



Estimated Aggregate Liability (EAL) Summary Report

Created on: Jan 24, 2018 12:04 PM

Input Parameter(s)	Value(s)
Business Date	01/24/2018
ERCOT ID	5122487589999
TEST COUNTERPARTY	
Credit DUNS:	512248758

EALQ (EAL for QSEs) Summary

IEL*	RFAF*	MAXRTLEQ*	RTLFQ*	DFAF*	DALEQ*	RTLCNSQ*	MAXURTAQ*	OUTQ*	PULQ*	ILEQ*	EALQ*
0.00	.97	0.00	0.00	.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00

EALA (EAL for CRRAHs) Summary

IEL*	RFAF*	MAXRTLEA*	RTLFA*	DFAF*	DALEA*	RTLCNSA*	MAXURTAA*	OUTA*	PULA*	ILEA*	EALA*
n/a	n/a	n/a	n/a	n/a	n/a	0.00	0.00	0.00	0.00	n/a	0.00

Forward Adjustment Factors Summary

Most Recent Trade Date: Jan 23, 2018

Forward Adjustment Factors

Type	Projected Real-Time Forward Average Price (PRFAP)	Projected Day-Ahead Forward Average Price (PDFAP)	Historic Real-Time Settled Average Price (HRSAP)	Historic Day-Ahead Settled Average Price (HDSAP)	Real-Time Forward Adjustment Factor (RFAF)	Day-Ahead Forward Adjustment Factor (DFAF)
Calculated:	32.92	32.92	33.97	64.55	.97	.51
Adjusted:					.97	.51

Real-Time and Day-Ahead Future weeks Weight and Average Price

Week	Real-Time Weight Factor (RWF)	Day Ahead Weight Factor (DWF)	Futures Weekly Average Price (FWAP)
1	.333333333333	.333333333333	27.97
2	.333333333333	.333333333333	34.38
3	.333333333333	.333333333333	36.42

Future Daily Average Prices

Future Date	Off-peak	Peak	Daily Average
1/25/18	19.05	26	23.68
1/26/18	19.05	26	23.68
1/27/18	18.05	40	32.68
1/28/18	18.05	40	32.68
1/29/18	19.05	32	27.68
1/30/18	19.05	32	27.68
1/31/18	19.05	32	27.68
2/1/18	19.05	37	31.02
2/2/18	19.05	37	31.02
2/3/18	21.08	33	29.03
2/4/18	21.08	33	29.03
2/5/18	24.55	48	40.18
2/6/18	24.55	48	40.18
2/7/18	24.55	48	40.18
2/8/18	24.55	48	40.18
2/9/18	24.55	48	40.18
2/10/18	21.08	33	29.03
2/11/18	21.08	33	29.03
2/12/18	24.5	46	38.83
2/13/18	24.5	46	38.83
2/14/18	24.5	46	38.83

Historic Real-Time Settled Average Daily Prices

Operating Date	Daily Average
1/5/18	26.25
1/6/18	22.36
1/7/18	15.52
1/8/18	19.19
1/9/18	18.21
1/10/18	18.51
1/11/18	17.09

Historic Real-Time Settled Average Daily Prices

Operating Date	Daily Average
1/12/18	30.7
1/13/18	23.48
1/14/18	20.76
1/15/18	12.42
1/16/18	107.55
1/17/18	108.55
1/18/18	35.02

Historic Day-Ahead Settled Average Daily Prices

Operating Date	Daily Average
1/15/18	25.7
1/16/18	60.5
1/17/18	226.5
1/18/18	71.69
1/19/18	27.68
1/20/18	21.7
1/21/18	18.07