Credit Risk Metrics

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Risk Management Committee
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RMC Credit Metrics

Portfolio Viewpoint:

- Exposure Pie 1: PJM non-FTR $$$ Exposure by rating
- Exposure Pie 2: PJM FTR $$$ Exposure by rating

Portfolio Concentrations:

- Top 10 largest exposure concentrations as % of total exposure – Non-FTR (in each portfolio, excluding member names)
- Top 10 largest exposure concentrations as % of total exposure – FTR group
- Vs. Last Month for each name to track movements

Defaults, Collateral, Downgrades:

- # of Defaults this month + $ amounts
- LC Concentrations (Financial Institutions)
- Surety Concentrations (Insurance Companies)
- Unsecured credit extended by rating (Non-FTR only)
- Downgrades this month: monologue with industry and non-member specific downgrade info

Contact

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Credit Risk Metrics

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