REDACTED CONFIDENTIAL DOCUMENTS RESPONSIVE TO REQUEST TO PRODUCE

APP CAF CMP COM CTR ECR LEG OPC PAI RGO SEC SER OTH

DOCUMENT NUMBER-DATE I 1739 SEP 20 5 FPSC-COMMISSION CLERK

22. Does any Progress Energy employee purchase or sell wholesale energy for Florida Power and any other subsidiary listed in response to staff's Interrogatory No. 17? If so, please identify each Progress Energy employee by name, position, and Progress Energy subsidiary.

Answer 22:

The following Progress Energy employees directly purchase or sell wholesale energy for Florida Power and other subsidiaries:



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22. Does any Progress Energy employee purchase or sell wholesale energy for Florida Power and any other subsidiary listed in response to staff's Interrogatory No. 17? If so, please identify each Progress Energy employee by name, position, and Progress Energy subsidiary.

Answer 22:

The following Progress Energy employees directly purchase or sell wholesale energy for Florida Power and other subsidiaries:



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27. What types of physical hedges does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 27:

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27. What types of physical hedges does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 27:

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28. What types of financial hedges does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 28:

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28. What types of financial hedges does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 28:

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30. What types of bilateral transactions does Florida Power enter to hedge fuel and wholesale energy

prices?

Answer 30:

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30. What types of bilateral transactions does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 30:



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31. What types of exchange-traded derivatives does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 31:

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31. What types of exchange-traded derivatives does Florida Power enter to hedge fuel and wholesale energy prices?

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Answer 31:



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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Pamela R. Murphy Dale D. Williams

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39. Please complete the following table by providing the percentage of each type of fossil fuel burned in 2000 (according to Florida Power's December 2000, Schedule A-3) that was purchased under each type/length of contract listed in the table.

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	Residual Oil	Distillate Oil	Coal	Natural Gas
Fixed, LTC			/	
Indexed, LTC				
Fixed, MTC				
Indexed, MTC				
Fixed, STC				
Indexed, STC				
Spot Market				

Answer 39:

Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Pamela R. Murphy Dale D. Williams

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39. Please complete the following table by providing the percentage of each type of fossil fuel burned in 2000 (according to Florida Power's December 2000, Schedule A-3) that was purchased under each type/length of contract listed in the table.

	Residual Oil	Distillate Oil	Coal	Natural Gas
Fixed, LTC			,	
Indexed, LTC				
Fixed, MTC				
Indexed, MTC				
Fixed, STC				
Indexed, STC				
Spot Market				

Answer 39:

Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Dale D. Williams Pamela R. Murphy

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40. Please complete the following table by providing the percentage of each type of fossil fuel Florida
Power expects to burn in 2001 (according to Schedule E-3 of Exhibit A of Florida Power's February
12, 2001, amended petition for mid-course correction) that will be, or is estimated to be, purchased
under each type/length of contract listed in the table.

	Residual Oil	Distillate Oil	Coal	Natural Gas
Fixed, LTC				
Indexed, LTC				
Fixed, MTC				
Indexed, MTC				
Fixed, STC				
Indexed, STC				
Spot Market				

Answer 40:

Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Dale D. Williams Pamela R. Murphy

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40. Please complete the following table by providing the percentage of each type of fossil fuel Florida
Power expects to burn in 2001 (according to Schedule E-3 of Exhibit A of Florida Power's February
12, 2001, amended petition for mid-course correction) that will be, or is estimated to be, purchased
under each type/length of contract listed in the table.

	Residual Oil	Distillate Oil	Coal	Natural Gas
Fixed, LTC				
Indexed, LTC				
Fixed, MTC				
Indexed, MTC				
Fixed, STC				
Indexed, STC				
Spot Market				

Answer 40:

*

44. Please complete the following table by providing the volume of wholesale energy Florida Power

hedged, during the times listed in the table, using each type of transaction listed in the table.

	31-Dec-1998	1999	2000	31-Dec-2000
Long Futures Position				I
Short Futures Position	I			
Purchased Call				
Sold Call				I
Purchased Put				
Sold Put				
Swap Fixed for Floating				
Swap Floating for Fixed				

Answer 44:

See table above

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44. Please complete the following table by providing the volume of wholesale energy Florida Power

hedged, during the times listed in the table, using each type of transaction listed in the table.

	31-Dec-1998	1999	2000	31-Dec-2000
Long Futures Position	ľ			
Short Futures Position				-
Purchased Call				
Sold Call		·		
Purchased Put				
Sold Put				
Swap Fixed for Floating				
Swap Floating for Fixed				

Answer 44:

2000, respectively.

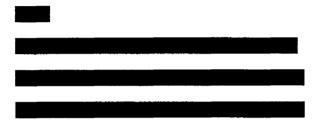
Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Dale D. Williams

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62. For each natural gas commodity contract listed in response to staff's Interrogatory No. 61 that was not market-indexed, please provide the natural gas commodity cost (\$/MMBtu) based upon the contracted minimum monthly purchase amount and the contracted maximum monthly purchase amount.

Answer 62:



Docket No. 010001-EI
 Staff's Second Set of Interrogatories
 Question 61
 Preparer: Pamela R. Murphy

FPC Natural Gas Commodity Contracts In Effect Between March 1999 and March 2001

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Supplier	Contract Start Date	Contract End Date	Min Volume	Max Volume		Price Type	Price Description		
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Docket No. 010001-EI Staff's Second Set of Interrogatories Question 61

Preparer: Pamela R. Murphy

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FPC Natural Gas Commodity Contracts In Effect Between March 1999 and March 2001

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Supplier	Contract Start Date	Contract End Date	Min Volume	Max Volume	Price Type	Price Description		
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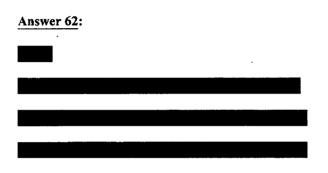
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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Dale D. Williams

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62. For each natural gas commodity contract listed in response to staff's Interrogatory No. 61 that was not market-indexed, please provide the natural gas commodity cost (\$/MMBtu) based upon the contracted minimum monthly purchase amount and the contracted maximum monthly purchase amount.



Docket No. 010001-EI Staff's Second Set of Interrogatories Question 63 Preparer: Pamela R. Murphy

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FPC Natural Gas Commodity Contracts In Effect Between March 2001 and March 2003

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	Contract	Contract	Min	Max	Price	
Supplier	Start Date	End Date	Volume	Volume	Туре	Price Description
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				REDACTED		
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Docket No. 010001-EI Staff's Second Set of Interrogatories Question 63 Preparer: Pamela R. Murphy

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FPC Natural Gas Commodity Contracts In Effect Between March 2001 and March 2003

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	Contract	Contract	Min	Max	Price		
Supplier	Start Date	End Date	Volume	Volume	Туре	Price Description	
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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Pamela R. Murphy Dale D. Williams

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64. For each natural gas commodity contract listed in response to staff's Interrogatory No. 63 that is not market-indexed, please provide the natural gas commodity cost (\$/MMBtu) based upon the contracted minimum monthly purchase amount and the contracted maximum monthly purchase amount.

Answer 64:



Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Pamela R. Murphy Dale D. Williams

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64. For each natural gas commodity contract listed in response to staff's Interrogatory No. 63 that is not market-indexed, please provide the natural gas commodity cost (\$/MMBtu) based upon the contracted minimum monthly purchase amount and the contracted maximum monthly purchase amount.

Answer 64:



- 65. Please provide the following information concerning Florida Power's residual oil commodity contracts in effect for any amount of time between March 1999 and March 2001:
 - a) Name of supplier;
 - b) Contract start date; .
 - c) Contract ending date;
 - d) Whether the contract was market-indexed;
 - e) For those contracts that were market-indexed, the market base and corresponding premium/discount;
 - f) Minimum monthly purchase; and
 - g) Maximum monthly purchase.

Answer 65:

Name of supplier; Rio Energy International, Inc. Contract start date; 11/1/97 Contract ending date;12/31/03 Whether the contract was market-indexed; yes For those contracts that were market-indexed, the market base and corresponding premium/discount

Minimum monthly purchase; none Maximum monthly purchase. FPC requirements at Anclote & Bartow Plants

Name of supplier; TexPar Energy, Inc. Contract start date; 7/13/98 Contract ending date;12/31/01 Whether the contract was market-indexed; yes For those contracts that were market-indexed, the market base and corresponding premium/discount;

Minimum monthly purchase; none Maximum monthly purchase. FPC requirements at Suwannee Plant

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- 65. Please provide the following information concerning Florida Power's residual oil commodity contracts in effect for any amount of time between March 1999 and March 2001:
 - a) Name of supplier;
 - b) Contract start date; .
 - c) Contract ending date;
 - d) Whether the contract was market-indexed;
 - e) For those contracts that were market-indexed, the market base and corresponding premium/discount;
 - f) Minimum monthly purchase; and
 - g) Maximum monthly purchase.

Answer 65:

Name of supplier; Rio Energy International, Inc. Contract start date; 11/1/97 Contract ending date;12/31/03 Whether the contract was market-indexed; yes For those contracts that were market-indexed, the market base and corresponding premium/discount

Minimum monthly purchase; none Maximum monthly purchase. FPC requirements at Anclote & Bartow Plants

Name of supplier; TexPar Energy, Inc. Contract start date; 7/13/98 Contract ending date;12/31/01 Whether the contract was market-indexed; yes For those contracts that were market-indexed, the market base and corresponding premium/discount;

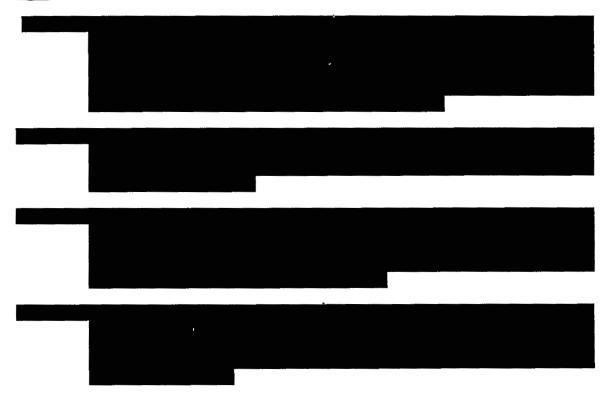
Minimum monthly purchase; none Maximum monthly purchase. FPC requirements at Suwannee Plant

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- 86. From Florida Power's viewpoint, what are the advantages and disadvantages of using the following instruments to hedge Florida Power's fuel and wholesale energy transactions:
 - a) futures contract;
 - b) options contract;
 - c) swaps contract; and
 - d) bilateral transaction.

Answer 86:

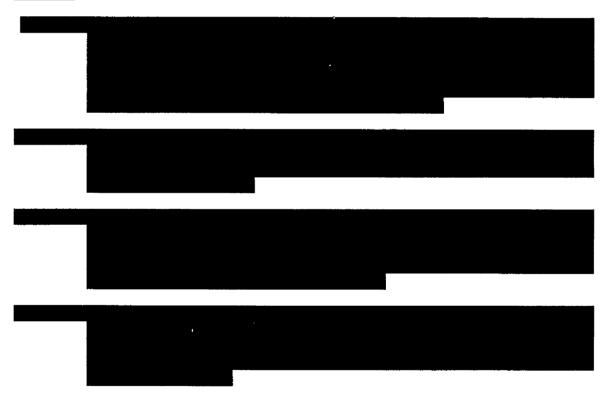


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86. From Florida Power's viewpoint, what are the advantages and disadvantages of using the following instruments to hedge Florida Power's fuel and wholesale energy transactions:

- a) futures contract;
- b) options contract;
- c) swaps contract; and
- d) bilateral transaction.

Answer 86:



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- 93. Please describe each type of basis risk that Florida Power incurs when hedging its wholesale energy transactions with the following instruments:
 - a) futures contract; and
 - b) options contract. .



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93. Please describe each type of basis risk that Florida Power incurs when hedging its wholesale energy transactions with the following instruments:

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- a) futures contract; and
- b) options contract.



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94. For each type of basis risk that Florida Power identified in the previous interrogatory, discuss how Florida Power mitigates the basis risk.

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Answer 94:



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94. For each type of basis risk that Florida Power identified in the previous interrogatory, discuss how Florida Power mitigates the basis risk.

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Answer 94:



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• * System Test with Customer Curtailment

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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Michael F. Jacob Gregory C. Locke

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Answer 107:

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• * System Test with Customer Curtailment

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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Michael F. Jacob Gregory C. Locke

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Answer 107:

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119. Does Florida Power compensate its traders based on the number of hedging transactions or gains or losses from hedging transactions?

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Answer 119:

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Docket No. 010001-EI Staff's Second Set of Interrogatories Preparer: Gregory C. Locke

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119. Does Florida Power compensate its traders based on the number of hedging transactions or gains or losses from hedging transactions?

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Answer 119:

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Appendix 13.1 Approved Progress Affiliates

Approved Progress affiliates are listed below.

Progress Affiliates

Appendix 13.2 Approved¹ Commodities, Products, and Geographic Regions

13.2.1 Approved¹ Commodities

Approved commodities are presented below.

Cammadities	

13.2.2 Approved¹ Products

Approved products, segmented by commodity are presented below

Electricity	- Natural Gas	#2.0il	#6 Oil .
		The second s	
		<u> </u>	
		Curio Carlo Car	

13.2.3 Approved Regions -

Approved regions, segmented by commodity are presented below.

ि । विश्वग्रीलोग् ।	Natural Gas #2:01	#6:0il

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Appendix 13.3 Annual Market Stop Loss and Credit Risk Capital Allocations

Board of Directors approved aggregate market stop loss and credit hisk capital allocations² for Energy Trading are listed below.

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Risk	Allocation

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- 1	Energy Ventures Risk Management Guidelines Appendices	Created 2/04	
- 1	anolgy ventures rusk management endernies rependites	Created 3/01	

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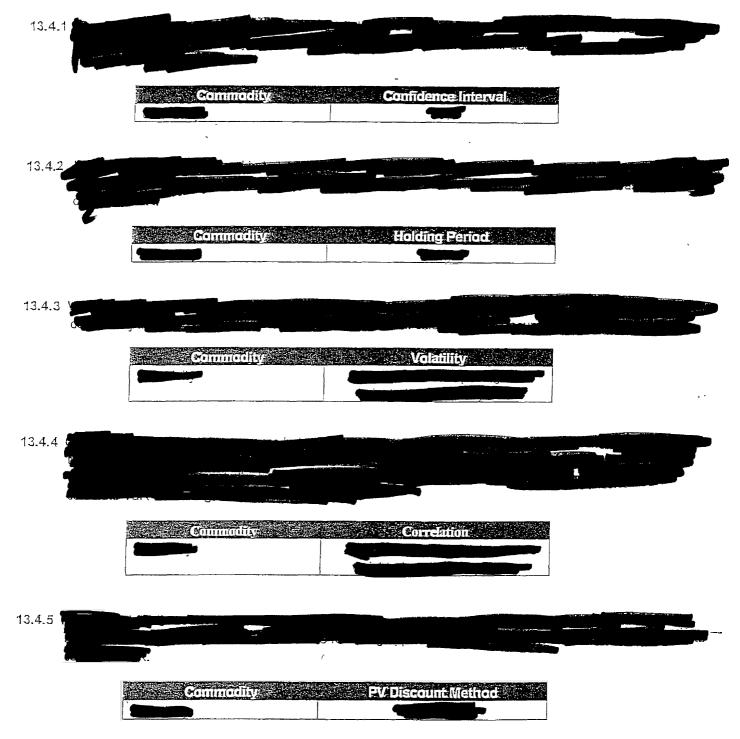
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Appendix 13.4 Electricity VaR Assumptions

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A description of each assumption and Venture's assumptions required to calculate VaR for electricity are provided below:



Appendix 13.5 Stress Tests

Venture's stress testing parameters are provided below.

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Test	Assumptions	Electricity	
	Stressed	e statue data e series	
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	Energy Ventures Risk Management Guidelines Appendices	Created 3/01	Page 5 of 8

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Appendix 13.6 Market Risk Limit Structure

13.6.1 Electricity Trading Activities

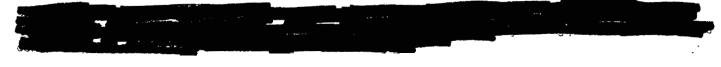
Listed below is the RMC approved market risk limit structure for Energy Trading's Electricity activities.

Notional Limits (On Peak)

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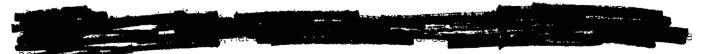
Time Period	Net Open Per Day (mwhrs)	Net Open Per Month (mwhrs)	Total (Net Open) (mwhrs)

Value at Risk (On Peak)



Commodity	Value-at-Risk

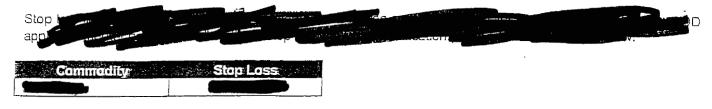
<u>Liquidity Limits</u>



Location	Cash ⁴ (mwhrs)	Forward ⁵ (mwhrs)

Energy Ventures Risk Management Guidelines Appendices	Created 3/01	Page 6 of 8

Stop Loss Limits



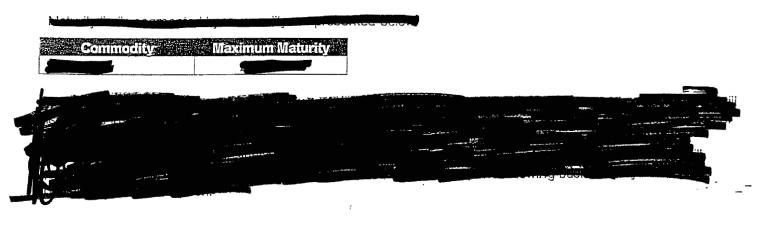
Limit Notification Procedures

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Designee	Daily Unrealized Loss	Realized and Unrealized Gains and Losses for the Applicable Reporting Period
		Surface and Lar



Maturity Limits



Appendix 9.1 Annual Credit Capital Allocations

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Approved aggregate credit risk capital allocations¹ by department are listed below.

Department	Credit Capital Allocation
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Energy Ventures Credit Risk Management	Created 6/01	Page 7 of 9
Guidelines		

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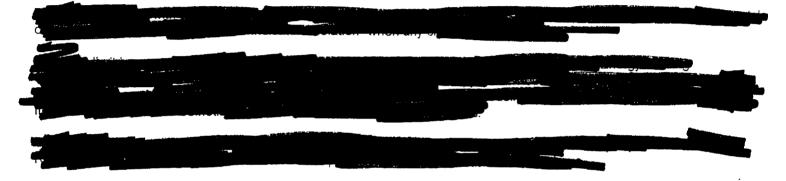
Appendix 9.2 Energy Trading Credit Risk Limit Structure and Notification Process

9.2.1 Energy Trading Credit Risk Limit Structure²

Approved Energy Trading³ credit risks limits segmented by internal rating are provided below.

Maximum Credit to Counterparty	Maximum Maturity from Trade Date
	Maximum Credit to Counterparty

9.2.2 Notification Process



Energy Ventures Credit Risk Management Guidelines	Created 6/01	Page 8 of 9

Appendix 9.3 Credit Stress Tests

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Credit stress testing parameters to estimate potential credit exposure are provided below.

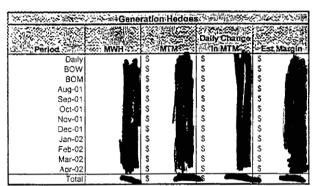
Assumptions Stressed	Electricity Parameters	Natural Gas Parameters

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Daily Electricity Trading Report As of the Close of Business

07/27/2001

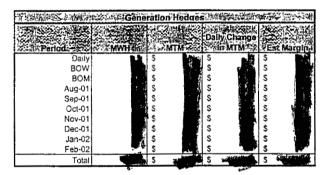


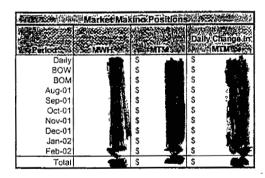


Market Making Positions S Parlod Daily Change In MVH_11 Daily \$ BOW \$ BOM S Aug-01 S Sep-01 Oct-01 Nov-01 Dec-01 Jan-02 Feb-02 May-02 Jun-02 Jui-02 Aug-02 Sub-Total Forward¹ MTM Daily Realized S Realized² YTD (1/1-7/20/01) Total YTE Realized & MTM

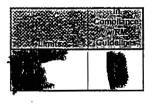
Includes the MTM on both open & closed positions for the respective delivery month indicated ² Represents all speculative transactions for which ET's obligations have expired

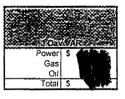
System Firm Purchases & (Sales)





Compliance with EV RM Guidelines (Appendix 13.6)







🔀 Progress Energy

LD and LD Options Purchases & (Sales)



DAILY POSITION REPORT TOTAL PORTFOLIO 28-Aug-01

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Location	Product FIRM LD TOTAL
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	FIRM LD TOTAL
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On Peak Mwh Mark-to-Market				
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REMINDER: Monthly Total includes the sum of the month and is found at the bottom of sheet. Portfolio Total includes the sum of the portfolio and can be found in the far right hand column.

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DAILY POSITION REPORT TOTAL PORTFOLIO 28-Aug-01

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DAILY POSITION REPORT TOTAL PORTFOLIO 28-Aug-01



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On Peak Mwh Mark-to-Market

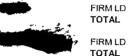


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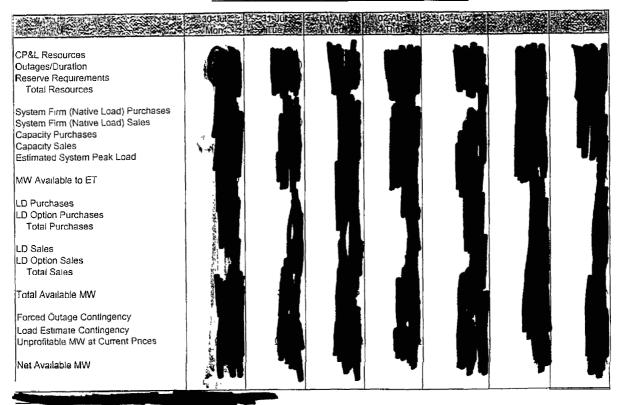


Page 5

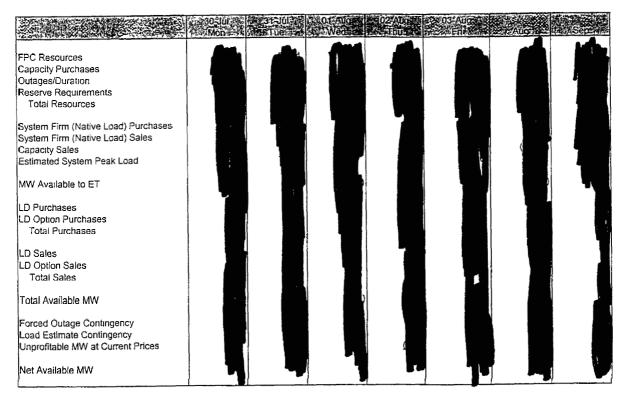
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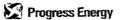
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CP&L Estimate of Available On-Peak MW

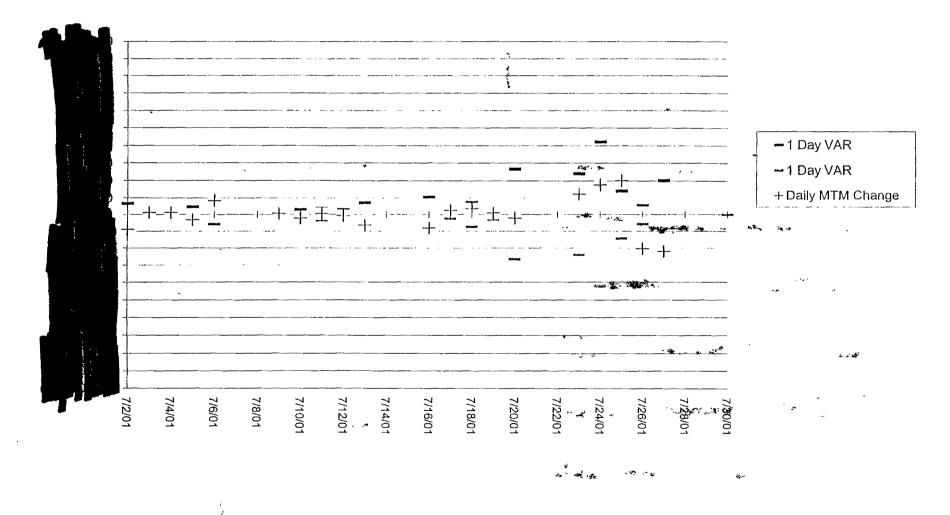


FPC Estimate of Available On-Peak MW



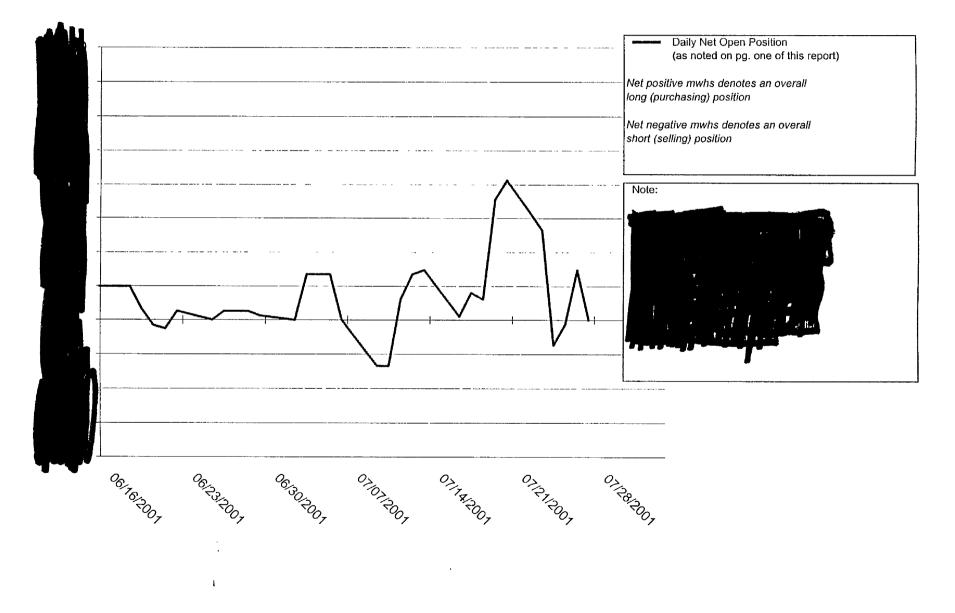


Electricity Trading Volatility Summary (Physical, Cash Spec, Forward Spec, FPC Cash Spec & FPC Forward Spec Portfolios) June/July 2001



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DAILY POSITION REPORT TOTAL PORTFOLIO 28-Aug-01

Product FIRM LD TOTAL

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REMINDER: Monthly Total includes the sum of the month and is found at the bottom of sheet.
Portfolio Total includes the sum of the portfolio and can be found in the far right hand column.

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DAILY POSI TOTAL PORTFOL 28-Aug-01	ION REPORT	Ωn Peak Mwh – Mark-to-Market	<u>On Peak Mwh</u> Mark-to-Market	<u>>x.>August '02 ⇒ «??:č≲t.]</u> On Peak Mwh — Mark-to-Market	्र स्ट्रेस्ट्रिस्ट्रिस्ट्रिस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्रिस्ट्रेस्ट्र On Peak Mwh Mark-to-Market	<u>सर्वे अन्तर्भ अन्तर्भ विकास</u> On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL					
-	FIRM LD TOTAL					
	FIRM LD TOTAL					
-	FIRM LD TOTAL					
	FIRM LD TOTAL					
	. FIRM LD TOTAL					



DAILY POSITION REPORT TOTAL PORTFOLIO 28-Aug-01



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On Peak Mwh Mark-to-Market

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FIRM LD T**OTAL**



FIRM LD TOTAL

> FIRM LD T**OTAL**

Product

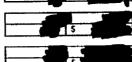


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FIRM LD



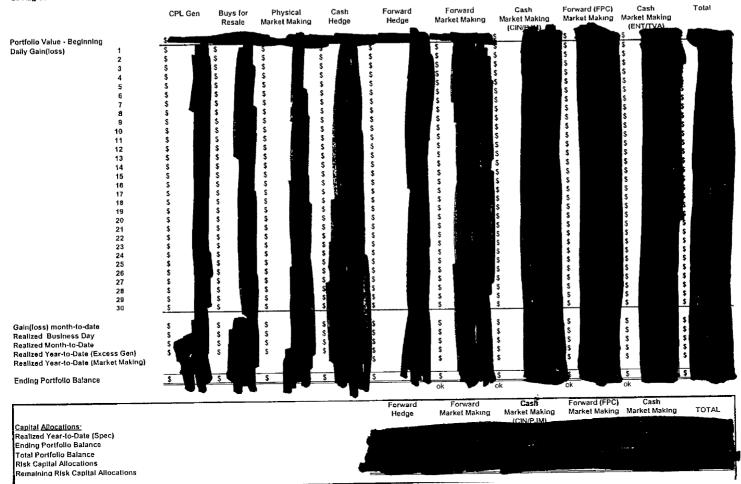


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DAILY M2M REPORT

28-Aug-01

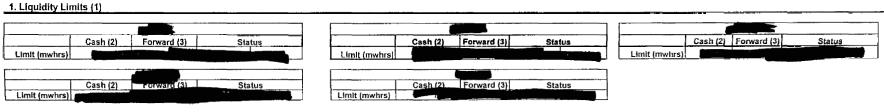


* Realized year to date for CPL Gen and BFR are taken directly from the monthly margin report



I.

CHECK AGAINST RISK MANAGEMENT LIMITS 08/28/2001



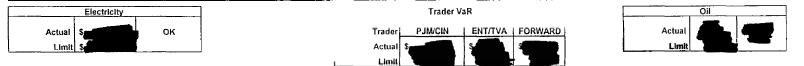
(1) On a per month basis liquidity limits will not exceed the limits outlined above

(2) Cash transactions include hourly, day ahead, prescheduled and broker trades for the balance of the month and the next nearby month

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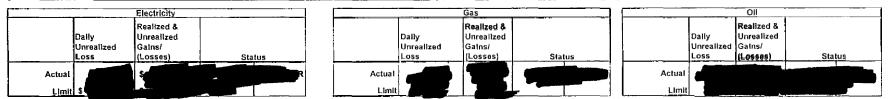
(3) Forward transactions include all positions with a delivery time beginning after the next nearby month

2. Value at Risk (On Peak) (VAR) (4)



(4) On a daily basis, exposure levels will be maintained at a level where potential losses over a three day holding period, assuming a 95% confidence, will not exceed the VAR limit outlined above.

3. Stop Loss Limits



			June	
	Net Open	Net Open	Total Net	
	(Dally)	(Monthly)	Open	Status
ll (mwhrs)		•		
lt (mwhrs)		·	<u> </u>	
			August	
	Net Open	Net Open	Total Net	
	(Dally)	(Monthly)	Open	Status
(mwhrs)				

1. Liquidity Limits

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	BOM	Aug	Sep	Oct	Nov	Dec	Jan	Feb	May	Jun	July	Aug	
Actual Cash Positions													
(mwhrs)		le l			<u> </u>								
Actual Forward Positions								nt Sandar and S Marine Marine Marine					
(mwhrs)				, <u>, , , , , , , , , , , , , , , , , , </u>									
			<u></u>		Enter	rgy				<u></u>			·
	BOM	Aug	Sep	Oct	Nov	Dec	Jan	Feb	May	Jun	July	Aug	T
Actual Cash Positions													
(mwhrs)											and the second sec		
Actual Forward Positions							- <u>*</u> *"	· · · · ·					
(mwhrs)				·		-		Xé		1			
		F**** - * * * * * * *	1	·	<u></u> TV/				····	····		T	
	BOM	Aug	Sep	Oct	Nov	Dec	Jan	Feb	May	Jun	July	Aug	
Actual Cash Positions													
(mwhrs)		·····			······	n f Dealacht ann						· ·····	·. · · ·
Actual Forward Positions						and the second se		- 1			2.e.		
(mwhrs)		····											
					PJN	Л		·····					
	BOM	Aug	Sep	Oct	Nov	Dec	Jan	Feb	May	Jun	July	Aug	
Actual Cash Positions	Bolli	, tug	000	001		Dee	Vall	Teb	may	Jun	July	Aug	
(mwhrs)													
Actual Forward Positions													DUL TO A
(mwhrs)													
		_		1							········		`
					Oth	er							
	BOM	Aug	Sep	Oct	Nov	Dec	Jan	Feb	May	Jun	July	Aug	
Actual Cash Positions													
(mwhrs)					7								
Actual Forward Positions													
(mwhrs)			iL.										

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NOTIONAL LIMITS

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All Other Months											
	BOM	Sep	Oct	Nov	Dec	Jan	Feb	Мау		T T	
Actual Positions (mwhrs)											575

June	<u>}</u>	
	Jun-01	Jun-02
Actual Positions (mwhrs)		
JUL	(

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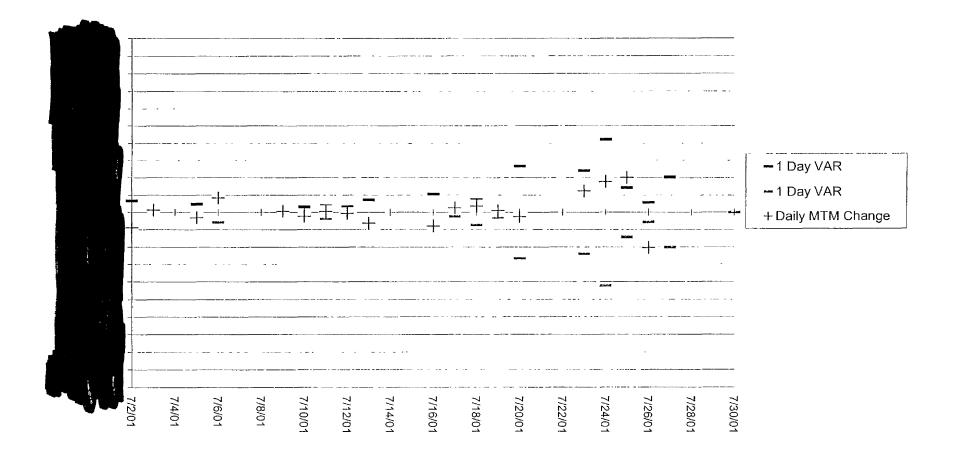
	J <u>ul-01</u>	Jul-02
Actual Positions (mwhrs)		

AUGU	JST
	Aug-01 Aug-02
Actual Positions (mwhrs)	

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Electricity Trading Volatility Summary (Physical, Forward Spec, Cash Spec & FPC Forward Spec Portfolios) June/July 2001



i.

Date	1 Day VAR 1 Day VAR	Daily MTM Cha <u>ng</u> e	1 Day VAR	CIN/PJM 1 Day VAR	Daily MTM Change	1 Day VAR	ENT/TVA Daily MTM 1 Day VAR Change	ا 1 Day VAR	FORWARD	Daily MTM
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6/5/01										
6/6/01		\$								
6/7/01	9. State 1.									
6/8/01										
6/11/01										
6/12/01										
6/13/01	9									
6/14/01										
6/15/01										
6/18/01 6/19/01	4									
6/20/01	Sec. 1									
6/21/01			8							
6/22/01		-1								
6/25/01	Č.									
6/26/01	4									
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7/25/01						-	ار این می از این می این این می این این می این این می این این این این این این این این این ای	and a second second		
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7/31/01.		The second se				_				
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DAILY POS Forward Spec July 27, 2001	ITION REPORT	BALANCE OF MONTH	August	September	October	November
0019 21, 2001		On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL				S. 1211	<u>*******</u>
	FIRM LD TOTAL		1.1.2. P	- 3* 1. * 31 A		
	FIRM LD TOTAL	N 24400,000,000 (1997 2 2000)		X		Kulowice
	FIRM LD TOTAL	LISLICH MYSTL SHESLEHLLH	Million and	P3%224		
	FIRM LD TOTAL	1. 2000 (1997) 2000 2000 2000 (1997)	27: 47, 223 2-34 - 44 - 45 - 45 - 45 - 45 - 45 - 45 -		7.5.4 B	······
	FIRM LD TOTAL					

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DAILY POS Forward Spec July 27, 2001	SITION REPORT	December	Januarv	Februarv	March
		On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL	1.250 MV/C			
	FIRM LD TOTAL			2003	21
	FIRM LD TOTAL	<u></u>	· · · · · · · · · · · · · · · · · · ·	11522:53355	
	FIRM LD TOTAL	121112	77 THE R. L.		F47-1-2-5
	FIRM LD TOTAL	5.x++ 5.Y/I			
	FIRM LD TOTAL				

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DAILY POSITION REPORT Forward Spec

Forward Spec July 27, 2001		April	Mav '02	June '02			TOTAL
		On Peak Mwh Mark-to-Market					
Location	Product FIRM LD TOTAL						
	FIRM LD TOTAL						
	FIRM LD TOTAL			14-1 H H C 1			
	FIRM LD TOTAL	<u> </u>	1389 			HANDER	
	FIRM LD TOTAL						
	FIRM LD TOTAL						

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DAILY POSI Cash Spec July 27, 2001	TION REPORT	BALANCE OF MONTH On Peak Mwh Mark-to-Market	August	September On Peak Mwh Mark-to-Market	October On Peak Mwh Mark-to-Market	November
Location	Product FIRM LD TOTAL	PATTER SA				
	FIRM LD TOTAL		223423		1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.	
	FIRM LD TOTAL	Martin Martin Contraction	10 0			
	FIRM LD TOTAL			MARKS COMPANY	1921-53-57-5-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7	
9-	FIRM LD TOTAL		1.5.192 years on	<u>e 3, 500 5, 515</u> 10		
TOTAL	FIRM LD TOTAL					

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DAILY POS Cash Spec July 27, 2001	SITION REPORT	December	January	February	March
		On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL		4-20102300-		235778.)X.5. 46[5
	FIRM LD TOTAL		5.5 J 43	58	27-32×35-35
	FIRM LD TOTAL	. 1999 (1978) (1978) (1978) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979) (1979)			
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	FIRM LD TOTAL	17 1. N. M.	N.5.2/4420	C.CO.C.C.C.A.	AND THE REAL PROPERTY AND THE READ THE READ THE REAL PROPERTY AND
TOTAL	FIRM LD				

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DAILY PO Cash Spec July 27, 2001	SITION REPORT	Aoril]	·	TOTAL
		On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL		• X//459		
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	FIRM LD TOTAL	A AN CARACTER PRINT STORY	A TA PERANA STANDARD	Construction Charleston	
	FIRM LD TOTAL	Consultation and the parts of	alle a room ber an the groups	and the set and the set of the	
	FIRM LD TOTAL	- CAN Set in Sec.	an association and additionary	10.0 - Danish and and and and	
TOTAL	FIRM LD TOTAL				

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DAILY POSI Cash Spec FPC July 27, 2001	TION REPORT	BALANCE OF MONTH	August	September On Peak Mwh Mark-to-Market	October On Peak Mwh Mark-to-Market	November On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL					N. IN DISKEDUCED
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dang:	FIRM LD TOTAL	114 1448	····			X AL
	FIRM LD TOTAL	E .01011 101-	Parteuror	#503 M. Th		5-157 Y 10
-	FIRM LD TOTAL	St. Ast 36.8. 1	W Street Nyr	NUMBER OF	71	1027 (ALA)
TOTAL	FIRM LD TOTAL					

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Cash Spec FPC

July 27, 2001

Location

DAILY POSITION REPORT

Product

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Januarv	February	[
On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	

March On Peak Mwh Mark-to-Market

	FIRM LD TOTAL
-	FIRM LD TOTAL
	FIRM LD TOTAL
	FIRM LD TOTAL
	FIRM LD TOTAL
TOTAL	FIRM LD TOTAL

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December

On Peak Mwh Mark-to-Market



Cash Spec FPC July 27, 2001

Location -----

DAILY POSITION REPORT

Product FIRM LD

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FIRM LD

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Aoril			TOTAL
On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Market	On Peak Mwh Mark-to-Markel
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DAILY POSITION REPORT Forward Spec FPC July 27, 2001

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DAILY POS Forward Spec July 27, 2001	SITION REPORT	December	Januarv .	Februarv	March
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Location	Product FIRM ŁD TOTAŁ		RECEIVERS THE	211G-1947-	9442.552 M.
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	FIRM LD TOTAL		SX SOURCE REPERTING		
TOTAL	FIRM LD TOTAL				

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DAILY PO Forward Spec July 27, 2001	SITION REPORT	Aoril	Julv '02	August '02 On Peak Mwh Mark-to-Markel	TOTAL On Peak Mwh Mark-to-Market
Location	Product FIRM LD TOTAL	On Peak Mwh Mark-Io-Market	On Peak MWH Man-to-Market		
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	FIRM LD TOTAL		NY SANA DE LA CALLANA DE LA		
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	FIRM LD TOTAL	5. 6. 35 W	Green and start	5.50 (RSI	
TOTAL	FIRM LD TOTAL				

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Market Prices Verification:

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CONTRACTOR OF THE SECOND SE	Proc	Closing Price,	Closing	Price Tolal
Price Total	Price Price Price AWH	Total: Price: Prior Day. Change \$	MWH Totel Price Pri	or Day Change SI Hawn 1 Total
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Stress Test:

Stress Test:				Company Sector	これがあたい、「「「「「「」」」、「」」、「」」、「」」、「」」、「」」、「」、「」、「」、
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		Maikol Muh Price	Markel		- Maikel 1
		Maikol Muh Price 225%	Markel		- Maikel 1
		Maikal Min Price	Markel		- Maikel 1
		Maikal MMin Price 225%	Markel		- Maikel 1



