

Case 06-M-1017  
 Consolidated Edison Electric Commodity Portfolio Hedging Performance Report

Quarterly Report # 36

For Period: Apr 1, 2016 through Mar 31, 2017

S.C. No. 1 Residential and Religious

1) NYISO Index Price (cents/kWh)

Region	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17
NYC	5.23	6.65	6.38	6.62	6.42	6.23	6.22	4.16	6.90	5.79	4.77	5.22
Westchester	4.56	7.44	7.59	6.81	6.47	6.85	6.71	4.10	6.29	5.51	4.63	5.24

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
5.88	0.85	14.5%
6.02	1.17	19.5%

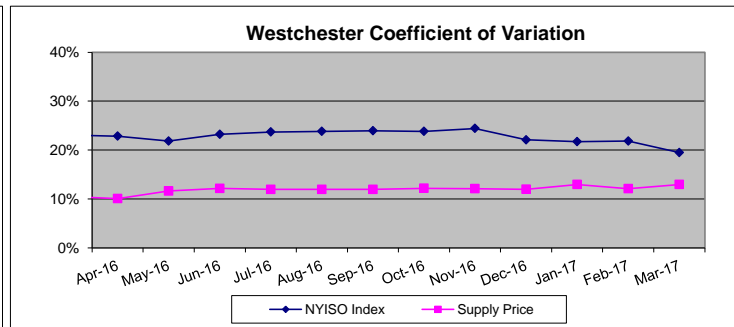
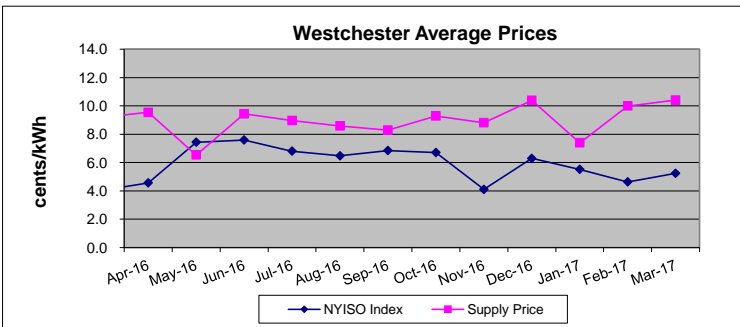
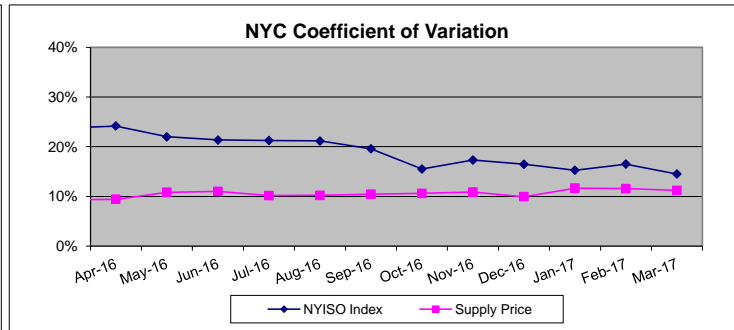
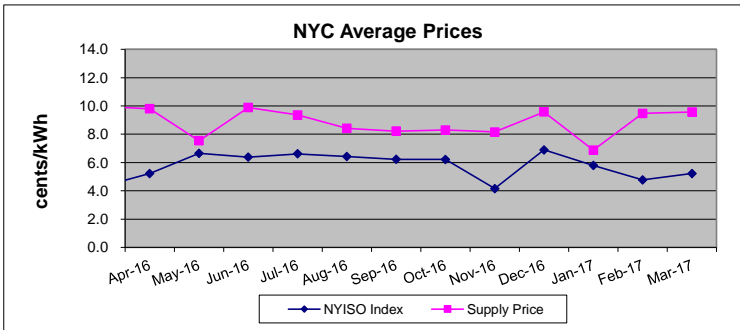
Note: The NYISO Index reprices full service energy and capacity requirements at NYISO prices.

2) Supply Price (cents/kWh)

Region	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17
NYC	9.81	7.54	9.89	9.36	8.42	8.22	8.29	8.16	9.58	6.87	9.48	9.57
Westchester	9.54	6.54	9.44	8.96	8.58	8.29	9.29	8.81	10.38	7.39	9.99	10.41

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
8.77	0.98	11.2%
8.97	1.16	12.9%

Note: The Supply Price is the MSC plus MSC Adjustment plus MAC plus MAC Adjustment, as reported on the MSC/MAC Statements.



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Quarterly Report # 36

For Period: Apr 1, 2016 through Mar 31, 2017

S.C. No. 2 General - Small

1) NYISO Index Price (cents/kWh)

Region	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17
NYC	5.23	6.65	6.38	6.62	6.42	6.23	6.22	4.16	6.90	5.79	4.77	5.22
Westchester	4.56	7.44	7.59	6.81	6.47	6.85	6.71	4.10	6.29	5.51	4.63	5.24

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
5.88	0.85	14.5%
6.02	1.17	19.5%

Note: The NYISO Index reprices full service energy and capacity requirements at NYISO prices.

2) Supply Price (cents/kWh)

Region	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17
NYC	10.91	10.36	12.70	12.42	11.37	11.16	11.07	8.96	10.37	7.68	10.17	10.23
Westchester	10.24	8.81	11.71	11.49	10.61	10.69	11.52	9.56	11.11	8.13	10.63	11.02

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
10.62	1.37	12.9%
10.46	1.11	10.6%

Note: The Supply Price is the MSC plus MSC Adjustment plus MAC plus MAC Adjustment, as reported on the MSC/MAC Statements.

