

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

Quarterly Report # 34

For Period: Oct 1 2015 through Sep 30 2016

S.C. No. 1 Residential and Religious

1) NYISO Index Price (cents/kWh)

Region	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16
NYC	8.22	5.02	4.41	4.77	5.88	4.28	5.23	6.66	6.41	6.67	6.63	6.34
Westchester	6.83	4.41	4.07	5.15	4.69	4.03	4.57	7.45	6.95	6.43	6.39	6.29

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
5.88	1.16	19.8%
5.61	1.24	22.1%

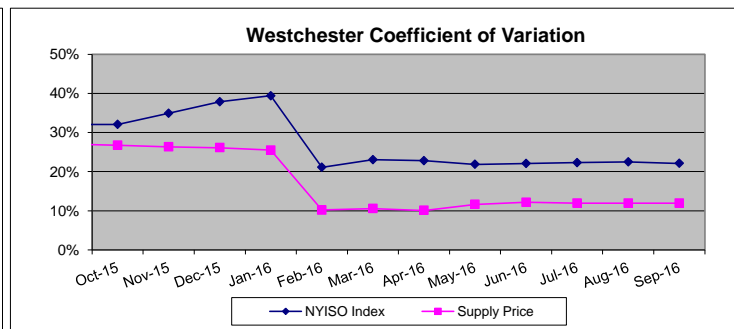
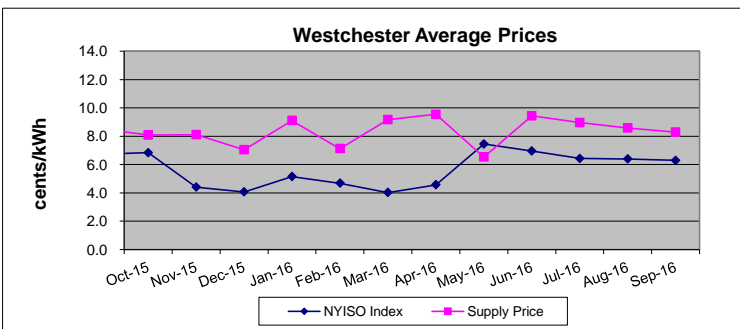
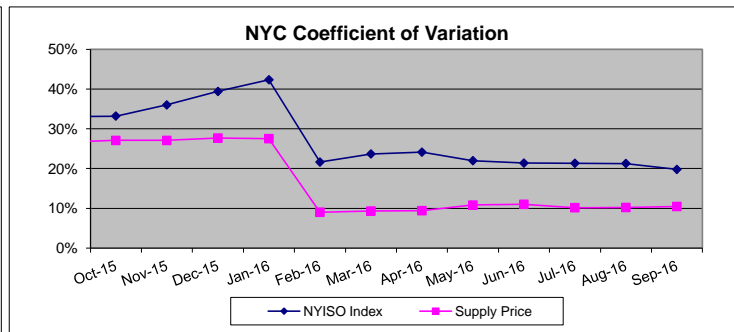
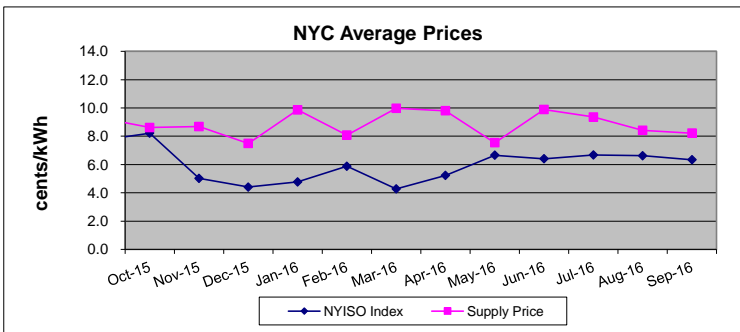
Note: The NYISO Index reprices full service energy and capacity requirements at NYISO prices.

2) Supply Price (cents/kWh)

Region	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16
NYC	8.62	8.68	7.49	9.87	8.09	9.98	9.81	7.54	9.89	9.36	8.42	8.22
Westchester	8.09	8.11	7.04	9.11	7.12	9.17	9.54	6.54	9.44	8.96	8.58	8.29

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
8.83	0.92	10.4%
8.33	1.00	12.0%

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



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

Quarterly Report # 34

For Period: Oct 1, 2015 through Sep 30, 2016

S.C. No. 2 General - Small

1) NYISO Index Price (cents/kWh)

Region	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16
NYC	8.22	5.02	4.41	4.77	5.88	4.28	5.23	6.66	6.41	6.67	6.63	6.34
Westchester	6.83	4.41	4.07	5.15	4.69	4.03	4.57	7.45	6.95	6.43	6.39	6.29

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
5.88	1.16	19.8%
5.61	1.24	22.1%

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

2) Supply Price (cents/kWh)

Region	Oct-15	Nov-15	Dec-15	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16
NYC	12.16	9.72	8.53	11.14	9.05	11.02	10.91	10.36	12.70	12.42	11.37	11.16
Westchester	10.23	8.73	7.67	9.95	7.68	9.79	10.24	8.81	11.71	11.49	10.61	10.69

12 Month Averages		
Average	Standard Deviation	Coefficient of Variation
10.88	1.29	11.8%
9.80	1.33	13.6%

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

