	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	ToolKit v. 1.75, (3-4-2003)					Study title:	SN CRAC Initial Proposal (Case E3) updated 2-25-03 | BPA reserves											
2	Time of run: 11:54:02 on 3-18-03				3 -yr TPP =		50.1%		All-BPA run									
3	Inputs	PBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\ToolKit_SNCRAC_Initial.xls															
4		TBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\TBL_SN_Initial_2-21-03.xls															
5	Files =>	Prior TK:																
6	Start in	Stop in	Random	Run Type	Access	Random	St. FCCF	Access	PBL Wrkg	TBL Wrkg	PBL Strt.		New Def.					
7	TK Year	TK Year	St. Rsrv.	PBL	FCCF?	St. FCCF	Balance	4h10C?	Capital	Capital	ANR		Logic?					
8	3	6		BPA			162.5		50	20	-637.8							
9	Start TPP	"Small"	No. of	PBL Strt	TBL Strt	Debug	Reserves	AutoPrint	AutoPrint	FB CRAC	Enable	SN CRAC	CRAC					
10	in TK Yr	Def. Size	Iterations	Rsrv Bal	Rsrv Bal	Level	Graph	Res Grph	This Page	Lim/Total	OnTheFly	Fixed?	Stats On?					
11	4	$20	3000	53	135	0				20,000								
12	ToolKit	Fiscal	Probabi-	Treasury	Amort	Interest	PBL Int.	TBL Int.	FB CRAC	FB CRAC	Div. Dist.	Div.Dist	SN CRAC	SN CRAC	SN CRAC	SN CRAC		
13	Year	Year	listic?	Int. Rate	Sched	Sched	Cr. Sched	Cr. Sched	Threshold	Lim/Year	Threshold	Lim/Year	Threshold	Lim/Year	Deadband	Slope		
14	1	2001																
15	2	2002	FALSE	5.87%					-386	1000		20,000		0				
16	3	2003	TRUE	5.87%	215.8	473.8	7.5	21.4	-408	0	993	20,000		0				
17	4	2004	TRUE	5.87%	244.3	506.4	14.3	23.1	-265	150	735	20,000	-400	470		0%		
18	5	2005	TRUE	5.87%	305.1	519.9	13.6	23.1	-299	150	401	20,000	-140	470		0%		
19	6	2006	TRUE	5.87%	277.4	542.5	13.7	23.9	-299	175	401	20,000	5	470		0%		
20	ToolKit	Fiscal	Other	Back out	PBL Acc.	TBL Acc.	Cali-	Other NR	Back out	FB CRAC	FB CRAC	FB CRAC	SN CRAC	OnTheFly	SN CRAC	FB CRAC		
21	Year	Year	Cash Adj	FB CRAC	to Cash	to Cash	bration	& Csh Adj	FB CRAC	1st Month	Thr. Type	Slice Frc.	Planned	Shape	Rev Basis	Rev Basis		
22	1	2001																
23	2	2002					0.0			1	0							
24	3	2003			51.3	0.0	0.0		0.0	1	0	67.2%				798.2		
25	4	2004	-56.7	15.0	-37.0	0.0	0.0		100.6	1	0	66.3%	340	1.0	1,142.9	886.5	* below indicates	
26	5	2005		-1.9	-110.5	0.0	0.0		101.4	1	0	65.2%	340	1.0	1,147.2	903.3	an approximation	
27	6	2006		3.0	-21.1	0.0	0.0		118.9	1	0	66.3%	340	1.0	1,156.7	912.7	of rate impact	
28	Outputs		< - - - - Cash-only adjustments - - - - >				< - Cash & NR adjustments - >						1020					
29	ToolKit	Fiscal	No. of	"Small"	1-year	Cumul.	Cumul.	Ave. Def.	Ave. Def.	Ave 1st	Ave. End.	Ave. End.	OnTheFly	BPA	Total PBL	Forecasted Range of Tot. Rate		
30	Year	Year	Deferrals	Deferrals	Probab.	Deferrals	Probab.	per Year	per Def.	Def./Def.	Reserves	PBL ANR	Adjustmt.	Strt Bal	Net Rev	Increase Above FY 03 Level*		
31														188.0	w/ CRACs	Maximum	Exp. Val.	Minumum
32																		
33	3	2003	1843	208	39%	n / a	n / a	50.7	82.6	82.6	51.7	-837.4	-		-190.9			
34	4	2004	1317	114	56%	1,317	56.1%	60.2	137.1	137.1	95.0	-632.6	-		212.5	25.0%	17.0%	-10.8%
35	5	2005	792	69	74%	1,471	51.0%	42.7	161.9	65.8	205.5	-396.9	-		235.3	24.4%	17.5%	-11.1%
36	6	2006	370	50	87.7%	1,498	50.1%	16.2	131.3	35.7	347.8	-232.4	-	FCCF	158.0	25.7%	12.4%	-10.8%
37	4 -yr Total		4322	441	n / a	n / a	n / a	169.8	n / a	n / a	n / a	n / a	-	Strt Bal	415.0	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
38	4 -yr Ave.		1080.5	110	n / a	n / a	n / a	42.5	117.9	102.9	n / a	n / a	-	n / a	103.7	25.1%	15.6%	-5.1%
39	ToolKit	Fiscal	FB CRAC	FB CRAC	FB CRAC	FB CRAC	FB CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	FB CRAC	SN CRAC	Ave. FB	SN CRAC	FB CRAC	SN & FB
40	Year	Year	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Freqncy	Freqncy	+ SN	Std Dev.	Std Dev.	Std Dev.
41																		
42																		
43	3	2003	0	n / a	0.0	0	0	0		0.0	0	0						
44	4	2004	2999	99.4	99.3	2997	0	2991	337.8	336.8	211	0	100%	100%	436.1	8.2%	0.2%	8.3%
45	5	2005	2910	93.5	90.7	2576	0	2991	364.3	363.2	990	0	97%	100%	453.9	9.6%	2.4%	11.3%
46	6	2006	1990	87.3	57.9	1004	0	2905	328.9	318.4	582	0	66%	97%	376.3	10.9%	5.6%	15.9%
47	4 -yr Total		7899		247.9	6577	0	8887		1018.5	1783	0	3-Yr. Ave.	3-Yr. Ave.	1266.4	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
48	4 -yr Ave.		1974.75	94.1	62.0	1644.25		2221.8	343.8	254.6	445.8		88%	99%		9.6%	2.7%	11.8%
49	ToolKit	Fiscal	PBL	TBL	Risk IP	No. of	Ave. DvD.	Ave. DvD.	Interest	FCCF	FCCF	4h10C	E.V. Non-Slice Impacts of LB, FB & SN CRACs and DDC*					
50	Year	Year	Inputs	Inputs	Totals	DivDists	per DvD.	per Year	Credit	Credit	Use %	Credit	LB C	FB C	SN C	FB+LB+SN	DDC	Net
51																		
52													42.7%			43%		42.7%
53	3	2003	-190.9	25.4	-165.5	0		0.0	6.8	n / a	n / a	n / a	35.2%	11.0%		46.2%	0%	46.2%
54	4	2004	-223.6	-19.2	-242.9	0		0.0	14.0	n / a	n / a	n / a	30.4%	11.2%	29.5%	71.1%	0%	71.1%
55	5	2005	-218.6	6.2	-212.3	0		0.0	20.0	n / a	n / a	n / a	30.0%	10.0%	31.7%	71.7%	0%	71.7%
56	6	2006	-218.3	5.8	-212.5	1	22.3	0.0	25.5	n / a	n / a	n / a	30.4%	6.3%	27.5%	64.3%	0%	64.3%
57	4 -yr Total		-851.4	73.8	-833.2	1		0.0	66.5	n / a	n / a	n / a	< - - - - - - - - Three-year average values - - - - - - - - >					
58	4 -yr Ave.		-212.8	18.4	-208.3	0.25	22.3	0.0	16.6	n / a	n / a	n / a	30.3%	9.2%	29.6%	69.0%	0.0%	69.0%

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	**ToolKit v. 1.75, (3-4-2003)**					Study title:	Case M3, 3-yr PBL TPP standard | PBL reserves											
2	**Time of run: 14:33:58 on 3-13-03**				**3 -yr TPP =**		**88.0%**		**PBL-only run**									
3	**Inputs**	PBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\ToolKit_SNCRAC_Initial.xls															
4		TBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\TBL_SN_Initial_2-21-03.xls															
5	Files =>	Prior TK:																
6	Start in	Stop in	Random	Run Type	Access	Random	St. FCCF	Access	PBL Wrkg	TBL Wrkg	PBL Strt.		New Def.					
7	TK Year	TK Year	St. Rsrv.	PBL	FCCF?	St. FCCF	Balance	4h10C?	Capital	Capital	ANR		Logic?					
8	3	6	☐	BPA	☐	☐	162.5	☐	50	20	-637.8		☑					
9	Start TPP	"Small"	No. of	PBL Strt	TBL Strt	Debug	Reserves	AutoPrint	AutoPrint	FB CRAC	Enable	SN CRAC	CRAC					
10	in TK Yr	Def. Size	Iterations	Rsrv Bal	Rsrv Bal	Level	Graph	Res Grph	This Page	Lim/Total	OnTheFly	Fixed?	Stats On?					
11	4	$20	3000	53	135	0	☐	☐	☐	20,000	☐	☑	☐					
12	ToolKit	Fiscal	Probabi-	Treasury	Amort	Interest	PBL Int.	TBL Int.	FB CRAC	FB CRAC	Div. Dist.	Div.Dist	SN CRAC	SN CRAC	SN CRAC	SN CRAC		-6.835965
13	Year	Year	listic?	Int. Rate	Sched	Sched	Cr. Sched	Cr. Sched	Threshold	Lim/Year	Threshold	Lim/Year	Threshold	Lim/Year	Deadband	Slope		-14.03415
14	1	2001																-20.03716
15	2	2002	FALSE	5.87%					-386	1000		20,000		0				-25.5468
16	3	2003	TRUE	5.87%	215.8	473.8	7.5	21.4	-408	0	993	20,000		0				
17	4	2004	TRUE	5.87%	244.3	506.4	14.3	23.1	-265	150	735	20,000	-400	470		0%		
18	5	2005	TRUE	5.87%	305.1	519.9	13.6	23.1	-299	150	401	20,000	-140	470		0%		
19	6	2006	TRUE	5.87%	277.4	542.5	13.7	23.9	-299	175	401	20,000	5	470		0%		
20	ToolKit	Fiscal	Other	Back out	PBL Acc.	TBL Acc.	Cali-	Other NR	Back out	FB CRAC	FB CRAC	FB CRAC	SN CRAC	OnTheFly	SN CRAC	FB CRAC		
21	Year	Year	Cash Adj	FB CRAC	to Cash	to Cash	bration	& Csh Adj	FB CRAC	1st Month	Thr. Type	Slice Frc.	Planned	Shape	Rev Basis	Rev Basis		
22	1	2001																
23	2	2002					0.0			1	0							
24	3	2003			51.3	0.0	0.0	10.0	0.0	1	0	67.2%				798.2		
25	4	2004	-56.7	15.0	-37.0	0.0	0.0	10.0	100.6	1	0	66.3%	650	1.0	1,142.9	886.5		* below indicates
26	5	2005		-1.9	-110.5	0.0	0.0		101.4	1	0	65.2%	650	1.0	1,147.2	903.3		an approximation
27	6	2006		3.0	-21.1	0.0	0.0		118.9	1	0	66.3%	650	1.0	1,156.7	912.7		of rate impact
28	**Outputs**		< - - - - Cash-only adjustments - - - - >				< - Cash & NR adjustments - >						1950					
29	ToolKit	Fiscal	No. of	"Small"	1-year	Cumul.	Cumul.	Ave. Def.	Ave. Def.	Ave 1st	Ave. End.	Ave. End.	OnTheFly	PBL	Total PBL	Forecasted Range of Tot. Rate		
30	Year	Year	Deferrals	Deferrals	Probab.	Deferrals	Probab.	per Year	per Def.	Def./Def.	Reserves	PBL ANR	Adjustmt.	Strt Bal	Net Rev	Increase Above FY 03 Level*		
31														53.2	w/ CRACs	Maximum	Exp. Val.	Minumum
32																		
33	3	2003	2699	100	10%	n / a	n / a	140.4	156.0	156.0	-84.8	-827.1	-		-180.9			
34	4	2004	359	67	88%	359	88.0%	10.3	85.8	85.8	298.5	-282.7	-		535.7	n/a	35.8%	n/a
35	5	2005	36	6	99%	359	88.0%	0.9	71.8	n / a	690.9	214.9	-		465.5	n/a	30.3%	n/a
36	6	2006	0	-	100.0%	359	88.0%	0.0	n / a	n / a	1,117.5	656.0	-	FCCF	433.9	n/a	27.8%	n/a
37	4 -yr Total		3094	173	n / a	n / a	n / a	151.5	n / a	n / a	n / a	n / a	-	Strt Bal	1254.2	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
38	4 -yr Ave.		773.5	43	n / a	n / a	n / a	37.9	146.9	147.8	n / a	n / a	-	n / a	313.5	n/a	31.3%	n/a
39	ToolKit	Fiscal	FB CRAC	FB CRAC	FB CRAC	FB CRAC	FB CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	FB CRAC	SN CRAC	Ave. FB	SN CRAC	FB CRAC	SN & FB
40	Year	Year	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Freqncy	Freqncy	+ SN	Std Dev.	Std Dev.	Std Dev.
41																		
42																		
43	3	2003	3000	0.0	0.0	3000	0	0		0.0	0	0						
44	4	2004	2999	99.3	99.3	2997	0	3000	650.0	650.0	0	0	100%	100%	749.3	n/a	n/a	n/a
45	5	2005	1447	70.5	34.0	660	0	3000	650.0	650.0	0	0	48%	100%	684.0	n/a	n/a	n/a
46	6	2006	122	54.4	2.2	19	0	3000	650.0	650.0	0	0	4%	100%	652.2	n/a	n/a	n/a
47	4 -yr Total		7568		135.5	6676	0	9000		1950.0	0	0	3-Yr. Ave.	3-Yr. Ave.	2085.5	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
48	4 -yr Ave.		1892	53.7	33.9	1669		2250.0	650.0	487.5	0.0		51%	100%		n/a	n/a	n/a
49	ToolKit	Fiscal	PBL	TBL	Risk IP	No. of	Ave. DvD.	Ave. DvD.	Interest	FCCF	FCCF	4h10C	E.V. Non-Slice Impacts of LB, FB & SN CRACs and DDC*					
50	Year	Year	Inputs	Inputs	Totals	DivDists	per DvD.	per Year	Credit	Credit	Use %	Credit	LB C	FB C	SN C	FB+LB+SN	DDC	Net
51																		
52													42.7%			43%		42.7%
53	3	2003	-190.9	0.0	-190.9	0		0.0	6.4	n / a	n / a	n / a	35.2%	11.0%		46.2%	0%	46.2%
54	4	2004	-223.6	0.0	-223.6	0		0.0	29.4	n / a	n / a	n / a	30.4%	11.2%	56.9%	98.5%	0%	98.5%
55	5	2005	-218.6	0.0	-218.6	2	81.2	0.1	51.2	n / a	n / a	n / a	30.0%	3.8%	56.7%	90.4%	0%	90.4%
56	6	2006	-218.3	0.0	-218.3	769	186.7	47.9	73.2	n / a	n / a	n / a	30.4%	0.2%	56.2%	86.8%	5%	81.6%
57	4 -yr Total		-851.4	0.0	-851.4	771		47.9	160.2	n / a	n / a	n / a	< - - - - - - - - Three-year average values - - - - - - - - >					
58	4 -yr Ave.		-212.8	0.0	-212.8	192.75	186.4	12.0	40.1	n / a	n / a	n / a	30.3%	5.1%	56.6%	91.9%	1.7%	90.2%

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	**ToolKit v. 1.75, (3-4-2003)**					Study title:	Case N3, 3-yr BPA TPP Standard | BPA reserves											
2	**Time of run: 14:35:30 on 3-13-03**				**3 -yr TPP =**		**87.9%**		**All-BPA run**									
3	**Inputs**	PBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\ToolKit_SNCRAC_Initial.xls															
4		TBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\TBL_SN_Initial_2-21-03.xls															
5	Files =>	Prior TK:																
6	Start in	Stop in	Random	Run Type	Access	Random	St. FCCF	Access	PBL Wrkg	TBL Wrkg	PBL Strt.		New Def.					
7	TK Year	TK Year	St. Rsrv.	PBL	FCCF?	St. FCCF	Balance	4h10C?	Capital	Capital	ANR		Logic?					
8	3	6	☐	BPA	☐	☐	162.5	☐	50	20	-637.8		☑					
9	Start TPP	"Small"	No. of	PBL Strt	TBL Strt	Debug	Reserves	AutoPrint	AutoPrint	FB CRAC	Enable	SN CRAC	CRAC					
10	in TK Yr	Def. Size	Iterations	Rsrv Bal	Rsrv Bal	Level	Graph	Res Grph	This Page	Lim/Total	OnTheFly	Fixed?	Stats On?					
11	4	$20	3000	53	135	0	☐	☐	☐	20,000	☐	☑	☐					
12	ToolKit	Fiscal	Probabi-	Treasury	Amort	Interest	PBL Int.	TBL Int.	FB CRAC	FB CRAC	Div. Dist.	Div.Dist	SN CRAC	SN CRAC	SN CRAC	SN CRAC		-6.835965
13	Year	Year	listic?	Int. Rate	Sched	Sched	Cr. Sched	Cr. Sched	Threshold	Lim/Year	Threshold	Lim/Year	Threshold	Lim/Year	Deadband	Slope		-14.03415
14	1	2001																-20.03716
15	2	2002	FALSE	5.87%					-386	1000		20,000		0				-25.5468
16	3	2003	TRUE	5.87%	215.8	473.8	7.5	21.4	-408	0	993	20,000		0				
17	4	2004	TRUE	5.87%	244.3	506.4	14.3	23.1	-265	150	735	20,000	-400	470		0%		
18	5	2005	TRUE	5.87%	305.1	519.9	13.6	23.1	-299	150	401	20,000	-140	470		0%		
19	6	2006	TRUE	5.87%	277.4	542.5	13.7	23.9	-299	175	401	20,000	5	470		0%		
20	ToolKit	Fiscal	Other	Back out	PBL Acc.	TBL Acc.	Cali-	Other NR	Back out	FB CRAC	FB CRAC	FB CRAC	SN CRAC	OnTheFly	SN CRAC	FB CRAC		
21	Year	Year	Cash Adj	FB CRAC	to Cash	to Cash	bration	& Csh Adj	FB CRAC	1st Month	Thr. Type	Slice Frc.	Planned	Shape	Rev Basis	Rev Basis		
22	1	2001																
23	2	2002					0.0			1	0							
24	3	2003			51.3	0.0	0.0	10.0	0.0	1	0	67.2%				798.2		
25	4	2004	-56.7	15.0	-37.0	0.0	0.0	10.0	100.6	1	0	66.3%	550	1.0	1,142.9	886.5	* below indicates	
26	5	2005		-1.9	-110.5	0.0	0.0		101.4	1	0	65.2%	550	1.0	1,147.2	903.3	an approximation	
27	6	2006		3.0	-21.1	0.0	0.0		118.9	1	0	66.3%	550	1.0	1,156.7	912.7	of rate impact	
28	**Outputs**		< - - - - Cash-only adjustments - - - - >				< - Cash & NR adjustments - >						1650					
29	ToolKit	Fiscal	No. of	"Small"	1-year	Cumul.	Cumul.	Ave. Def.	Ave. Def.	Ave 1st	Ave. End.	Ave. End.	OnTheFly	BPA	Total PBL	Forecasted Range of Tot. Rate		
30	Year	Year	Deferrals	Deferrals	Probab.	Deferrals	Probab.	per Year	per Def.	Def./Def.	Reserves	PBL ANR	Adjustmt.	Strt Bal	Net Rev	Increase Above FY 03 Level*		
31														188.0	w/ CRACs	Maximum	Exp. Val.	Minumum
32																		
33	3	2003	1732	235	42%	n / a	n / a	44.6	77.2	77.2	62.0	-827.1	-		-180.9			
34	4	2004	354	46	88%	354	88.2%	11.2	95.1	95.1	316.4	-387.7	-		435.7	n/a	29.8%	n/a
35	5	2005	118	14	96%	362	87.9%	4.3	110.5	39.4	604.1	18.0	-		383.7	n/a	25.7%	n/a
36	6	2006	21	3	99.3%	362	87.9%	0.6	82.5	n / a	945.8	385.9	-	FCCF	342.1	n/a	22.5%	n/a
37	4 -yr Total		2225	298	n / a	n / a	n / a	60.7	n / a	n / a	n / a	n / a	-	Strt Bal	980.6	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
38	4 -yr Ave.		556.25	75	n / a	n / a	n / a	15.2	81.9	80.1	n / a	n / a	-	n / a	245.2	n/a	26.0%	n/a
39	ToolKit	Fiscal	FB CRAC	FB CRAC	FB CRAC	FB CRAC	FB CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	FB CRAC	SN CRAC	Ave. FB	SN CRAC	FB CRAC	SN & FB
40	Year	Year	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Freqncy	Freqncy	+ SN	Std Dev.	Std Dev.	Std Dev.
41																		
42																		
43	3	2003	3000	0.0	0.0	3000	0	0		0.0	0	0						
44	4	2004	2999	99.3	99.3	2997	0	3000	550.0	550.0	0	0	100%	100%	649.3	n/a	n/a	n/a
45	5	2005	1986	79.0	52.3	1202	0	3000	550.0	550.0	0	0	66%	100%	602.3	n/a	n/a	n/a
46	6	2006	420	74.4	10.4	161	0	3000	550.0	550.0	0	0	14%	100%	560.4	n/a	n/a	n/a
47	4 -yr Total		8405		162.0	7360	0	9000		1650.0	0	0	3-Yr. Ave.	3-Yr. Ave.	1812.0	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
48	4 -yr Ave.		2101.25	57.8	40.5	1840		2250.0	550.0	412.5	0.0		60%	100%		n/a	n/a	n/a
49	ToolKit	Fiscal	PBL	TBL	Risk IP	No. of	Ave. DvD.	Ave. DvD.	Interest	FCCF	FCCF	4h10C	E.V. Non-Slice Impacts of LB, FB & SN CRACs and DDC*					
50	Year	Year	Inputs	Inputs	Totals	DivDists	per DvD.	per Year	Credit	Credit	Use %	Credit	LB C	FB C	SN C	FB+LB+SN	DDC	Net
51																		
52													42.7%			43%		42.7%
53	3	2003	-190.9	25.4	-165.5	0		0.0	7.1	n / a	n / a	n / a	35.2%	11.0%		46.2%	0%	46.2%
54	4	2004	-223.6	-19.2	-242.9	0		0.0	25.5	n / a	n / a	n / a	30.4%	11.2%	48.1%	89.7%	0%	89.7%
55	5	2005	-218.6	6.2	-212.3	0		0.0	41.7	n / a	n / a	n / a	30.0%	5.8%	47.9%	83.8%	0%	83.8%
56	6	2006	-218.3	5.8	-212.5	272	152.1	13.8	58.7	n / a	n / a	n / a	30.4%	1.1%	47.6%	79.1%	2%	77.6%
57	4 -yr Total		-851.4	73.8	-833.2	272		13.8	133.0	n / a	n / a	n / a	< - - - - - - - - Three-year average values - - - - - - - - >					
58	4 -yr Ave.		-212.8	18.4	-208.3	68	152.1	3.4	33.2	n / a	n / a	n / a	30.3%	6.0%	47.9%	84.2%	0.5%	83.7%

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	**ToolKit v. 1.75, (3-4-2003)**					Study title:	Case N, 1-YR BPA TPP Standard | BPA reserves											
2	**Time of run: 16:59:21 on 3-12-03**				**1 -yr TPP =**		**95.5%**		**All-BPA run**									
3	**Inputs**	PBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\ToolKit_SNCRAC_Initial.xls															
4		TBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\TBL_SN_Initial_2-21-03.xls															
5	Files =>	Prior TK:																
6	Start in	Stop in	Random	Run Type	Access	Random	St. FCCF	Access	PBL Wrkg	TBL Wrkg	PBL Strt.		New Def.					
7	TK Year	TK Year	St. Rsrv.	PBL	FCCF?	St. FCCF	Balance	4h10C?	Capital	Capital	ANR		Logic?					
8	3	4	☐	BPA	☐	☐	162.5	☐	50	20	-637.8		☑					
9	Start TPP	"Small"	No. of	PBL Strt	TBL Strt	Debug	Reserves	AutoPrint	AutoPrint	FB CRAC	Enable	SN CRAC	CRAC					
10	in TK Yr	Def. Size	Iterations	Rsrv Bal	Rsrv Bal	Level	Graph	Res Grph	This Page	Lim/Total	OnTheFly	Fixed?	Stats On?					
11	4	$20	3000	53	135	0	☐	☐	☐	20,000	☐	☑	☐					
12	ToolKit	Fiscal	Probabi-	Treasury	Amort	Interest	PBL Int.	TBL Int.	FB CRAC	FB CRAC	Div. Dist.	Div.Dist	SN CRAC	SN CRAC	SN CRAC	SN CRAC		-6.835965
13	Year	Year	listic?	Int. Rate	Sched	Sched	Cr. Sched	Cr. Sched	Threshold	Lim/Year	Threshold	Lim/Year	Threshold	Lim/Year	Deadband	Slope		-14.03415
14	1	2001																-20.03716
15	2	2002	FALSE	5.87%					-386	1000		20,000		0				-25.5468
16	3	2003	TRUE	5.87%	215.8	473.8	7.5	21.4	-408	0	993	20,000		0				
17	4	2004	TRUE	5.87%	244.3	506.4	14.3	23.1	-265	150	735	20,000	-400	470		0%		
18	5	2005	TRUE	5.87%	305.1	519.9	13.6	23.1	-299	150	401	20,000	-140	470		0%		
19	6	2006	TRUE	5.87%	277.4	542.5	13.7	23.9	-299	175	401	20,000	5	470		0%		
20	ToolKit	Fiscal	Other	Back out	PBL Acc.	TBL Acc.	Cali-	Other NR	Back out	FB CRAC	FB CRAC	FB CRAC	SN CRAC	OnTheFly	SN CRAC	FB CRAC		
21	Year	Year	Cash Adj	FB CRAC	to Cash	to Cash	bration	& Csh Adj	FB CRAC	1st Month	Thr. Type	Slice Frc.	Planned	Shape	Rev Basis	Rev Basis		
22	1	2001																
23	2	2002					0.0			1	0							
24	3	2003			51.3	0.0	0.0	10.0	0.0	1	0	67.2%				798.2		
25	4	2004	-56.7	15.0	-37.0	0.0	0.0	10.0	100.6	1	0	66.3%	665	1.0	1,142.9	886.5	* below indicates	
26	5	2005		-1.9	-110.5	0.0	0.0		101.4	1	0	65.2%	665	1.0	1,147.2	903.3	an approximation	
27	6	2006		3.0	-21.1	0.0	0.0		118.9	1	0	66.3%	665	1.0	1,156.7	912.7	of rate impact	
28	**Outputs**		< - - - - Cash-only adjustments - - - - >				< - Cash & NR adjustments - >						1995					
29	ToolKit	Fiscal	No. of	"Small"	1-year	Cumul.	Cumul.	Ave. Def.	Ave. Def.	Ave 1st	Ave. End.	Ave. End.	OnTheFly	BPA	Total PBL	Forecasted Range of Tot. Rate		
30	Year	Year	Deferrals	Deferrals	Probab.	Deferrals	Probab.	per Year	per Def.	Def./Def.	Reserves	PBL ANR	Adjustmt.	Strt Bal	Net Rev	Increase Above FY 03 Level*		
31														188.0	w/ CRACs	Maximum	Exp. Val.	Minumum
32																		
33	3	2003	1732	235	42%	n / a	n / a	44.6	77.2	77.2	62.0	-827.1	-		-180.9			
34	4	2004	134	37	96%	134	95.5%	2.6	58.4	58.4	424.4	-267.0	-		550.7	n/a	36.7%	n/a
35	0	0													0.0	n/a	-11.1%	n/a
36	0	0												FCCF	0.0	n/a	-10.8%	n/a
37	2 -yr Total		1866	272	n / a	n / a	n / a	47.2	n / a	n / a	n / a	n / a	-	Strt Bal	369.8	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
38	2 -yr Ave.		933	136	n / a	n / a	n / a	23.6	75.9	75.9	n / a	n / a	-	n / a	184.9	n/a	4.9%	n/a
39	ToolKit	Fiscal	FB CRAC	FB CRAC	FB CRAC	FB CRAC	FB CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	FB CRAC	SN CRAC	Ave. FB	SN CRAC	FB CRAC	SN & FB
40	Year	Year	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Freqncy	Freqncy	+ SN	Std Dev.	Std Dev.	Std Dev.
41																		
42																		
43	3	2003	3000	0.0	0.0	3000	0	0		0.0	0	0						
44	4	2004	2999	99.3	99.3	2997	0	3000	665.0	665.0	0	0	100%	100%	764.3	n/a	n/a	n/a
45	0	0											0%	0%	0.0	n/a	n/a	n/a
46	0	0											0%	0%	0.0	n/a	n/a	n/a
47	2 -yr Total		5999		99.3	5997	0	3000		665.0	0	0	3-Yr. Ave.	3-Yr. Ave.	764.3	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
48	2 -yr Ave.		2999.5	49.7	49.7	2998.5		1500.0	665.0	332.5	0.0		33%	33%		n/a	n/a	n/a
49	ToolKit	Fiscal	PBL	TBL	Risk IP	No. of	Ave. DvD.	Ave. DvD.	Interest	FCCF	FCCF	4h10C	E.V. Non-Slice Impacts of LB, FB & SN CRACs and DDC*					
50	Year	Year	Inputs	Inputs	Totals	DivDists	per DvD.	per Year	Credit	Credit	Use %	Credit	LB C	FB C	SN C	FB+LB+SN	DDC	Net
51																		
52													42.7%			43%		42.7%
53	3	2003	-190.9	25.4	-165.5	0		0.0	7.1	n / a	n / a	n / a	35.2%	11.0%		46.2%	0%	46.2%
54	4	2004	-223.6	-19.2	-242.9	0		0.0	31.1	n / a	n / a	n / a	30.4%	11.2%	58.2%	99.8%	0%	99.8%
55	0	0											30.0%	0.0%	0.0%	30.0%	0%	30.0%
56	0	0											30.4%	0.0%	0.0%	30.4%	0%	30.4%
57	2 -yr Total		-414.5	73.8	-408.4	0		0.0	38.3	n / a	n / a	n / a	< - - - - - - - - Three-year average values - - - - - - - - >					
58	2 -yr Ave.		-207.3	36.9	-204.2	0		0.0	19.1	n / a	n / a	n / a	30.3%	3.7%	19.4%	53.4%	0.0%	53.4%

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	**ToolKit v. 1.75, (3-4-2003)**					Study title:	Case P, Fixed Design SN CRAC | BPA reserves											
2	**Time of run: 2:55:14 on 3-20-03**				**3 -yr TPP =**		**53.1%**		**All-BPA run**									
3	**Inputs**	PBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\ToolKit_SNCRAC_Initial.xls															
4		TBL data:	C:\Byrne\Risk\ToolKit\SN_InitProp\TBL_SN_Initial_2-21-03.xls															
5	Files =>	Prior TK:																
6	Start in	Stop in	Random	Run Type	Access	Random	St. FCCF	Access	PBL Wrkg	TBL Wrkg	PBL Strt.		New Def.					
7	TK Year	TK Year	St. Rsrv.	PBL	FCCF?	St. FCCF	Balance	4h10C?	Capital	Capital	ANR		Logic?					
8	3	6	☐	BPA	☐	☐	162.5	☐	50	20	-637.8		☑					
9	Start TPP	"Small"	No. of	PBL Strt	TBL Strt	Debug	Reserves	AutoPrint	AutoPrint	FB CRAC	Enable	SN CRAC	CRAC					
10	in TK Yr	Def. Size	Iterations	Rsrv Bal	Rsrv Bal	Level	Graph	Res Grph	This Page	Lim/Total	OnTheFly	Fixed?	Stats On?					
11	4	$20	3000	53	135	0	☐	☐	☐	20,000	☐	☑	☐					
12	ToolKit	Fiscal	Probabi-	Treasury	Amort	Interest	PBL Int.	TBL Int.	FB CRAC	FB CRAC	Div. Dist.	Div.Dist	SN CRAC	SN CRAC	SN CRAC	SN CRAC		
13	Year	Year	listic?	Int. Rate	Sched	Sched	Cr. Sched	Cr. Sched	Threshold	Lim/Year	Threshold	Lim/Year	Threshold	Lim/Year	Deadband	Slope		
14	1	2001																
15	2	2002	FALSE	5.87%					-386	1000		20,000		0				
16	3	2003	TRUE	5.87%	215.8	473.8	7.5	21.4	-408	0	993	20,000		0				
17	4	2004	TRUE	5.87%	244.3	506.4	14.3	23.1	-265	150	735	20,000	-400	470		0%		
18	5	2005	TRUE	5.87%	305.1	519.9	13.6	23.1	-299	150	401	20,000	-140	470		0%		
19	6	2006	TRUE	5.87%	277.4	542.5	13.7	23.9	-299	175	401	20,000	5	470		0%		
20	ToolKit	Fiscal	Other	Back out	PBL Acc.	TBL Acc.	Cali-	Other NR	Back out	FB CRAC	FB CRAC	FB CRAC	SN CRAC	OnTheFly	SN CRAC	FB CRAC		
21	Year	Year	Cash Adj	FB CRAC	to Cash	to Cash	bration	& Csh Adj	FB CRAC	1st Month	Thr. Type	Slice Frc.	Planned	Shape	Rev Basis	Rev Basis		
22	1	2001																
23	2	2002					0.0			1	0							
24	3	2003			51.3	0.0	0.0		0.0	1	0	67.2%				798.2		
25	4	2004	-56.7	15.0	-37.0	0.0	0.0		100.6	1	0	66.3%	360	1.0	1,142.9	886.5	* below indicates	
26	5	2005		-1.9	-110.5	0.0	0.0		101.4	1	0	65.2%	360	1.0	1,147.2	903.3	an approximation	
27	6	2006		3.0	-21.1	0.0	0.0		118.9	1	0	66.3%	360	1.0	1,156.7	912.7	of rate impact	
28	**Outputs**		< - - - - Cash-only adjustments - - - - >				< - Cash & NR adjustments - >						1080					
29	ToolKit	Fiscal	No. of	"Small"	1-year	Cumul.	Cumul.	Ave. Def.	Ave. Def.	Ave 1st	Ave. End.	Ave. End.	OnTheFly	BPA	Total PBL	Forecasted Range of Tot. Rate		
30	Year	Year	Deferrals	Deferrals	Probab.	Deferrals	Probab.	per Year	per Def.	Def./Def.	Reserves	PBL ANR	Adjustmt.	Strt Bal	Net Rev	Increase Above FY 03 Level*		
31														188.0	w/ CRACs	Maximum	Exp. Val.	Minumum
32																		
33	3	2003	1843	208	39%	n / a	n / a	50.7	82.6	82.6	51.7	-837.4	-		-190.9			
34	4	2004	1280	102	57%	1,280	57.3%	63.4	148.7	148.7	116.8	-608.2	-		235.7	n/a	18.4%	n/a
35	5	2005	929	63	69%	1,384	53.9%	66.1	213.3	76.0	222.4	-381.1	-		225.8	n/a	16.8%	n/a
36	6	2006	595	39	80.2%	1,408	53.1%	44.9	226.6	53.5	399.8	-176.1	-	FCCF	196.4	n/a	14.6%	n/a
37	4 -yr Total		4647	412	n / a	n / a	n / a	225.2	n / a	n / a	n / a	n / a	-	Strt Bal	467.0	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
38	4 -yr Ave.		1161.75	103	n / a	n / a	n / a	56.3	145.4	108.2	n / a	n / a	-	n / a	116.8	n/a	16.6%	n/a
39	ToolKit	Fiscal	FB CRAC	FB CRAC	FB CRAC	FB CRAC	FB CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	SN CRAC	FB CRAC	SN CRAC	Ave. FB	SN CRAC	FB CRAC	SN & FB
40	Year	Year	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Accesses	Ave/ea.	Ave/Yr	Ann.Lim.	Tot.Lim.	Freqncy	Freqncy	+ SN	Std Dev.	Std Dev.	Std Dev.
41																		
42																		
43	3	2003	0	n / a	0.0	0	0	0		0.0	0	0						
44	4	2004	2999	99.4	99.3	2997	0	3000	360.0	360.0	0	0	100%	100%	459.3	n/a	n/a	n/a
45	5	2005	2774	91.3	84.4	2327	0	3000	360.0	360.0	0	0	92%	100%	444.4	n/a	n/a	n/a
46	6	2006	1751	93.8	54.7	1112	0	3000	360.0	360.0	0	0	58%	100%	414.7	n/a	n/a	n/a
47	4 -yr Total		7524		238.4	6436	0	9000		1080.0	0	0	3-Yr. Ave.	3-Yr. Ave.	1318.4	3-Yr. Ave.	3-Yr. Ave.	3-Yr. Ave.
48	4 -yr Ave.		1881	95.1	59.6	1609		2250.0	360.0	270.0	0.0		84%	100%		n/a	n/a	n/a
49	ToolKit	Fiscal	PBL	TBL	Risk IP	No. of	Ave. DvD.	Ave. DvD.	Interest	FCCF	FCCF	4h10C	E.V. Non-Slice Impacts of LB, FB & SN CRACs and DDC*					
50	Year	Year	Inputs	Inputs	Totals	DivDists	per DvD.	per Year	Credit	Credit	Use %	Credit	LB C	FB C	SN C	FB+LB+SN	DDC	Net
51																		
52													42.7%			43%		42.7%
53	3	2003	-190.9	25.4	-165.5	0		0.0	6.8	n / a	n / a	n / a	35.2%	11.0%		46.2%	0%	46.2%
54	4	2004	-223.6	-19.2	-242.9	0		0.0	15.2	n / a	n / a	n / a	30.4%	11.2%	31.5%	73.1%	0%	73.1%
55	5	2005	-218.6	6.2	-212.3	0		0.0	21.0	n / a	n / a	n / a	30.0%	9.3%	31.4%	70.7%	0%	70.7%
56	6	2006	-218.3	5.8	-212.5	12	170.7	0.7	28.4	n / a	n / a	n / a	30.4%	6.0%	31.1%	67.5%	0%	67.4%
57	4 -yr Total		-851.4	73.8	-833.2	12		0.7	71.4	n / a	n / a	n / a	< - - - - - - - - Three-year average values - - - - - - - - >					
58	4 -yr Ave.		-212.8	18.4	-208.3	3	170.7	0.2	17.8	n / a	n / a	n / a	30.3%	8.8%	31.3%	70.5%	0.0%	70.4%