



Collateral Call Summary

Risk Management Committee
October 19, 2022

Gwen Kelly
Sr. Director, Credit Risk & Collateral
Management



Collateral Call Summary

PJM Membership Data on Collateral Calls for 2022

	Summer 2022 (May-August)				Winter 2021/ 2022 (November 2021-February 2022)				Spring 2022/Fall 2021 (Mar/Apr 2022- Sept/Oct 2021)			
	No. of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$	No. of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$	No. of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$
Investment Grade	55	\$ 37,100,346	\$ 28,553	\$ 2,341,096	27	\$ 27,125,517	\$ 12,418	\$ 3,432,528	23	\$ 16,483,581	\$ 47,832	\$ 1,838,101
Non-Investment Grade	34	\$ 8,551,698	\$ 19,438	\$ 448,657	11	\$ 8,537,601	\$ 20,601	\$ 869,473	9	\$ 1,409,110	\$ 32,786	\$ 208,866
Not Rated	218	\$ 14,863,568	\$ 10,469	\$ 72,995	158	\$ 5,630,141	\$ 10,316	\$ 54,952	73	\$ 1,640,389	\$ 10,198	\$ 48,153

PJM Membership Data on Collateral Calls for 2021 - 2022

	Summer 2021 (May/August)				Winter 2020/2021 (November 20-February 21)				Spring 2021/Fall 2020 (Mar/Apr 2021- Sept/Oct 2020)			
	No. of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$	No of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$	No. of Collateral Calls	Max Collateral \$	Min Collateral \$	Median Collateral \$
Investment Grade	35	\$ 10,885,564	\$ 22,069	\$ 68,150	16	\$ 12,240,843	\$ 21,256	\$ 301,614	12	\$ 10,885,564	\$ 22,068	\$ 359,830
Non-Investment Grade	28	\$ 10,454,244	\$ 18,280	\$ 2,984,804	12	\$ 11,355,041	\$ 62,983	\$ 1,566,216	0	\$ -	\$ -	\$ -
Not Rated	160	\$ 5,123,898	\$ 10,825	\$ 63,149	122	\$ 14,641,053	\$ 10,473	\$ 70,682	37	\$ 8,425,217	\$ 10,825	\$ 56,086

Facilitator:

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Secretary:

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SME/Presenter:

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Member Hotline

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