

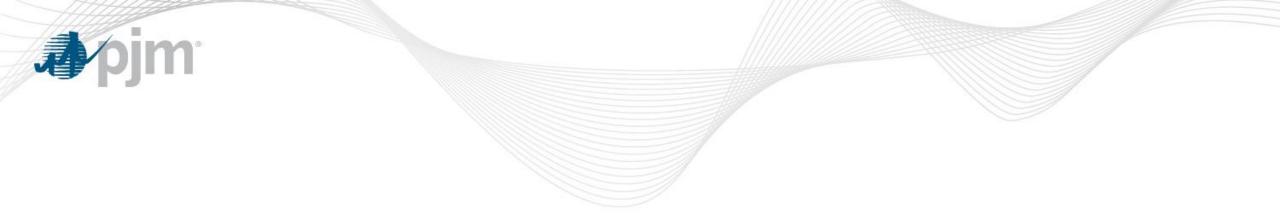
FTR Center Enhancements

4/2/2019



Two Main Enhancements on 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

Dat	e 🛗	6/1/2015	Credit Type	Cleared	•	Source Type	FTR	•	Calculation Type	MTA •	Refresh	XML
												CSV 🔤
Summary	Detail	Monthly Node LMPs	Monthly Pa	th LMPs	Standing LMPs	Monthly Cree	dit 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



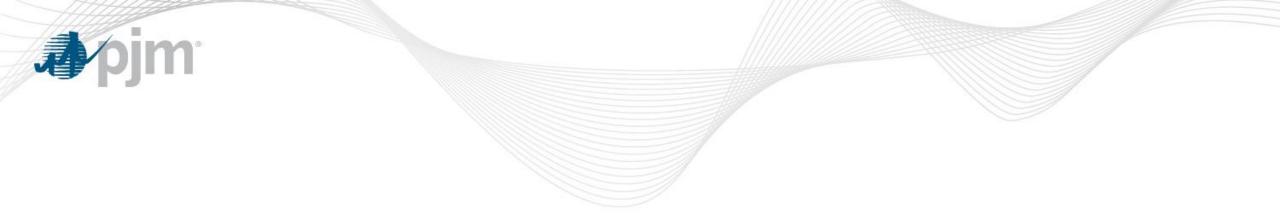
0.00

0.00

August

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0.00



Appendix II: Credit Calculator in FTR center

Submit Bids for Credit Calculator through Quotes Tab

using Credit Study Auction

Portfolio FTRTEST2		Annual Auction Credit St	Round 1 (Ope	n) •	Period Al	l	•	
Row Count: 0 ID Path - Source	Sink			Period	Class	Hedge	Trade	Bid MW
	Add Obligation FTR Add Option FTR		Ļ					
Portfolio FTRTEST2 Row Count: 1		al Auction Credit St	1 (Open)	• Period	All	Y		Refresh XML
ID Path - Source Sink	(Period	Class	Hedge	Trade	Bid MW	Bid Price (\$/MW- Period)
1 LASALL24 KV LA-	1 COMED_RESID_AGG		All	24H	Obligation	Buy 🔻	5	1000

m

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Period All v Market 16/17 Annual Auction Credit St Round 1 (Ope Use 'Credit Study' Auction Row Count: 3 D Path - Source Sink	n)	•				
Row Count: 3					Refre	
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.(
138294035 6 BYRON 25 KV BY-1 WESTERN HUB 138294034 AMOS 26 KV AM2 PSEG	All	OnPeak	Obligation	Buy	1,000.0	3.(



View Results of Credit Calculator on Credit Detail Tab by Selecting Credit Type='CreditStudy'

Date	6/1/201	l 6 Cre	dit Type Cred	litStudy	Calculation T	ype Path-Spe	ecific •				Refresh
Summary	Detail										
016-06-01>>	>CreditStudy>>Pa	ath-Specific <mark>This</mark>	credit study too	l is provided to M	Market Participa	nts to estimate c	redit requireme	nts. It is not m	eant nor appro	priate for pr	icing or valua
ID	June (\$)	July (\$)	August (\$)	September (\$)	October (\$)	November (\$)	December (\$)	January (\$)	February (\$)	March (\$)	April (\$)
ID Show All ~	June (\$)	July (\$)	August (\$)	September (\$) Show All ~	October (\$)	November (\$) Show All ~	December (\$) Show All ~	January (\$) Show All ~	February (\$) Show All Y	March (\$) Show All ~	April (\$)
Y						(\$)	(\$)	(\$)	(\$)	(\$)	Show All
Show All ~						(\$)	(\$)	(\$) Show All 👻	(\$) Show All 👻	(\$)	

								Refresh
Date	6/1/2016	Credit Type	CreditStudy	• •	alculation Type	PerMWH	•	Kenesh

Summary Detail

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

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

Check the Total Credit Requirement in the Credit Summary Tab by Including the Credit Calculator Results

Date 🛗 6/1/2016	Include Credit Study	Refresh XM	L_
		CSV	/ д
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: \$2	6,142,185.21 Adjustme	nt: \$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
Мау	2,654,286.33	3,314.17	0.00	0.00
Totals	\$26,083,935.17	\$58,250.04	\$0.00	\$0.00

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