



Central Hudson Gas & Electric Corporation

Case 06-M-1017
 Electric Commodity Portfolio Hedging Performance Report
 For the Period October 1, 2023 through September 30, 2024

Service Classification Nos. 1, 2 & 9:

| | Oct-23 | Nov-23 | Dec-23 | Jan-24 | Feb-24 | Mar-24 | Apr-24 | May-24 | Jun-24 | Jul-24 | Aug-24 | Sep-24 | 12 Month Average | | |
|--------------------------------|----------|--------------------|--------------------------|----------|-----------|-----------|-----------|----------|----------|----------|----------|----------|------------------|----------|-------|
| | Average | Standard Deviation | Coefficient of Variation | | | | | | | | | | | | |
| NYISO Index Price (\$/MWh) | \$ 77.22 | \$ 42.65 | \$ 56.94 | \$ 80.98 | \$ 57.74 | \$ 48.13 | \$ 45.56 | \$ 54.35 | \$ 66.37 | \$ 68.16 | \$ 62.57 | \$ 62.27 | \$ 60.24 | \$ 11.88 | 19.7% |
| Electric Price - ECAM (\$/MWh) | \$ 71.69 | \$ 70.86 | \$ 56.92 | \$ 83.36 | \$ 109.19 | \$ 117.31 | \$ 101.24 | \$ 81.63 | \$ 73.14 | \$ 93.29 | \$ 99.84 | \$ 71.57 | \$ 85.84 | \$ 18.28 | 21.3% |

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.

