Market Monitor Report

MRC January 28, 2016 Joseph Bowring



Estimated up to congestion Credit Risk: September 8, 2014 through December 31, 2015

		Credit Risk if uplift is applied
Uplift (\$/N	/IWh)	to both sides of UTC
\$0.05		\$20,134,462
\$0.10		\$40,268,925
\$0.15		\$60,403,387
\$0.20		\$80,537,850
\$0.25		\$100,672,312
\$0.30		\$120,806,775
\$0.35		\$140,941,237
\$0.40		\$161,075,700
\$0.45		\$181,210,162
\$0.50		\$201,344,624
\$0.55		\$221,479,087
\$0.60		\$241,613,549
\$0.65		\$261,748,012
\$0.70		\$281,882,474
\$0.75		\$302,016,937
\$0.80		\$322,151,399
\$0.85		\$342,285,861
\$0.90		\$362,420,324
\$0.95		\$382,554,786
\$1.00		\$402,689,249

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	Percent of	Cumulative
Company	Total	Percent
1	14.91%	14.91%
2	9.40%	24.31%
3	5.92%	30.23%
4	4.09%	34.32%
5	3.78%	38.11%
6	3.55%	41.65%
7	3.49%	45.15%
8	2.87%	48.02%
9	2.80%	50.82%
10	2.59%	53.40%
All Others	46.60%	100.00%



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