Message

From: Kim Marshall [/O=EXCHANGELABS/OU=EXCHANGE ADMINISTRATIVE GROUP (FYDIBOHF23SPDLT)/CN=RECIPIENTS/CN=B63A22B42BF14587870D93119A054D88-KIM MARSHAL]
Sent: 2018-02-18 8:01:46 AM
To: Anthony Martinello [/o=ExchangeLabs/ou=Exchange Administrative Group (FYDIBOHF23SPDLT)/cn=Recipients/cn=3fb7d76317b34780b15d96309b995c31-Anthony Mar]
CC: Matthew Betik (mbetik@kpmg.ca) [mbetik@kpmg.ca]; Susan Nicholson [/o=ExchangeLabs/ou=Exchange Administrative Group (FYDIBOHF23SPDLT)/cn=Recipients/cn=f668e601bd2b4865a5c31dca531047c8-Susan Nicho]; Natalie Schaus [/o=ExchangeLabs/ou=Exchange Administrative Group (FYDIBOHF23SPDLT)/cn=Recipients/cn=58bb43f7d031480696ce362cf240759c-Natalie Sch]
Subject: Re: Draft for discussion - risks note for the market accounts including fair hydro

Is this for the liquidity risk.

Sent from my iPhone

On Feb 17, 2018, at 10:08 PM, Anthony Martinello <Anthony.Martinello@ieso.ca> wrote:

All

Attached is my draft suggested risk note for the IESO f/s.

As discussed with Susan Nicholson, the thought is that the attached draft risk note would be included within the "Market Accounts" note as these risks related to the market and fair hydro only...., thereby leaving the current Note #12 Financial Risk Management (credit, market, liquidity) which has IESO corporate risks unaffected.

References:
Treasury Policy - attached

IESO Market rules: http://www.ieso.ca/sector-participants/market-operations/market-rules-and-manuals-library

Regards.
<Note xx_Market risks DRAFT for discussion only.docx>
<IESO Finance Treasury Policy Update June 2017 - MoF-Approval.pdf>