

EBA Quarterly Reporting Requirement 1

Supporting Trade Data: List of electricity and natural gas trades that were settled during the Energy Balancing Account (EBA) quarterly reporting period (Q3 2015 – January 1, 2015 to September 30, 2015) including both financial (i.e., swaps) and physical transactions. The information shall be in a format substantially similar to the Company’s “Confidential Attachment EBA FR 1-1” and Confidential Attachment EBA FR 1-2” filed in Docket No. 12-035-67. At a minimum, the trade data will include the following:

- (i) Deal Number
- (ii) Instrument Type
- (iii) Buy / Sell
- (iv) Month
- (v) Year
- (vi) Delivery Start
- (vii) Delivery End
- (viii) Done Date
- (ix) Point of Receipt
- (x) Point of Delivery
- (xi) Fixed Price
- (xii) Floating Price
- (xiii) Index
- (xiv) Calculation of gains and losses for electric and natural gas swaps
- (xv) Counterparty
- (xvi) Description of actions taken, if any, to liquidate the instrument

In addition, EBA Quarterly Reporting Requirement 1 is to comply with the following commitment from the Stipulation / Order in Docket No. 14-035-31:

Stipulation Commitment 6 (paragraph 9)

*“The Company agrees to continue to provide in its quarterly EBA reports trade information consistent with EBA filing requirement 6(b). **This information will be provided in the same format and detail as the Company’s response to DPU data request 3.1 in this case.** The Company agrees to make its best efforts to provide the fourth quarter trade information in EBA filing requirement 6(b) annually, on February 15, but no later than March 1, prior to an annual EBA filing on March 15. When the fourth quarter information is provided, it will be provided in the same format and detail as DPU data request 3.1 in this case and include data for all four quarters. This information will be filed again with the Company’s EBA application filing and will replace the current FR 6-2, 6-3, 6-4 and 6-5 spreadsheets. The SAP reconciliations that are currently shown in the FR 6-2, 6-3, 6-4, 6-5 spreadsheets will also be provided in the annual EBA application filing”.*

RMP EBA Deferral Period / Rocky Mountain Power
EBA Quarterly Reporting Requirement 1
Q3 2015 (January 1, 2015 to September 30, 2015)

Response to EBA Quarterly Reporting Requirement 1

Please refer to the file entitled “Attachment 3.1 – Q3 2013 CONF” which provides detail of all electricity and natural gas trades settled during the Energy Balancing Account (EBA) quarterly reporting period including both financial and physical transactions in the agreed upon format per the Stipulation / Order in Docket No. 14-035-31.

With regard to subpart (xvi) – transaction liquidation takes place through final settlement of a swap transaction or delivery and settlement of a physical transaction. The Company does not explicitly transact to liquidate a particular transaction in advance of settlement.

Confidential information is provided subject to Utah PSC Rule 746-100-16.