



## Estimated Aggregate Liability (EAL) Summary Report

Created on: Thu Apr 18 13:34:04 CDT 2019

Input Parameter(s)	Value(s)
Business Date	04/18/2019
ERCOT ID	5122487589999
	ERCOT TEST COUNTERPARTY (CP)
	CREDIT DUNS
	512248758

### EALQ (EAL for Counter-Party representing either Load or Generation) Summary

IELQ	RFAF	RFAF*MAXRTLE	RTLQ	DFAF	DFAF*DALEQ	RTLCNSQ	MAXURTAQ	OUTQ	ILEQ	EALQ
n/a	0.98	0.00	0.00	1.05	0.00	0.00	0.00	0.00	0.00	0.00

### EALT (EAL for Counter-Party not representing either Load or Generation) Summary

RFAF	RFAF*MAXRTLE	RTLFT	DFAF	DFAF*DALET	RTLCNST	MAXURTAT	OUTT	EALT
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a

### EALA (EAL for CRRRAH) Summary

OUTA	EALA
0.00	0.00

### Forward Adjustment Factors Summary

Most Recent Trade Date: 17 April 2019

### 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	23.43	23.43	24.01	22.38	0.98	1.05
Adjusted					0.98	1.05

**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	0.333333333333	0.333333333333	22.41
2	0.333333333333	0.333333333333	23.95
3	0.333333333333	0.333333333333	23.94

**Future Daily Average Prices**

Future Date	Off-peak	Peak	Daily Average
4/19/2019	17.00	26.40	23.27
4/20/2019	16.00	22.00	20.00
4/21/2019	16.00	22.00	20.00
4/22/2019	15.69	27.25	23.40
4/23/2019	15.69	27.25	23.40
4/24/2019	15.69	27.25	23.40
4/25/2019	15.69	27.25	23.40
4/26/2019	15.69	27.25	23.40
4/27/2019	13.23	28.99	23.74
4/28/2019	13.23	28.99	23.74
4/29/2019	15.69	27.90	23.83
4/30/2019	15.69	27.90	23.83
5/1/2019	17.89	27.90	24.56
5/2/2019	17.89	27.90	24.56
5/3/2019	17.89	27.90	24.56
5/4/2019	13.01	25.29	21.20
5/5/2019	13.01	25.29	21.20
5/6/2019	17.89	28.80	25.16
5/7/2019	17.89	28.80	25.16
5/8/2019	17.89	28.80	25.16
5/9/2019	17.89	28.80	25.16

**Historic Real-Time Settled Average Daily Prices**

Operating Date	Daily Average
3/30/2019	15.24
3/31/2019	25.92
4/1/2019	29.04
4/2/2019	22.92
4/3/2019	18.06
4/4/2019	26.81
4/5/2019	17.64
4/6/2019	27.20
4/7/2019	18.32
4/8/2019	44.29
4/9/2019	26.68
4/10/2019	15.52
4/11/2019	30.27
4/12/2019	18.29

**Historic Day-Ahead Settled Average Daily Prices**

Operating Date	Daily Average
4/9/2019	33.04
4/10/2019	23.63
4/11/2019	22.33
4/12/2019	22.53
4/13/2019	18.08
4/14/2019	21.21
4/15/2019	15.82