



Central Hudson Gas & Electric Corporation
Case 06-M-1017
Electric Commodity Portfolio Hedging Performance Report
For the Period April 1, 2023 through March 31, 2024

Service Classification Nos. 1, 2 & 9:

	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	12 Month Average		
	Average	Standard Deviation	Coefficient of Variation												
NYISO Index Price (\$/MWh)	\$ 39.24	\$ 83.13	\$ 68.04	\$ 68.84	\$ 57.50	\$ 72.01	\$ 77.22	\$ 42.65	\$ 56.94	\$ 80.98	\$ 57.74	\$ 48.13	\$ 62.70	\$ 14.66	23.4%
Electric Price - ECAM (\$/MWh)	\$ 122.59	\$ 96.82	\$ 74.45	\$ 74.25	\$ 90.71	\$ 77.54	\$ 71.69	\$ 70.86	\$ 56.92	\$ 83.36	\$ 109.19	\$ 117.31	\$ 87.14	\$ 20.47	23.5%

Notes:

The NYISO Index Price is the MPC, excluding the Hourly Pricing Provision, and full service portion of MISC. The MPC is exclusive of hedging results (energy is priced at NYISO DAM for Zone G; capacity is priced at NYISO spot market).
 The Electric Price - ECAM is the sum of the MPC, MPA, MISC and PPA factors.

