Example 6, Portfolio 3 EPE Cap 300,000 -**ENE Amortising Cap EPE Netted** 250,000 -200,000 -Exposure 150,000 -100,000 -50,000 -0 -17.5 2.5 7.5 20.0 15.0 12.5 0.0 5.0 10.0 Time / Years