# FTR Center Enhancements

4/2/2019

- MTA ('How to use' screen displays in Appendix I)
  - View each FTR and Trade Mark-to-Auction value in the Detail tab by selecting (calculation type = MTA)
  - View the portfolio Mark-to-Auction value in the Summary tab

- Credit Calculator ('How to use' screen displays in Appendix II)
  - Members can utilize the credit calculator function by submitting bids through a 'Credit Study' mode Auction
  - View the credit calculator results in the detail tab by selecting Credit Type equal to 'CreditStudy').  View the credit calculator results in the Summary tab by checking the box 'Include Credit Study'

# Appendix I: Mark-to-Auction (MTA) in FTR center

# View each FTR and Trade MTA value in the Detail tab



Date [ 📅 6/1/2015 ]  Credit Type [ Cleared ▾ ]  Source Type [ FTR ▾ ]  Calculation Type [ MTA ▾ ]  [ Refresh ]  XML  CSV

| Summary | **Detail** | Monthly Node LMPs | Monthly Path LMPs | Standing LMPs | Monthly Credit Requirements |

2015-06-01>>Cleared>>FTR>>MTA                                                                            Row Count: 791

| ID | June ($) | July ($) | August ($) | September ($) | October ($) | November ($) | December ($) | January ($) | February ($) | March ($) | April ($) | May ($) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ | Show All ▾ |
| | 8,090.93 | 13,643.37 | 9,609.62 | 15,250.92 | 15,977.17 | 14,524.68 | 19,445.51 | 17,677.74 | 18,561.61 | 9,972.13 | 9,104.97 | 9,104.97 |
| | 50,889.38 | 88,150.97 | 61,292.32 | 99,318.86 | 104,048.49 | 94,589.40 | 127,427.66 | 115,843.36 | 121,635.33 | 63,404.07 | 57,890.56 | 57,890.56 |
| | 11,217.76 | 13,704.64 | 14,150.00 | 79,557.72 | 81,215.11 | 83,079.74 | 74,192.45 | 80,249.00 | 68,135.89 | 33,060.06 | 33,853.51 | 35,969.34 |
| | 45,463.60 | 51,417.50 | 39,794.20 | 68,847.00 | 72,125.60 | 65,568.70 | 50,903.60 | 46,276.00 | 48,589.70 | 50,241.70 | 45,872.80 | 45,872.80 |
| | 17,659.40 | 13,916.80 | 15,262.80 | 68,882.50 | 70,317.60 | 71,932.00 | 40,704.40 | 44,027.20 | 37,381.40 | 33,573.20 | 34,379.00 | 36,527.60 |
| | 14,765.63 | 19,523.13 | 13,700.31 | 23,900.33 | 25,038.47 | 22,762.23 | 24,171.65 | 21,974.28 | 23,072.95 | 17,002.83 | 15,524.30 | 15,524.30 |
| | 2,072.01 | 1,711.96 | 1,863.67 | 9,163.63 | 9,354.53 | 9,569.29 | 7,107.67 | 7,687.90 | 6,527.46 | 4,248.76 | 4,350.74 | 4,622.66 |

# View the Portfolio MTA value in the Summary tab

Date 📅 3/30/2019 ☐ Include Credit Study  Refresh  XML CSV

**Summary** | Detail | Monthly Node LMPs | Monthly Path LMPs | Standing LMPs | Monthly Credit Requirements

2019-03-30>>Auction

Limit: $  Available: $·  Requirement: $  MTA: $  Adjustment: $0.00

| Months | 2018/2019 ($) | 2019/2020 ($) | 2020/2021 ($) | 2021/2022 ($) |
|---|---|---|---|---|
| June | | 0.00 | 0.00 | 0.00 |
| July | | 0.00 | 0.00 | 0.00 |
| August | | 0.00 | 0.00 | 0.00 |

# Appendix II: Credit Calculator in FTR center

**Use 'Credit Study' Auction**

Add Obligation FTR
Add Option FTR

**Use 'Credit Study' Auction**

```xml
<env:Envelope xmlns:env="http://schemas.xmlsoap.org/soap/envelope/">
<env:Body>
<SubmitRequest xmlns="http://eftr.pjm.com/ftr/xml">

<FTRQuotes round="1" market="16/17 Annual Auction Credit Study">

<FTRQuote trade="Buy">
<Path sink="PSEG" source="AMOS     26 KV    AM2"/>
<Class>OffPeak</Class>
<Period>All</Period>
<Hedge>Obligation</Hedge>
<MW>3000</MW>
<Price>1</Price>
</FTRQuote>


<FTRQuote trade="Buy">
<Path sink="WESTERN HUB" source="6 BYRON 25 KV    BY-1"/>
<Class>OnPeak</Class>
<Period>All</Period>
<Hedge>Obligation</Hedge>
<MW>1000</MW>
<Price>3</Price>
</FTRQuote>


</FTRQuotes>
</SubmitRequest>
</env:Body>
</env:Envelope>
</QueryResponse>
```

**Use 'Credit Study' Auction**

| Portfolio | | Market | 16/17 Annual Auction Credit St ▾ | Round | 1 (Open) ▾ | | Refresh |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Period | All ▾ | | | | | | Save |

**Use 'Credit Study' Auction**

Row Count: 3

| ☐ | ID | Path - Source \| Sink | Period | Class | Hedge | Trade | Bid MW | Bid Price ($/MW-Period) |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| ☐ | 138294030 | 1 LASALL24 KV LA-1 \| COMED_RESID_AGG | All | 24H | Obligation | Buy | 5.0 | 1,000.0 |
| ☐ | 138294035 | 6 BYRON 25 KV BY-1 \| WESTERN HUB | All | OnPeak | Obligation | Buy | 1,000.0 | 3.0 |
| ☐ | 138294034 | AMOS 26 KV AM2 \| PSEG | All | OffPeak | Obligation | Buy | 3,000.0 | 1.0 |

Date 📅 6/1/2016   Credit Type [CreditStudy ▼]   Calculation Type [Path-Specific ▼]   [Refresh]   XML CSV

**Summary** | **Detail**

2016-06-01>>CreditStudy>>Path-Specific This credit study tool is provided to Market Participants to estimate credit requirements. It is not meant nor appropriate for pricing or valuatio

| ID | June ($) | July ($) | August ($) | September ($) | October ($) | November ($) | December ($) | January ($) | February ($) | March ($) | April ($) |
|----|----------|----------|------------|---------------|-------------|--------------|--------------|-------------|--------------|-----------|-----------|
| Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ |
| 138294030 | | | | | | | | 915.70 | 1,122.76 | | 184.16 |
| 138294034 | 2,987,659.90 | 2,924,599.79 | 3,052,609.03 | 2,205,174.15 | 5,951,349.54 | 1,207,221.79 | 3,137,373.54 | | | | 792,256.41 |
| 138294035 | | | | | | | | | | | |

Date 📅 6/1/2016   Credit Type [CreditStudy ▼]   Calculation Type [PerMWH ▼]   [Refresh]

**Summary** | **Detail**

2016-06-01>>CreditStudy>>PerMWH This credit study tool is provided to Market Participants to estimate credit requirements. It is not meant nor appropriate for pricing or valuatio

| ID | June ($) | July ($) | August ($) | September ($) | October ($) | November ($) | December ($) | January ($) | February ($) | March ($) | April ($) |
|----|----------|----------|------------|---------------|-------------|--------------|--------------|-------------|--------------|-----------|-----------|
| Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ | Show All ▼ |
| 138294030 | 360.00 | 372.00 | 372.00 | 360.00 | 372.00 | 360.50 | 372.00 | 372.00 | 336.00 | 371.50 | 360.00 |
| 138294034 | 110,400.00 | 127,200.00 | 112,800.00 | 115,200.00 | 122,400.00 | 115,500.00 | 122,400.00 | 122,400.00 | 105,600.00 | 112,500.00 | 120,000.00 |
| 138294035 | 35,200.00 | 32,000.00 | 36,800.00 | 33,600.00 | 33,600.00 | 33,600.00 | 33,600.00 | 33,600.00 | 32,000.00 | 36,800.00 | 32,000.00 |

Date 📅 6/1/2016    ☑ Include Credit Study    Refresh  XML  CSV

**Summary** | Detail

2016-06-01>>All This credit study tool is provided to Market Participants to estimate credit requirements. It is not meant nor appropriate for pricing or valuation of a portfolio.

Limit: $40,000.00     Available: $-26,102,185.21     Requirement: $26,142,185.21     Adjustment: $0.00

| Months | 2016/2017 ($) | 2017/2018 ($) | 2018/2019 ($) | 2019/2020 ($) |
|---|---|---|---|---|
| June | 3,143,714.91 | 4,529.01 | 0.00 | 0.00 |
| July | 2,938,421.43 | 9,234.67 | 0.00 | 0.00 |
| August | 3,061,834.81 | 6,360.70 | 0.00 | 0.00 |
| September | 2,207,884.97 | 2,696.23 | 0.00 | 0.00 |
| October | 5,951,934.45 | 2,297.76 | 0.00 | 0.00 |
| November | 1,207,809.22 | 3,267.81 | 0.00 | 0.00 |
| December | 3,139,525.08 | 6,747.83 | 0.00 | 0.00 |
| January | 156,372.00 | 3,480.26 | 0.00 | 0.00 |
| February | 137,936.00 | 9,716.90 | 0.00 | 0.00 |
| March | 336,175.47 | 3,021.41 | 0.00 | 0.00 |
| April | 1,148,040.50 | 3,583.29 | 0.00 | 0.00 |
| May | 2,654,286.33 | 3,314.17 | 0.00 | 0.00 |
| Totals | $26,083,935.17 | $58,250.04 | $0.00 | $0.00 |