

Sample Prudential Statement PDF

XYXY Limited



Energy Clearing House Limited  
Prudential Statement PDF for 15th July 2022 (assessed at: 15-Jul-2022 08:02AM)

Trading Date, date issued and datetime of assessment

Prudential Security Position Summary

Total Security Lodged	\$18,000,000.00
less Minimum Security Required	\$18,726,310.64
less FTR Allocated Amount	\$0.00
<b>Amount Due by 1600 hrs</b>	<b>\$726,310.64</b>

The **position summary** outlines the total security lodged, exposure and amount of security allocated to FTR bids.

Amount available for reduction or Amount due on trading date by to meet requirements

Security Lodged Summary

Letter of credit - BNZ	\$18,000,000.00
<b>Total Security Lodged</b>	<b>\$18,000,000.00</b>

Security lodgement details with an overall total

FTR Trading Limit

	Total Capacity	Allocated Amount	Available Capacity
XYXY	\$0.00	\$0.00	\$0.00
<b>Totals</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>
<b>UnAllocated Capacity</b>			<b>(\$726,310.64)</b>

For **FTR participant**, this includes amount of security available to prudential FTRs, amount allocated to FTR bids, and amount available for FTR exposure.

**Unallocated capacity** = amount available for reduction + ABS(net exposure total (if negative)) - total FTR trading limits (available capacity).

Exposure Detail (63 Days)

Component	Current Exposure 01/06/22 to 14/07/22	Exit Period Exposure 15/07/22 to 02/08/22	Total Exposure 01/06/22 to 02/08/22
Spot Market Purchase	\$10,394,584.55	\$7,706,418.89	\$18,101,003.44
Spot Market Sales	\$0.00	\$0.00	\$0.00
Ancillary Services	\$19,037.69	\$6,352.14	\$25,389.83
Washup Amounts	(\$15,252.69)	\$0.00	(\$15,252.69)
Hedge Settlement Amounts	(\$954,217.34)	(\$1,326,221.09)	(\$2,280,438.43)
FTR Amounts	\$170,135.22	\$0.00	\$170,135.22
Other Amounts	\$7,617.49	\$0.00	\$7,617.49
GST	\$1,560,940.13	\$1,156,915.65	\$2,717,855.78
Pre Payments			\$0.00
<b>Total Exposure (Net)</b>	<b>\$11,182,845.05</b>	<b>\$7,543,465.59</b>	<b>\$18,726,310.64</b>
<b>Total Security Required</b>			<b>\$18,726,310.64</b>

**Exposure details** for outstanding and exit period with sub-totals and an overall net exposure total

**outstanding period** = number of days commencing on the start date of the last billing period and ending on the day before the run date.

**exit period** = participant's applicable exit period

For each component, amounts are calculated from any published invoiced amount, or unsettled amount, or estimates. The best available data is used.

Previous Exposure Calculation (for 15-Jul-2022).

Date Calculated	Exposure	(Pre)Payments	Net Exposure
12-Jul-2022	\$19,706,392.73	\$0.00	\$19,706,392.73
13-Jul-2022	\$19,447,899.57	\$0.00	\$19,447,899.57
14-Jul-2022	\$19,163,451.64	\$0.00	\$19,163,451.64
15-Jul-2022	\$18,726,310.64	\$0.00	\$18,726,310.64
<b>Min. Security Required (calc. 15-Jul-2022)</b>	<b>\$18,726,310.64</b>	<b>\$0.00</b>	<b>\$18,726,310.64</b>

The last three estimates of today's exposure and today's estimate.

The **lowest** of these four amounts is the minimum security that must be lodged with the clearing manager.

Forward Exposure Calculation (from 15-Jul-2022).

Date Calculated	Exposure	(Pre)Payments	Net Exposure
18-Jul-2022	\$19,538,296.86	\$0.00	\$19,538,296.86
19-Jul-2022	\$19,898,603.20	\$0.00	\$19,898,603.20
20-Jul-2022	\$20,258,909.54	\$0.00	\$20,258,909.54

**Forward estimate** for the current day and each of the next 3 business days, based on the aggregated outstanding exposure for the last 7 run date, including the current date.