00%
Currency Swap USD	-3,041,562	10,277,000	0	0.00	0.64	0	1	0%	0.00%	0.00%
Citigroup	3,958,010	276,925,000	3,958,010	0.36	0.00	-1,743	-1,743	0%	-0.04%	-0.04%
NS1	3,958,010	276,925,000	3,958,010	0.36	0.00	-1,743	-1,743	0%	-0.04%	-0.04%
IR Swap - 1.5% 6mo	343,075	20,000,000	343,075	0.03	0.00	-936	-936	0%	-0.27%	-0.27%
USD Swaption 22410	3,614,935	256,925,000	3,614,935	0.33	0.00	-806	-806	0%	-0.02%	-0.02%
Royal Bank of Canada	808,556	25,692,500	808,556	0.07	0.00	-842	-842	0%	-0.10%	-0.10%
NS1	808,556	25,692,500	808,556	0.07	0.00	-842	-842	0%	-0.10%	-0.10%
Floor 4% - 09235845	808,556	25,692,500	808,556	0.07	0.00	-842	-842	0%	-0.10%	-0.10%
Morgan Stanley	121,312	125,000,000	121,312	0.01	0.00	-35	-35	0%	-0.03%	-0.03%
NS1	121,312	125,000,000	121,312	0.01	0.00	-35	-35	0%	-0.03%	-0.03%
CA Swaption 226ADA	121,312	125,000,000	121,312	0.01	0.00	-35	-35	0%	-0.03%	-0.03%
Barclays Bank	2,242,957	5,442,582	2,242,957	0.20	0.00	0	0	0%	0.00%	0.00%
NS1	2,242,957	5,442,582	2,242,957	0.20	0.00	0	0	0%	0.00%	0.00%
Currency Swap CAD	2,242,957	5,442,582	2,242,957	0.20	0.00	0	0	0%	0.00%	0.00%