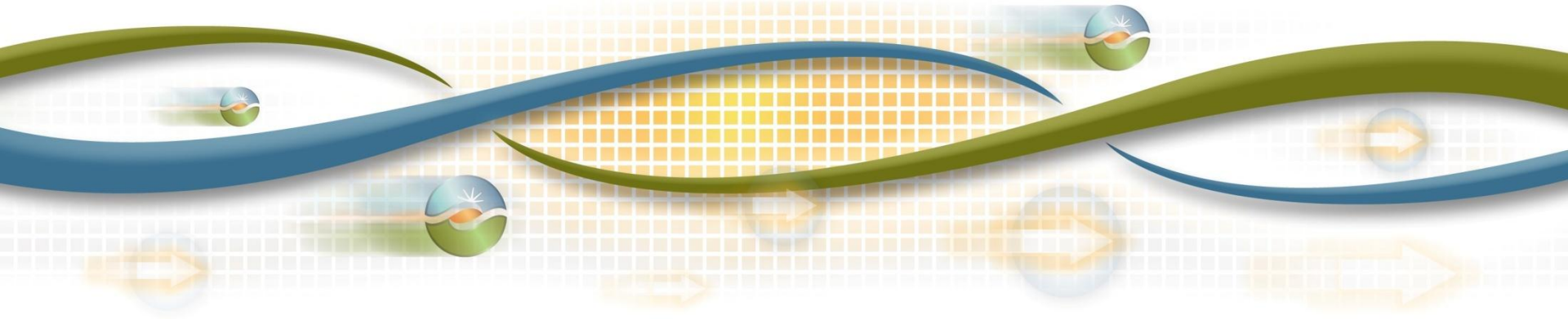


# Comparison on Advisory RTPD Market and RTD

Abhishek Hundiwale  
Market Design Engineering Specialist

Don Tretheway  
Senior Market Design and Policy Specialist

October 30, 2012



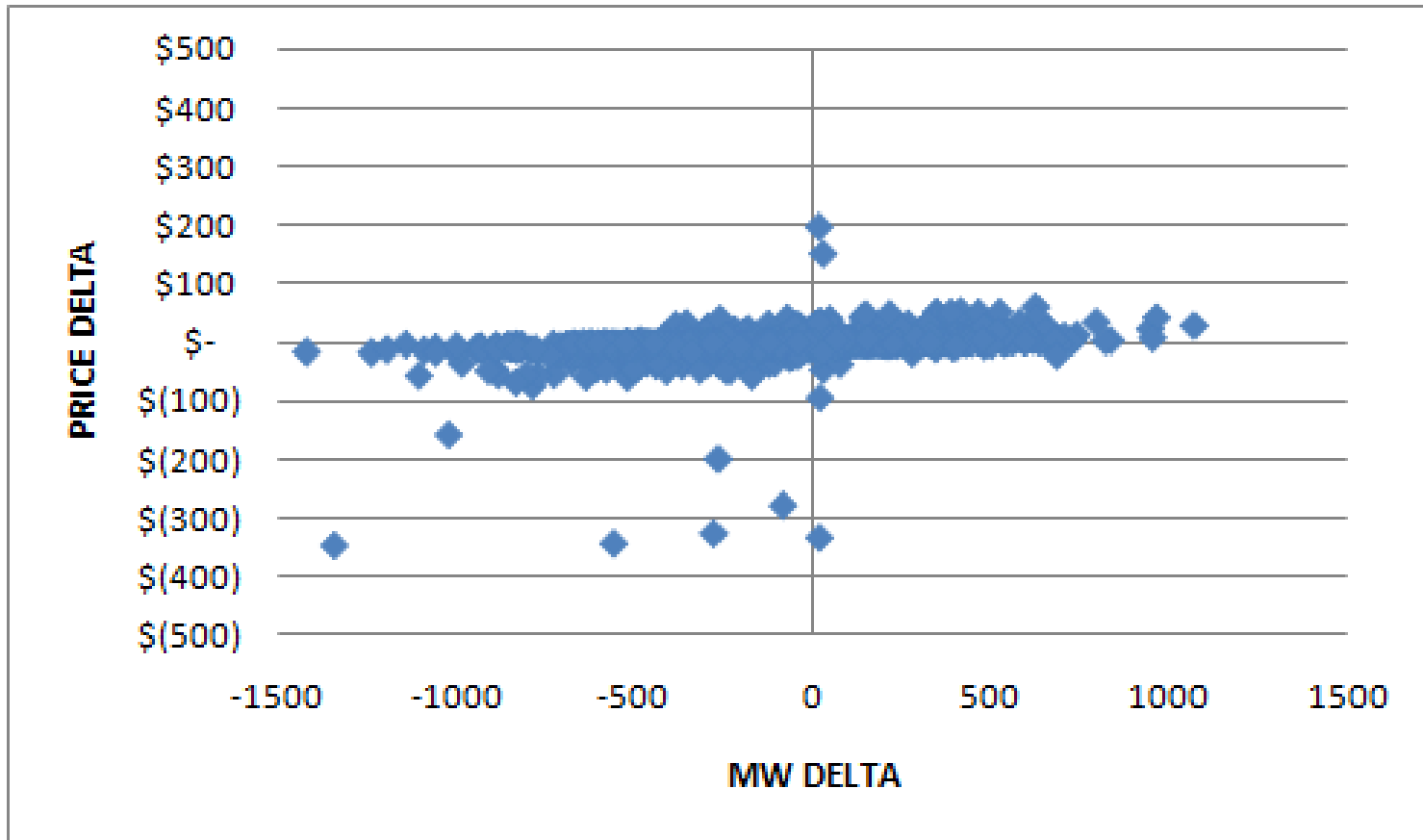
# Comparison of Advisory RTPD to RTD

- Data from July 2011 to June 2012
- MW delta is RTPD MW - simple average RTD MW
- LMP delta is RTPD LMP – weighted average RTD LMP

# Count of MW and LMP difference between day-ahead, advisory RTPD, and RTD

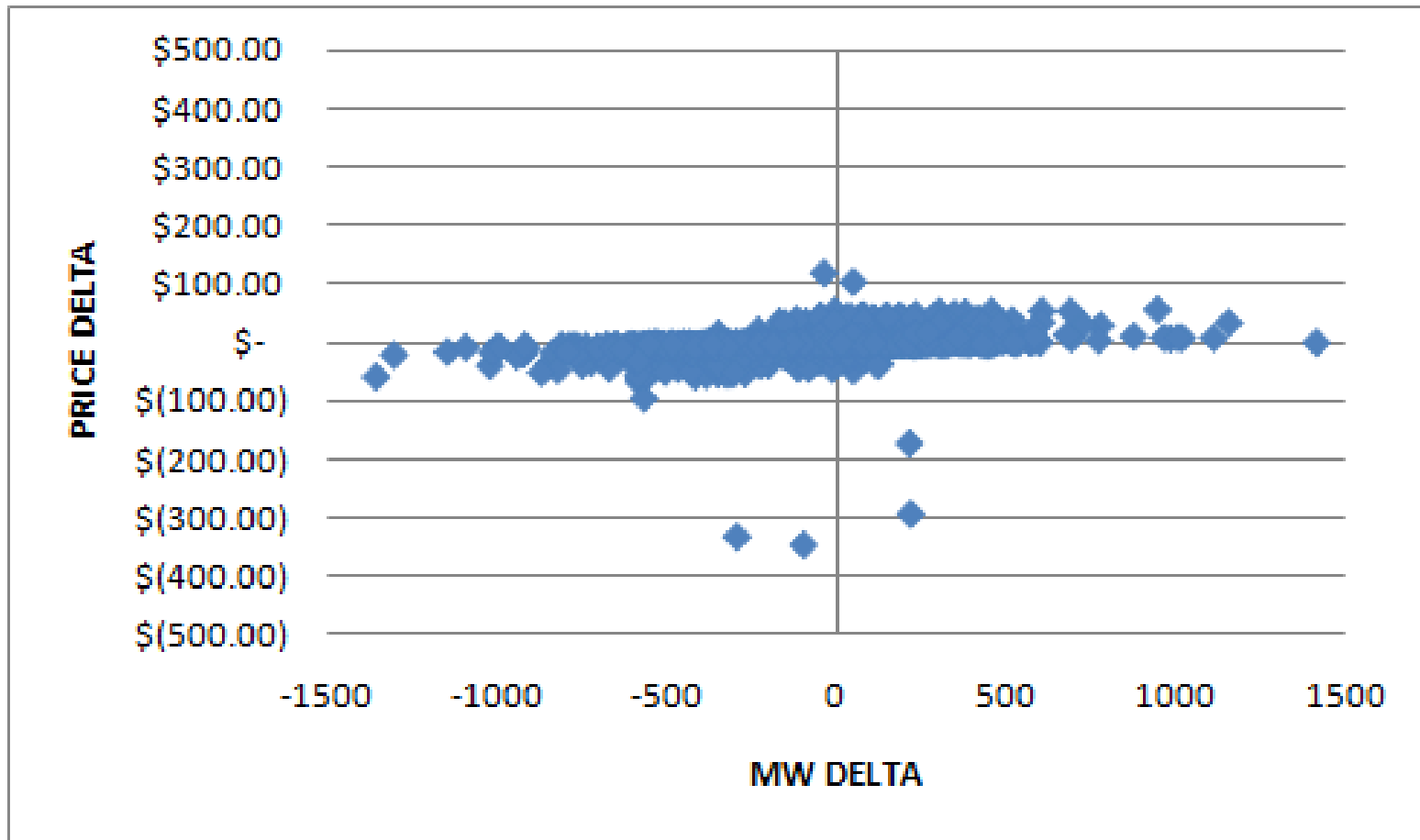
		Price				
		DA > RTPD > RTD	DA > RTPD < RTD	DA < RTPD > RTD	DA < RTPD < RTD	Total
<b>MW</b>	DA > RTPD > RTD	1293	784	80	30	2187
	DA > RTPD < RTD	890	1631	55	34	2610
	DA < RTPD > RTD	6879	3393	5732	2126	18130
	DA < RTPD < RTD	2719	5515	1569	2250	12053

# Hour Ending 01



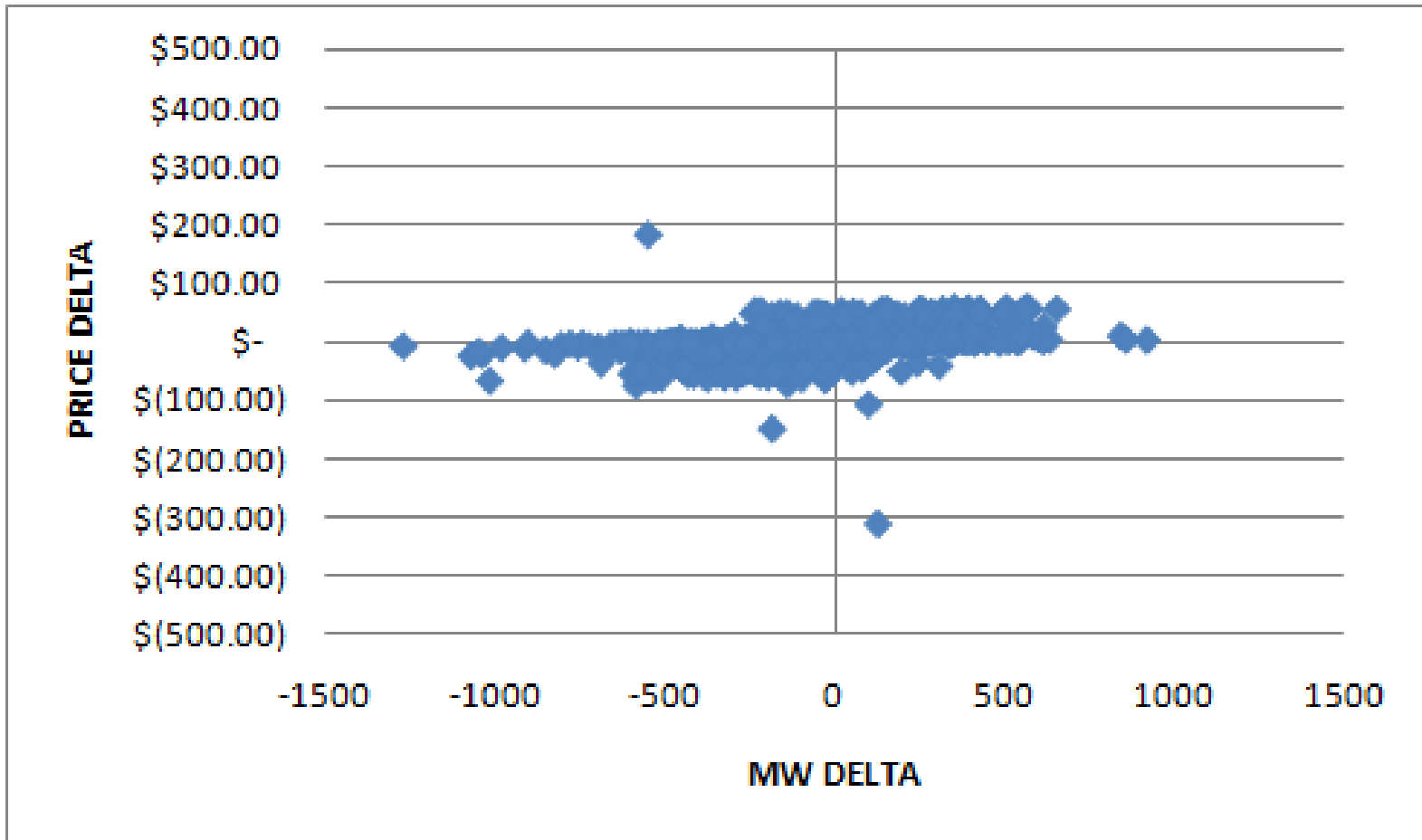
	MW	Price
Average	-99	\$ (4.84)
Max	1965	\$ 199.96
Min	-1855	\$(1,169.40)
St Dev	346	\$ 52.69

# Hour Ending 02



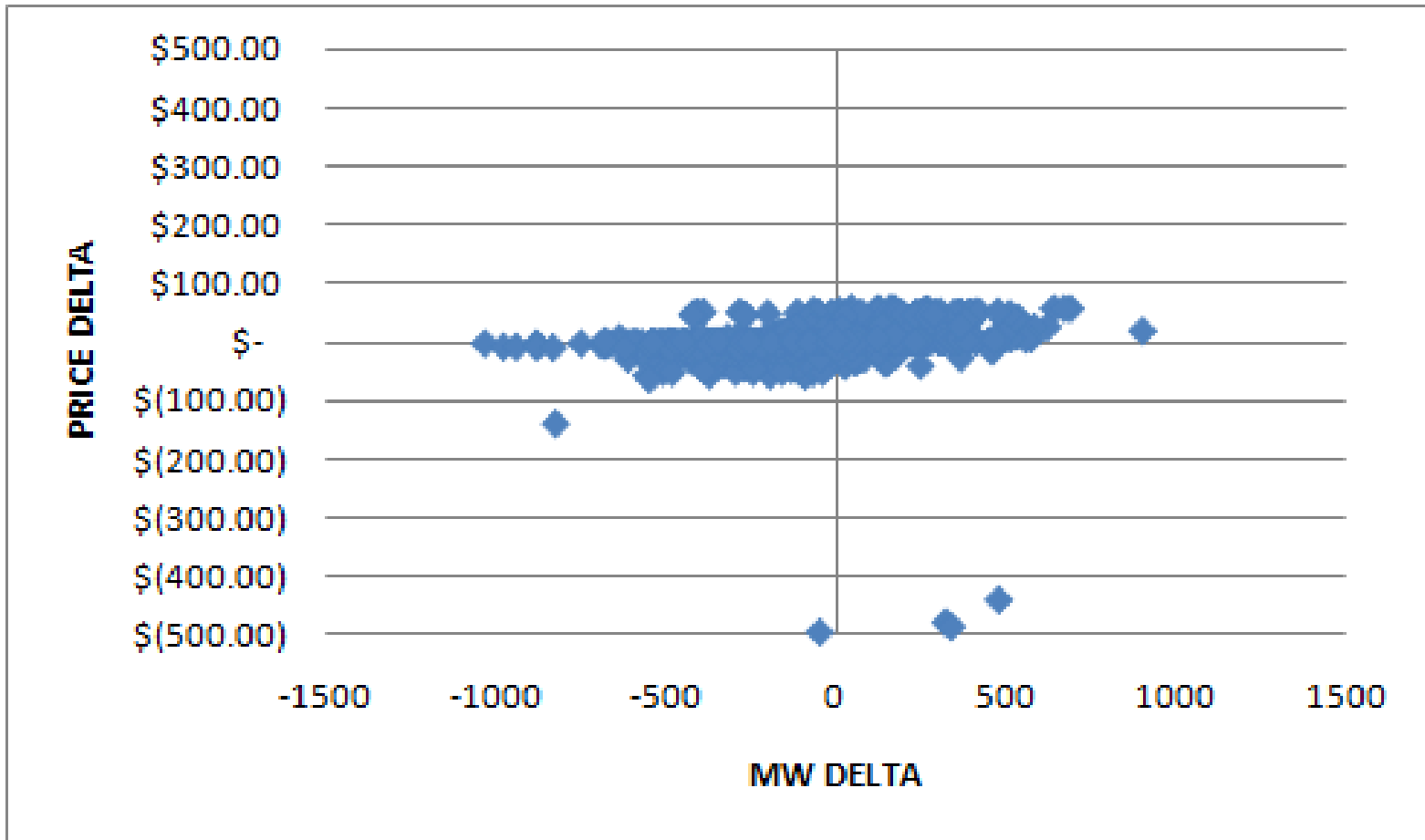
	MW	Price
Average	-87	\$ (6.27)
Max	1590	\$ 120.91
Min	-1353	\$(1,081.28)
St Dev	301	\$ 67.62

# Hour Ending 03



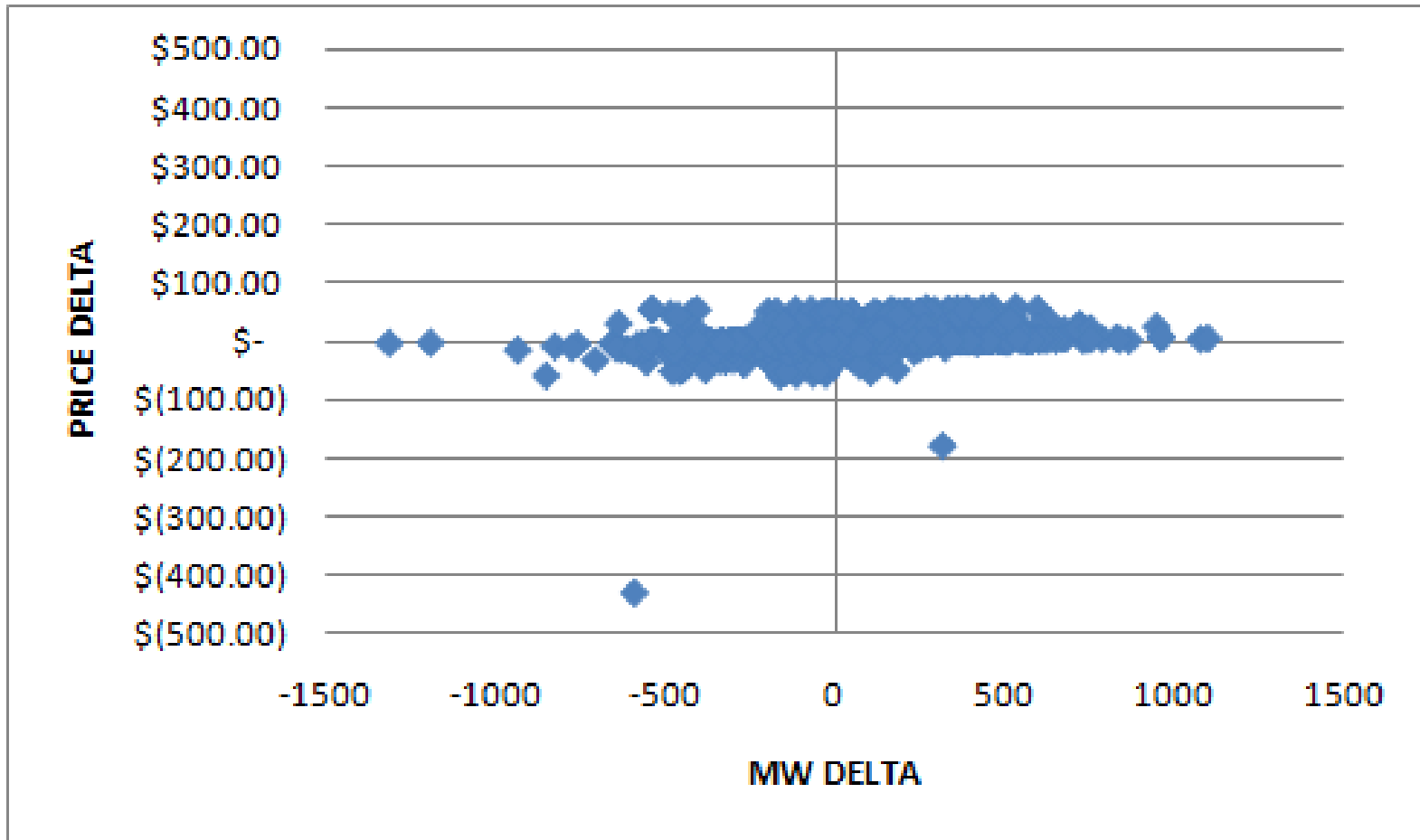
	MW	Price
Average	-61	\$ 0.15
Max	3338	\$ 1,147.21
Min	-8530	\$(1,300.10)
St Dev	349	\$ 64.00

# Hour Ending 04



	MW	Price
Average	-31	\$ (4.64)
Max	972	\$ 57.41
Min	-1033	\$(1,355.04)
St Dev	235	\$ 73.51

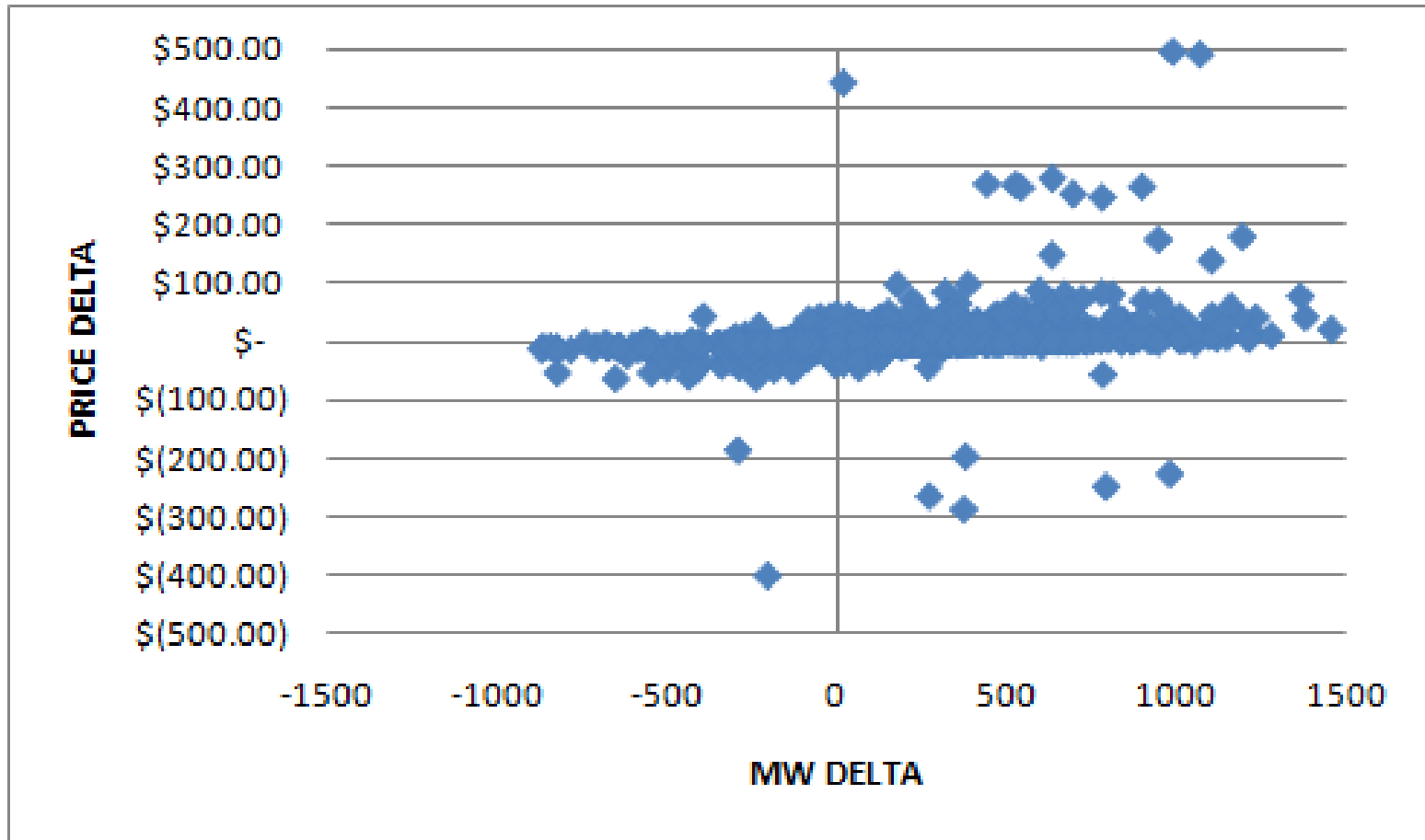
# Hour Ending 05



	MW	Price
Average	65	\$ 2.43
Max	1100	\$ 57.91
Min	-1310	\$ (428.92)
St Dev	264	\$ 20.12

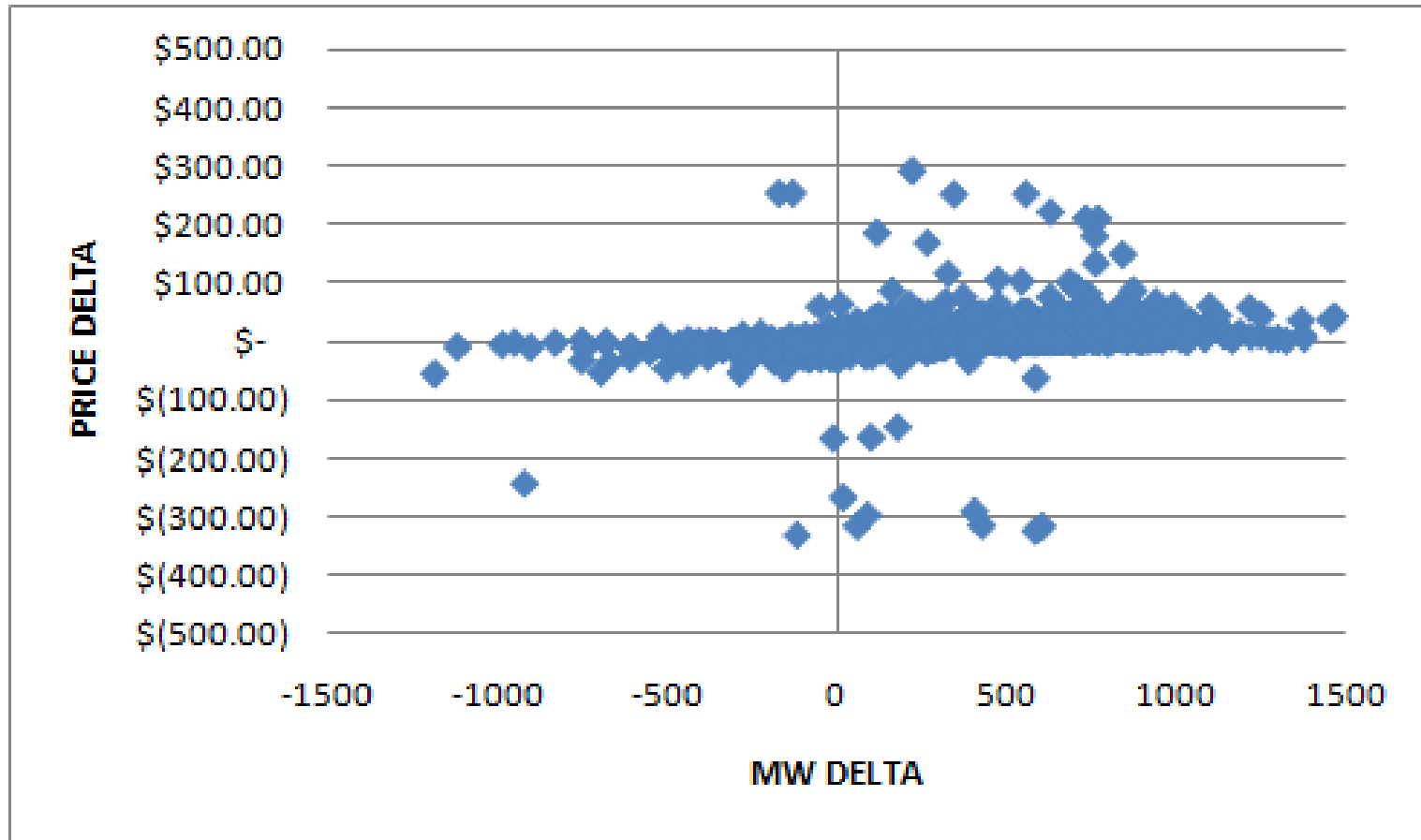


# Hour Ending 06



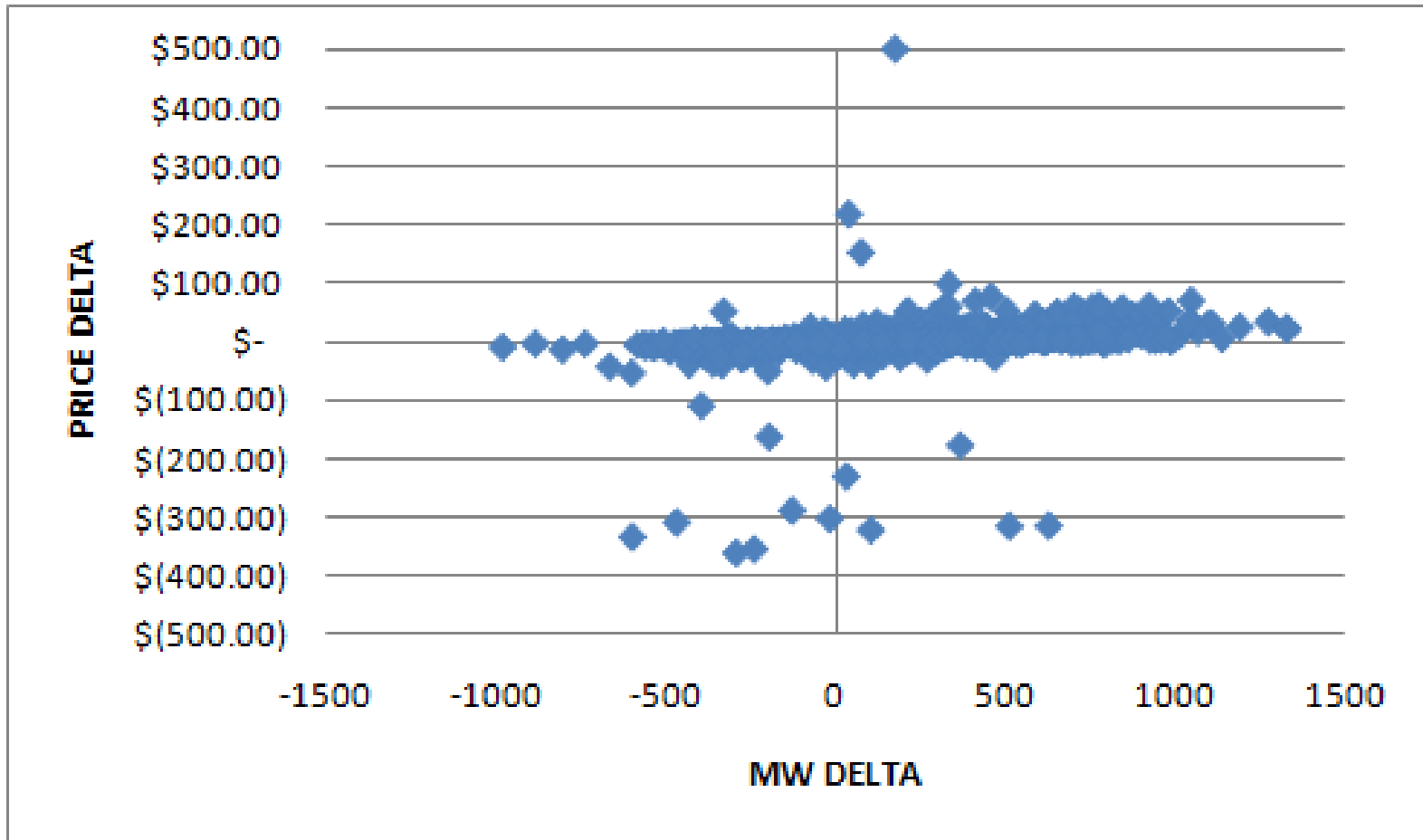
	MW	Price
Average	210	\$ 4.95
Max	1799	\$ 520.22
Min	-869	\$ (918.21)
St Dev	343	\$ 53.63

# Hour Ending 07



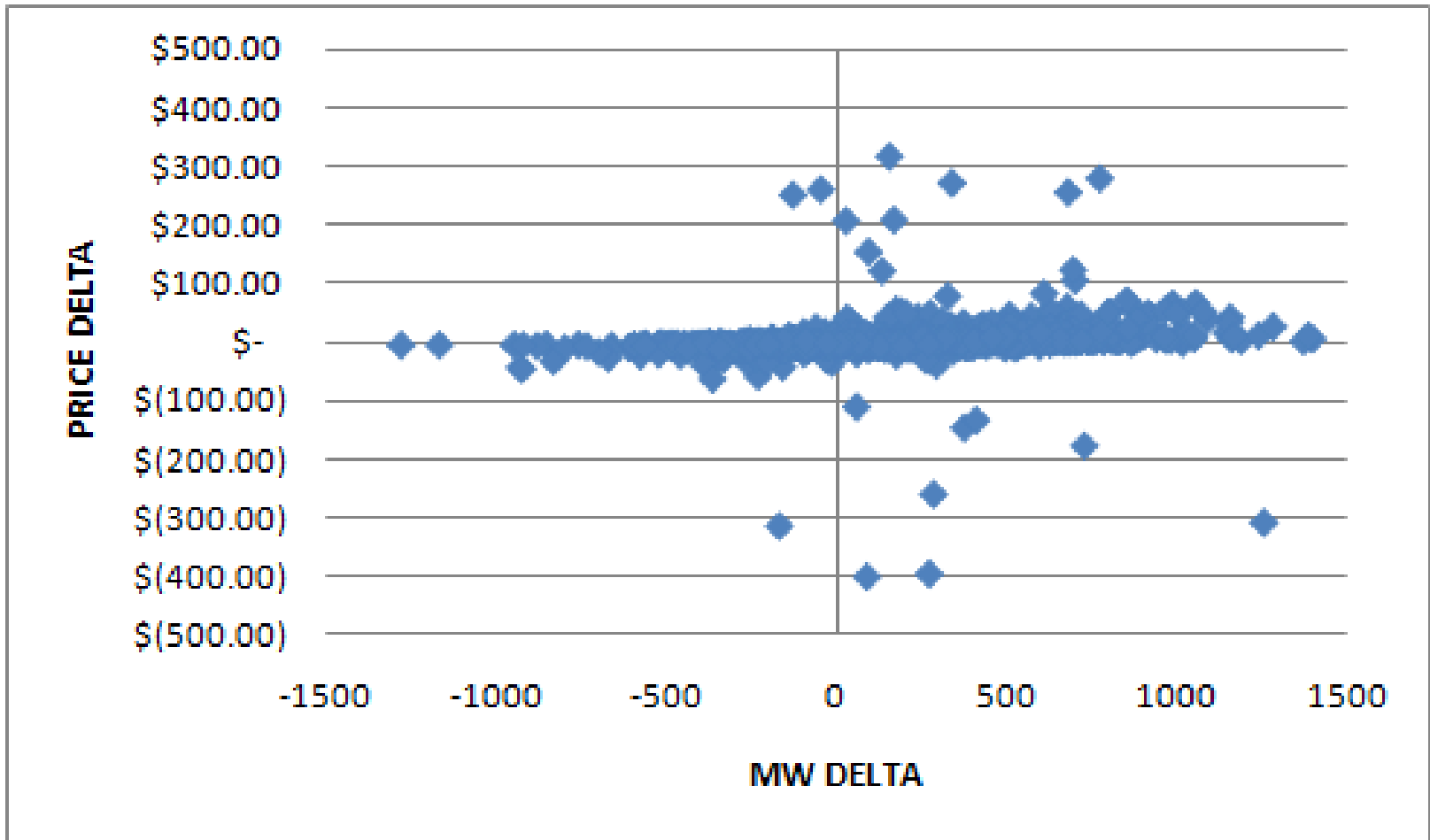
	MW	Price
Average	323	\$ 6.96
Max	2353	\$ 981.48
Min	-1181	\$ (925.67)
St Dev	359	\$ 61.62

# Hour Ending 08



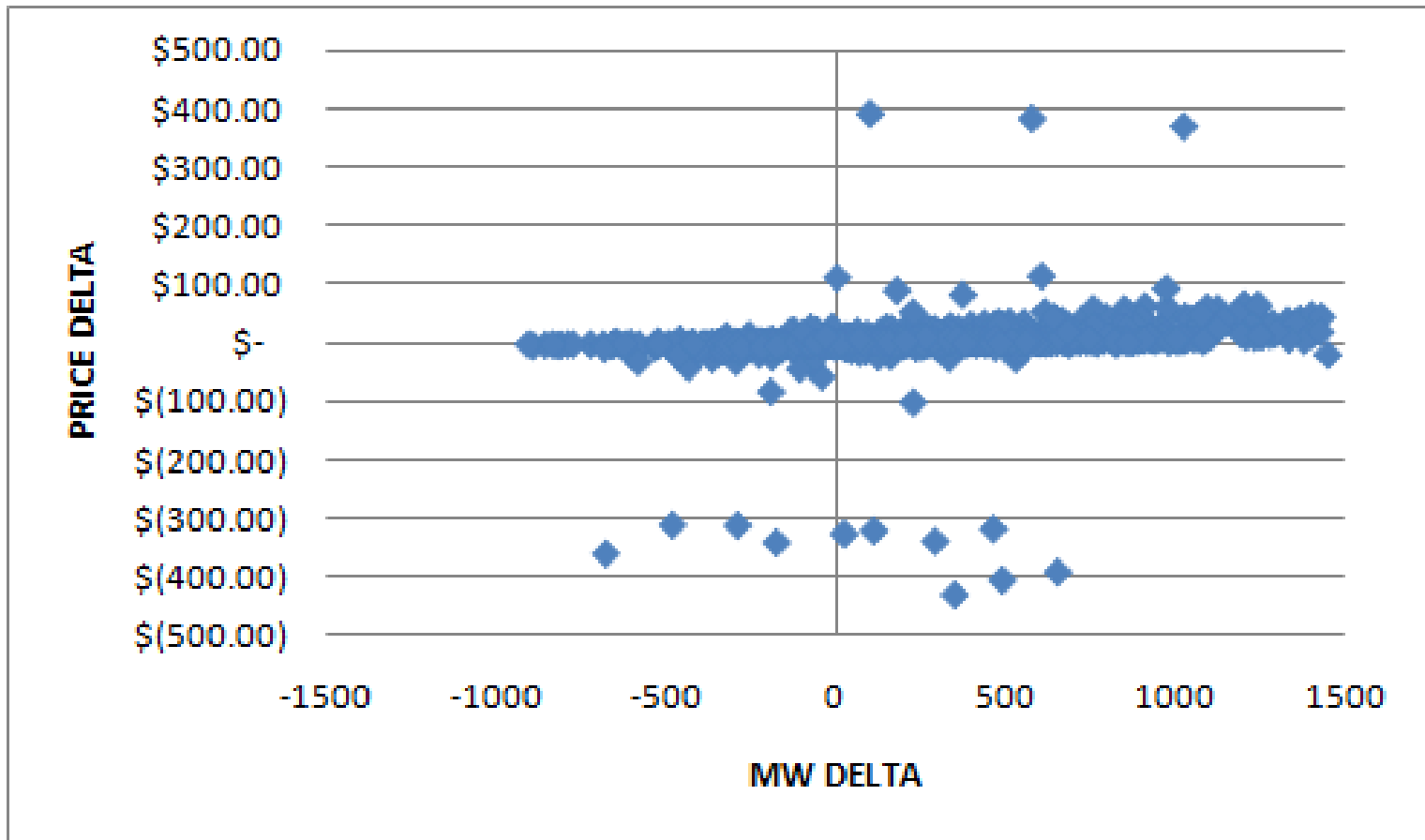
	MW	Price
Average	199	\$ (3.21)
Max	1894	\$ 506.66
Min	-983	\$ (969.36)
St Dev	315	\$ 69.31

# Hour Ending 09



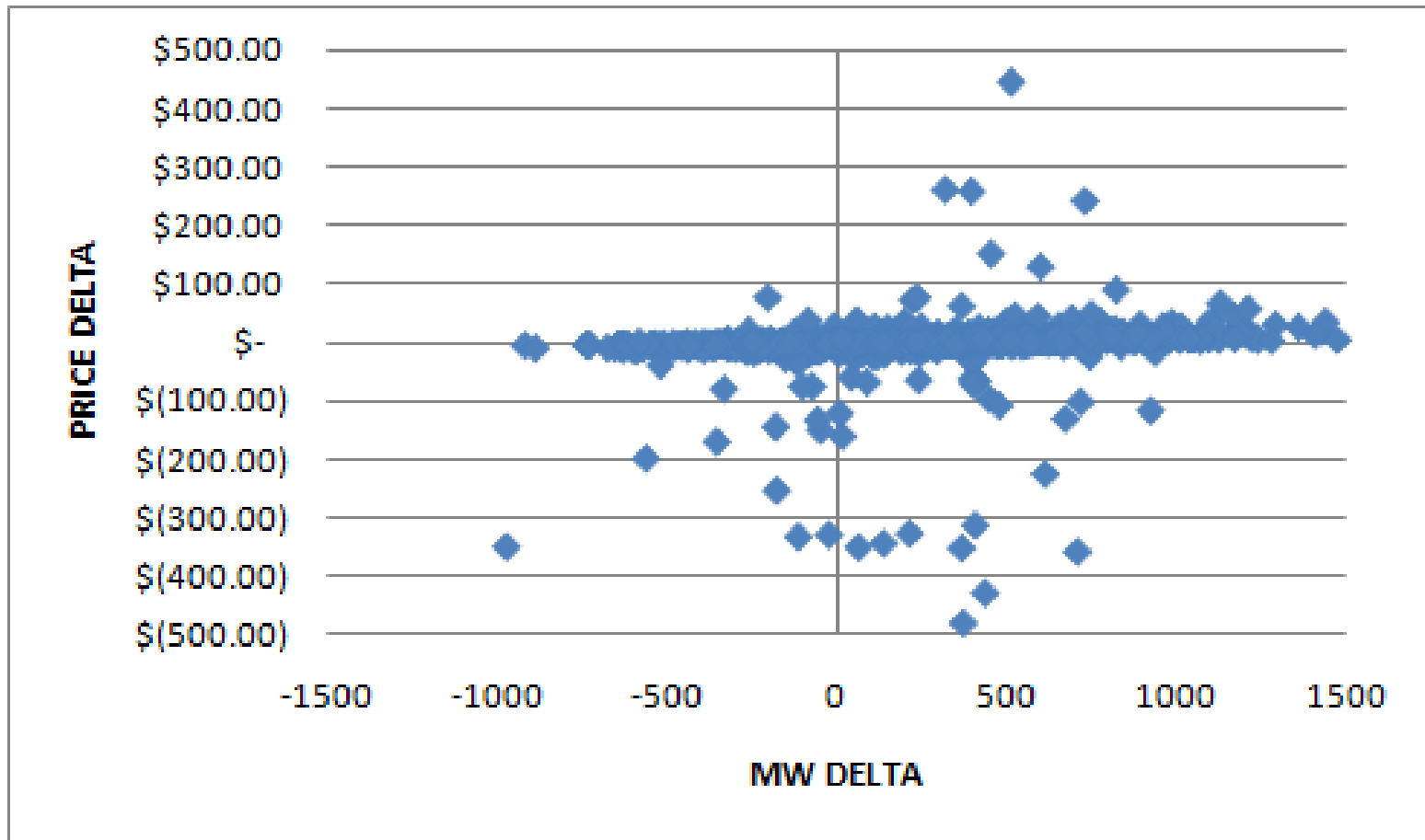
	MW	Price
Average	197	\$ 2.20
Max	5386	\$ 957.36
Min	-15401	\$ (641.46)
St Dev	576	\$ 51.17

# Hour Ending 10



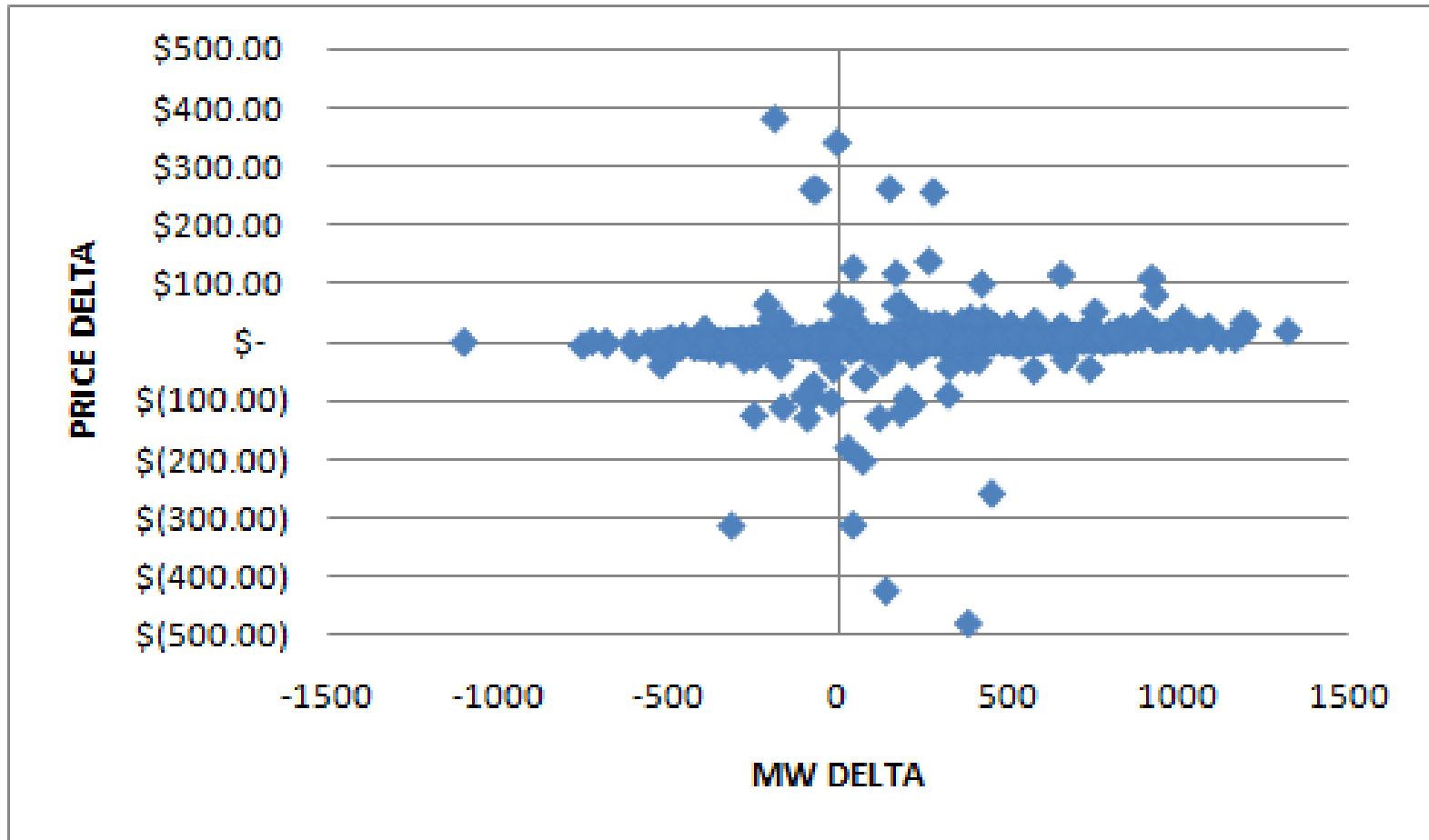
	MW	Price
Average	231	\$ (3.26)
Max	3322	\$ 674.42
Min	-906	\$ (980.51)
St Dev	420	\$ 81.88

# Hour Ending 11



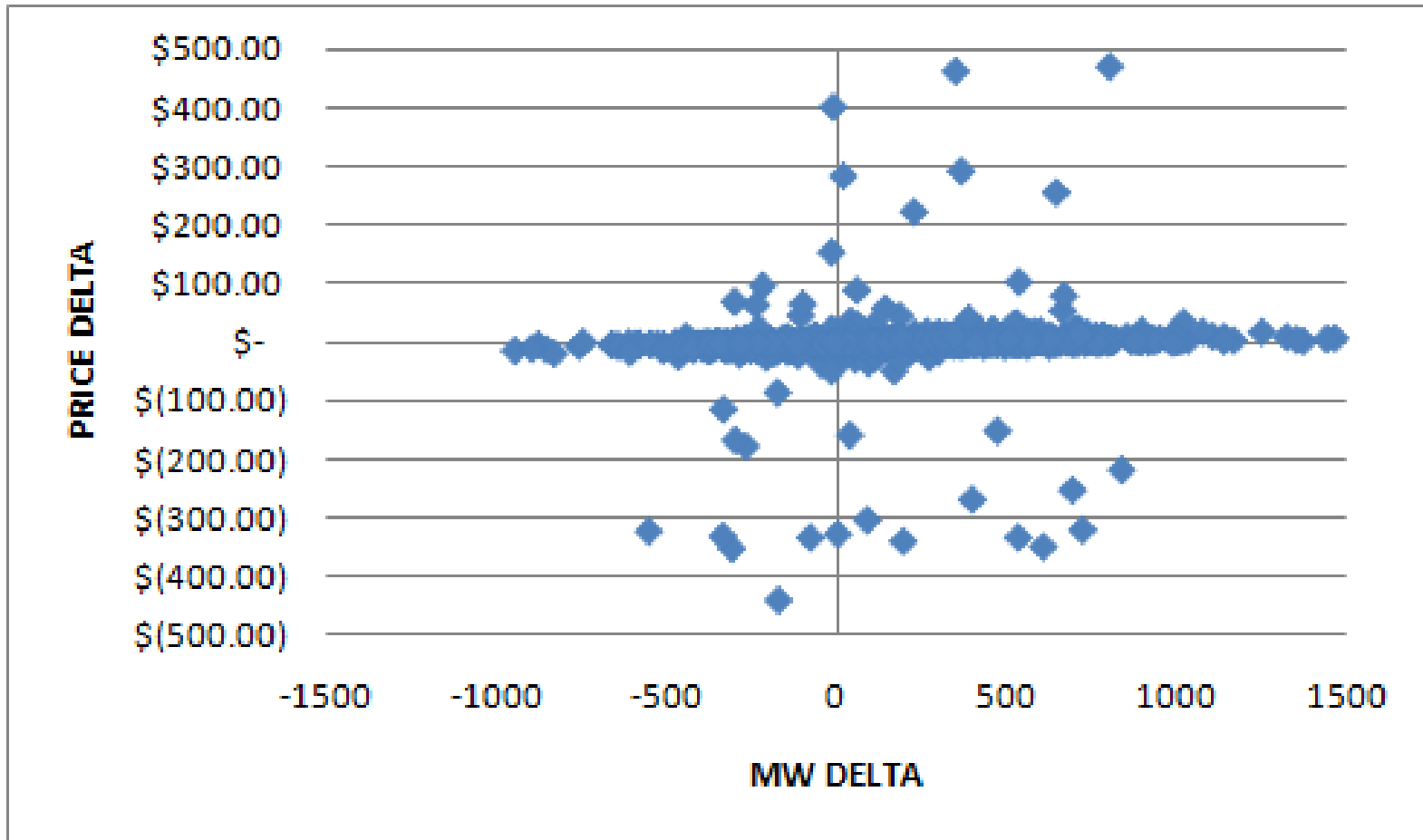
	MW	Price
Average	202	\$ (5.85)
Max	5926	\$ 447.05
Min	-970	\$ (973.20)
St Dev	424	\$ 73.97

# Hour Ending 12



	MW	Price
Average	143	\$ (0.98)
Max	3084	\$ 379.72
Min	-1102	\$ (976.52)
St Dev	347	\$ 45.26

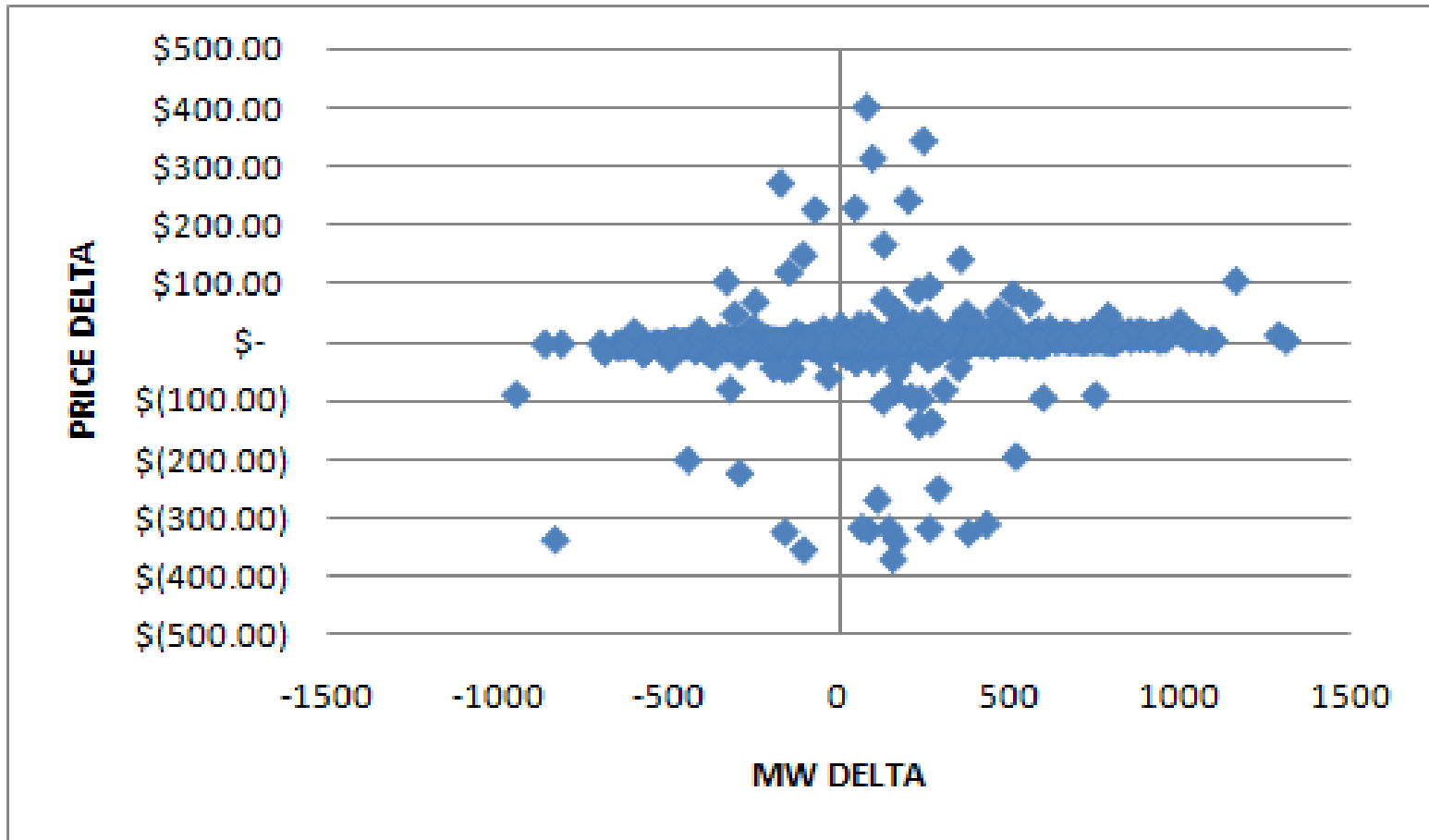
# Hour Ending 13



	MW	Price
Average	132	\$ (0.98)
Max	2768	\$ 1,233.98
Min	-947	\$ (648.92)
St Dev	350	\$ 61.34

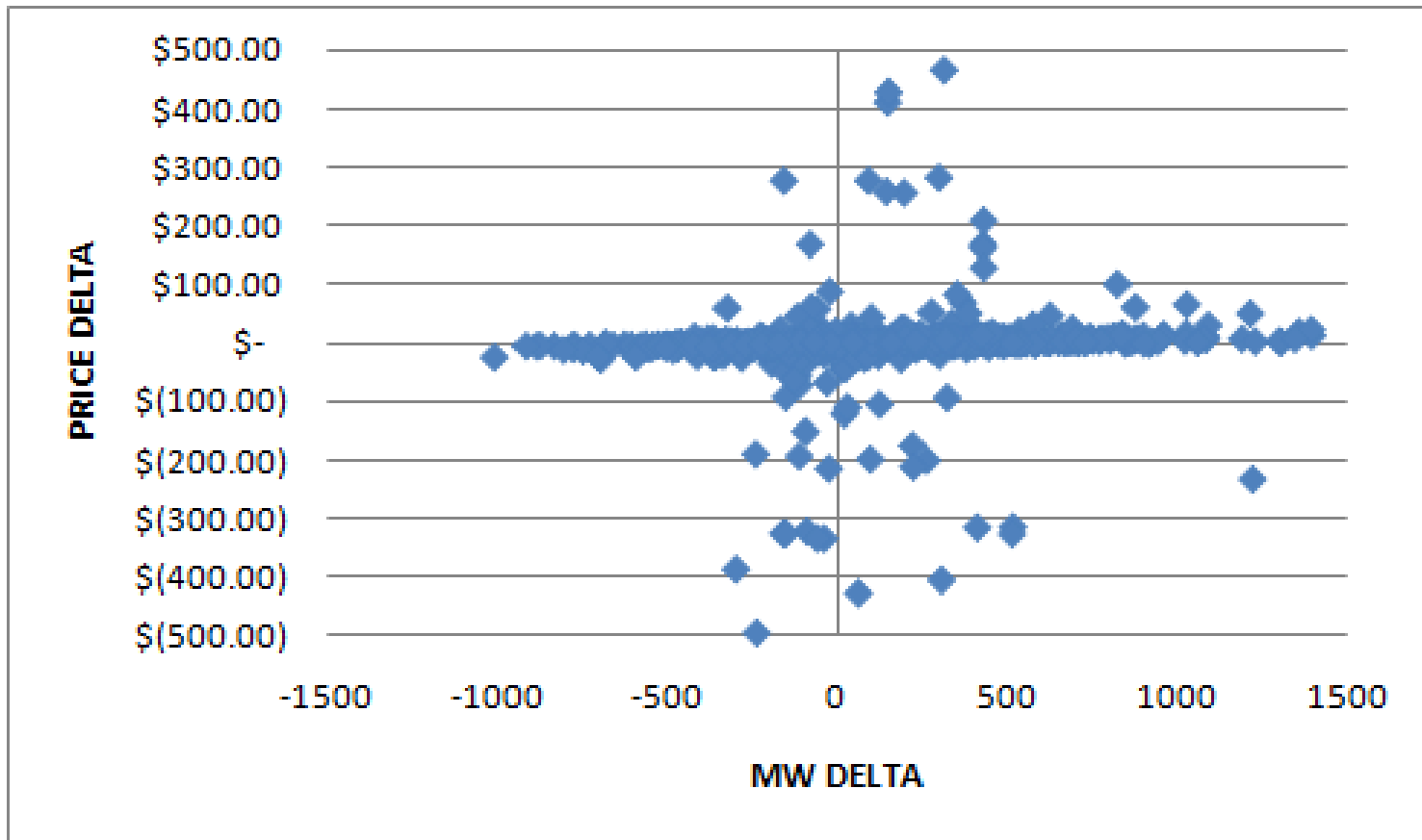


# Hour Ending 14



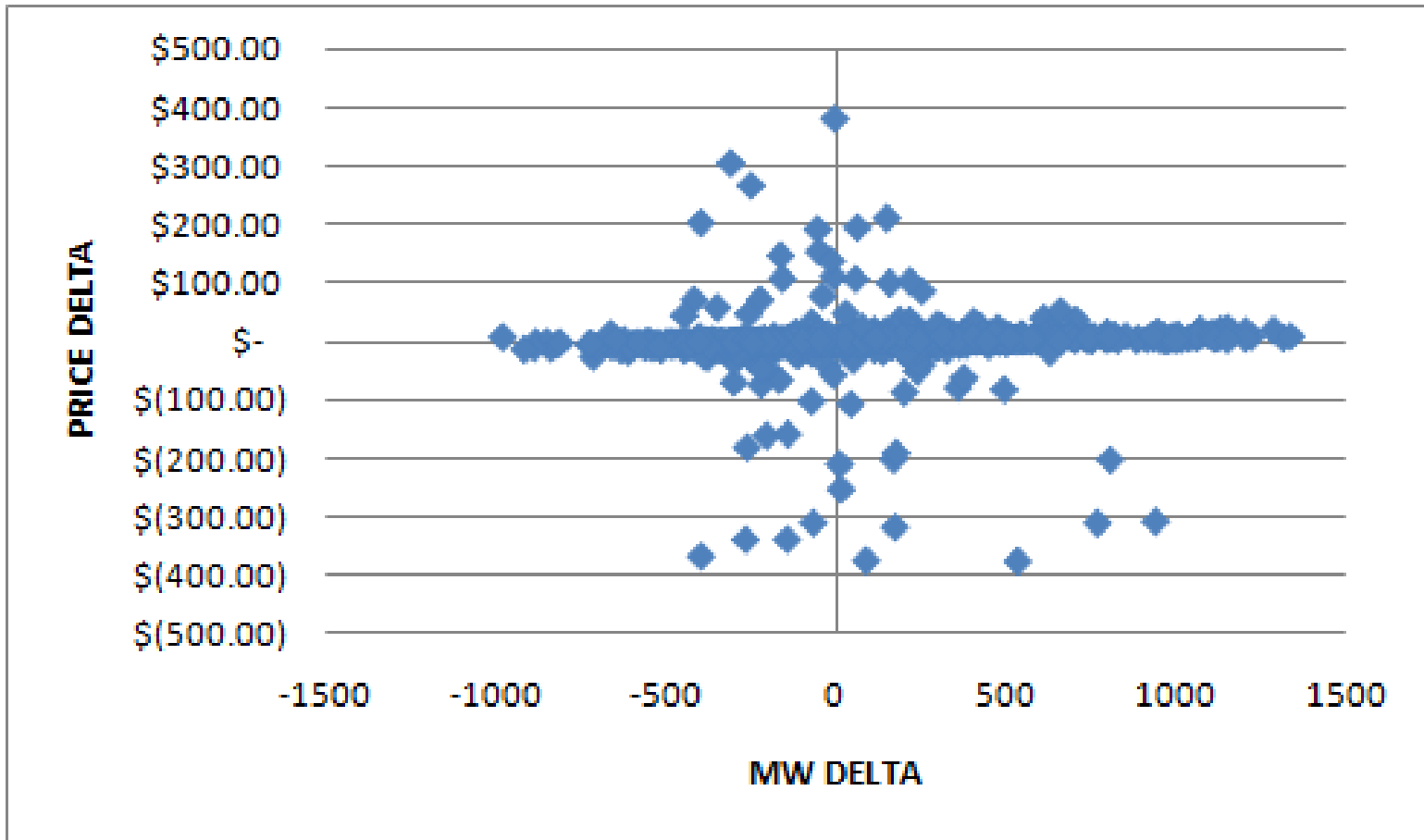
	MW	Price
Average	116	\$ (2.66)
Max	2906	\$ 399.33
Min	-23658	\$ (645.64)
St Dev	713	\$ 50.63

# Hour Ending 15



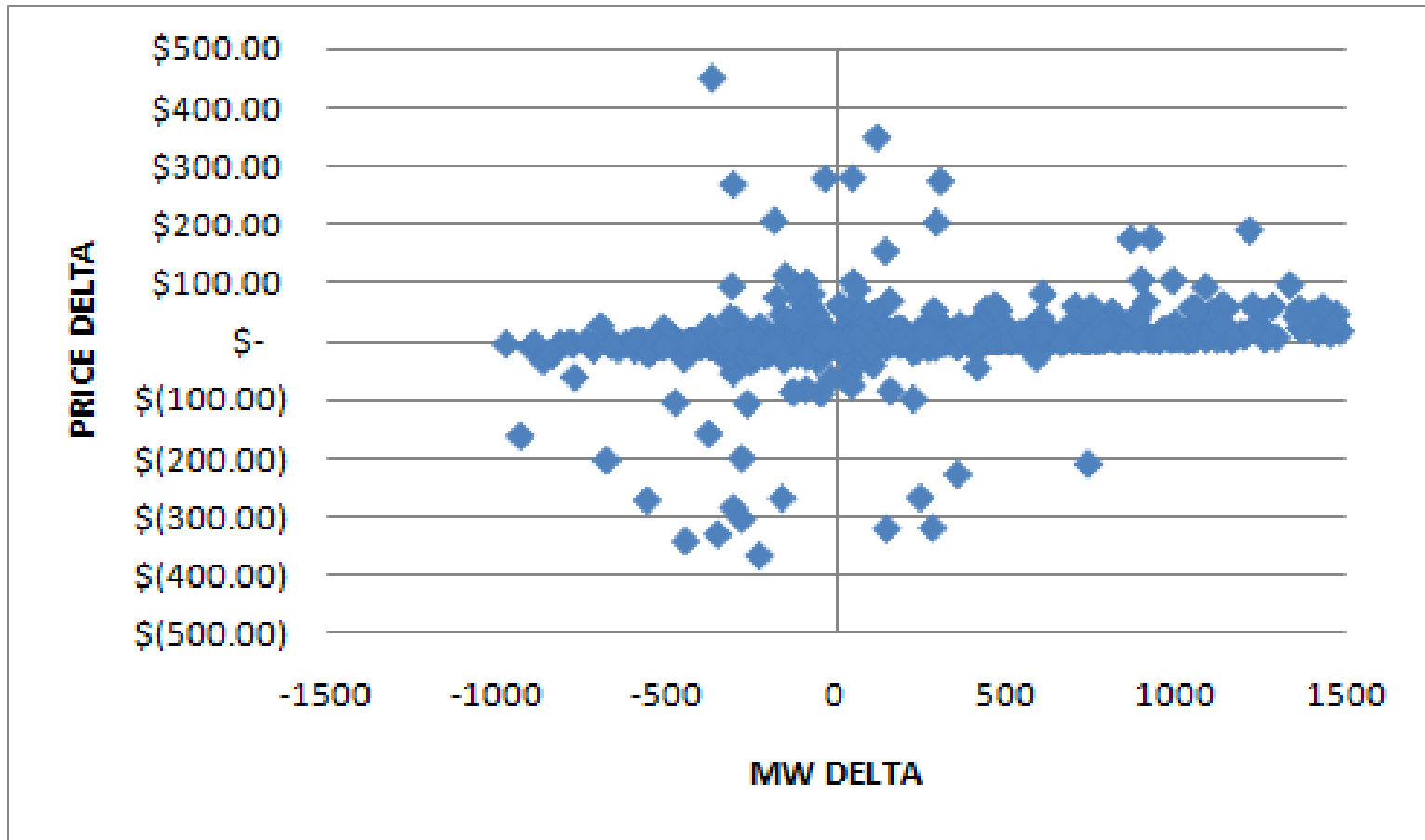
	MW	Price
Average	84	\$ (4.12)
Max	1401	\$ 974.20
Min	-1005	\$ (651.62)
St Dev	319	\$ 74.80

# Hour Ending 16



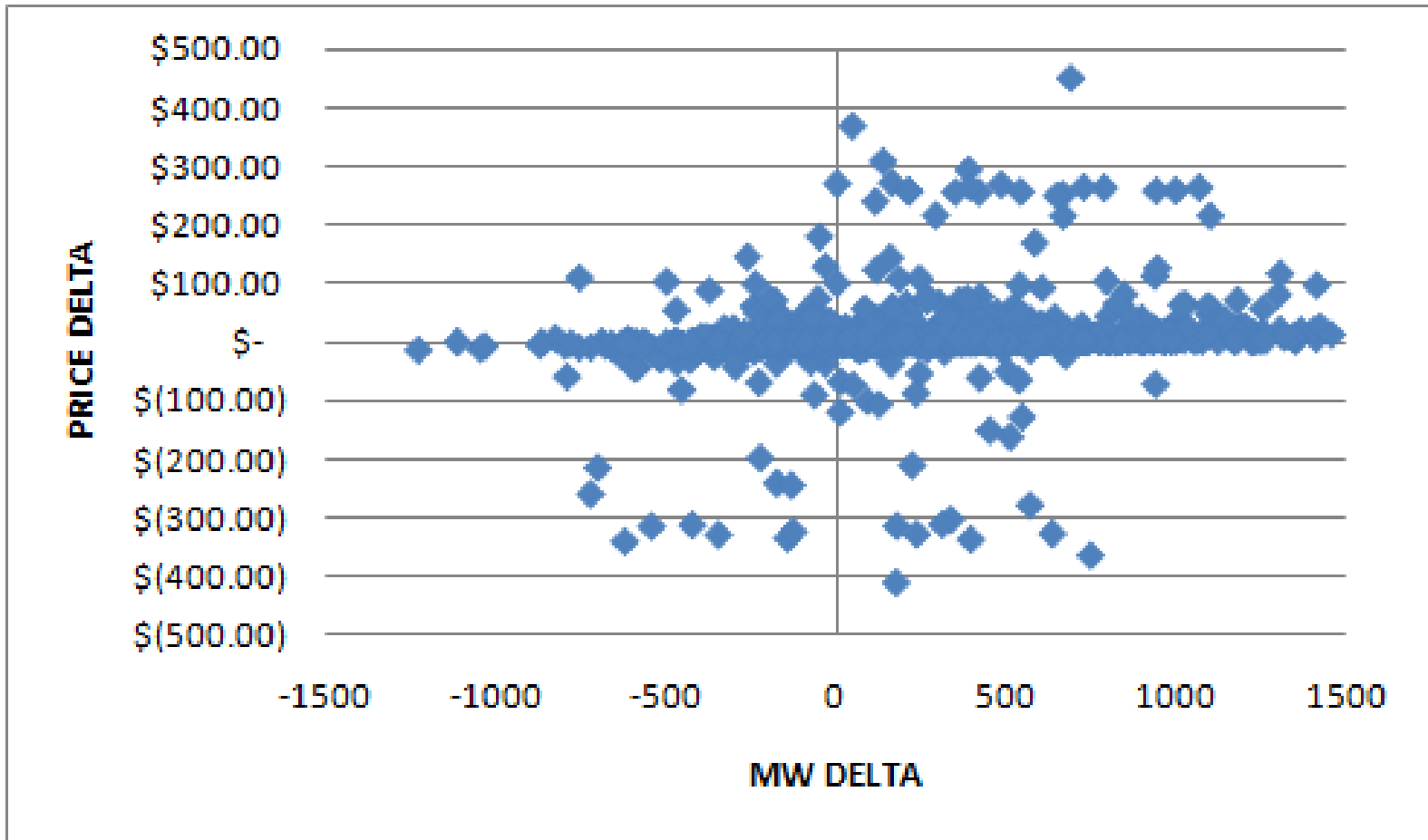
	MW	Price
Average	92	\$ (5.48)
Max	1529	\$ 1,238.83
Min	-980	\$ (958.91)
St Dev	337	\$ 91.91

# Hour Ending 17



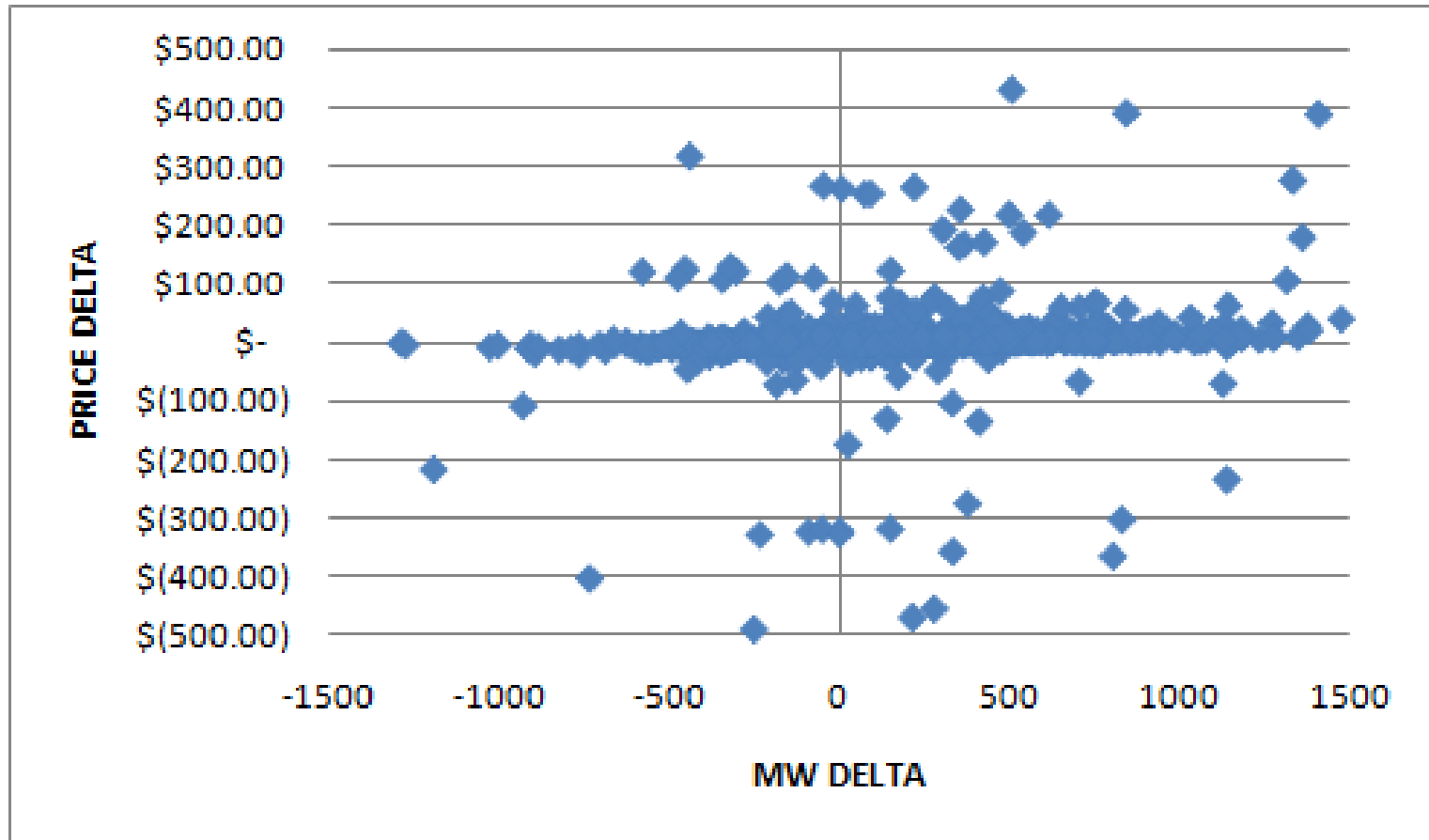
	MW	Price
Average	173	\$ 3.93
Max	4359	\$ 1,443.68
Min	-974	\$ (964.00)
St Dev	477	\$ 104.35

# Hour Ending 18



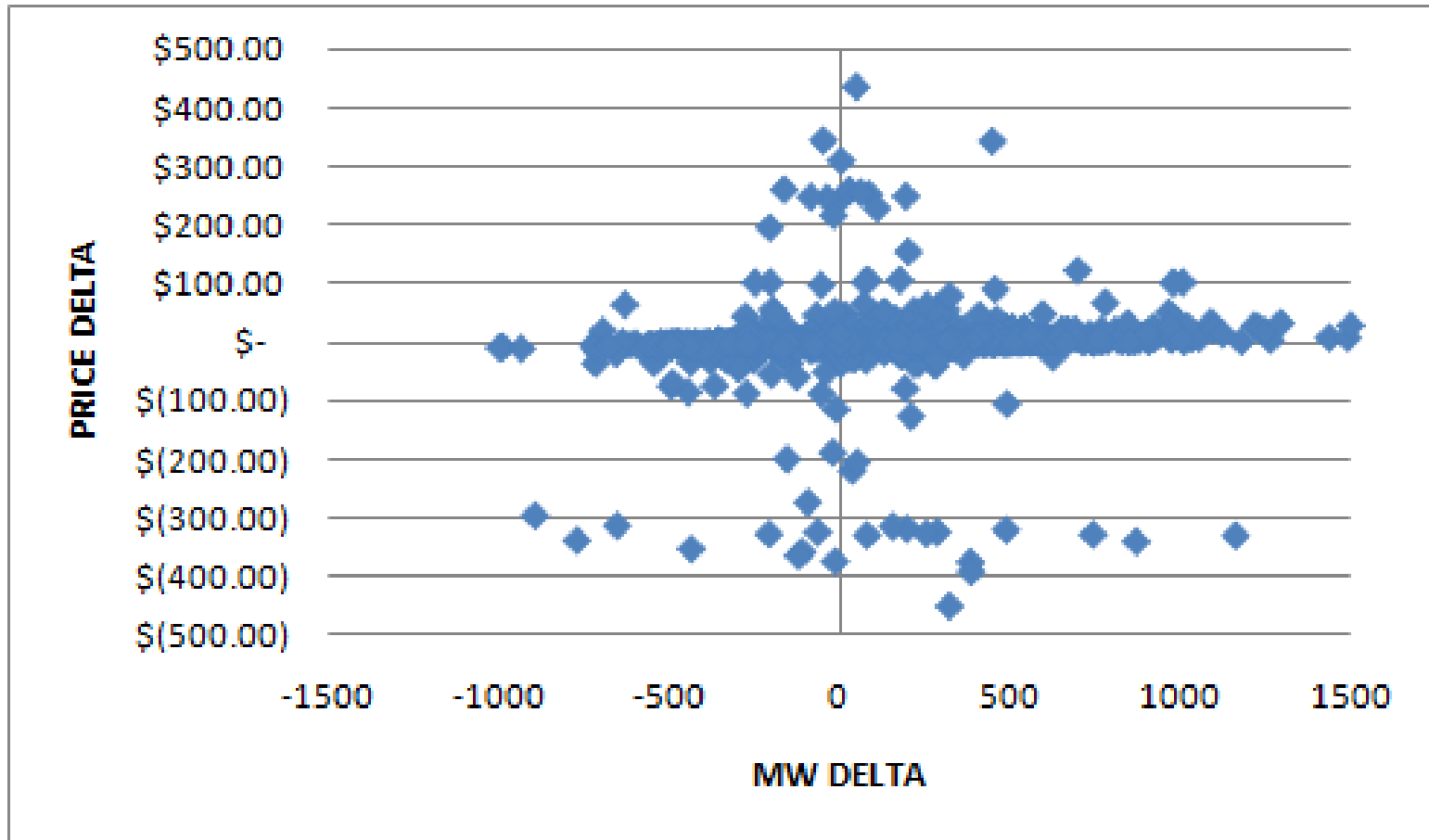
	MW	Price
Average	218	\$ 5.64
Max	6834	\$ 995.37
Min	-1230	\$ (930.30)
St Dev	526	\$ 95.57

# Hour Ending 19



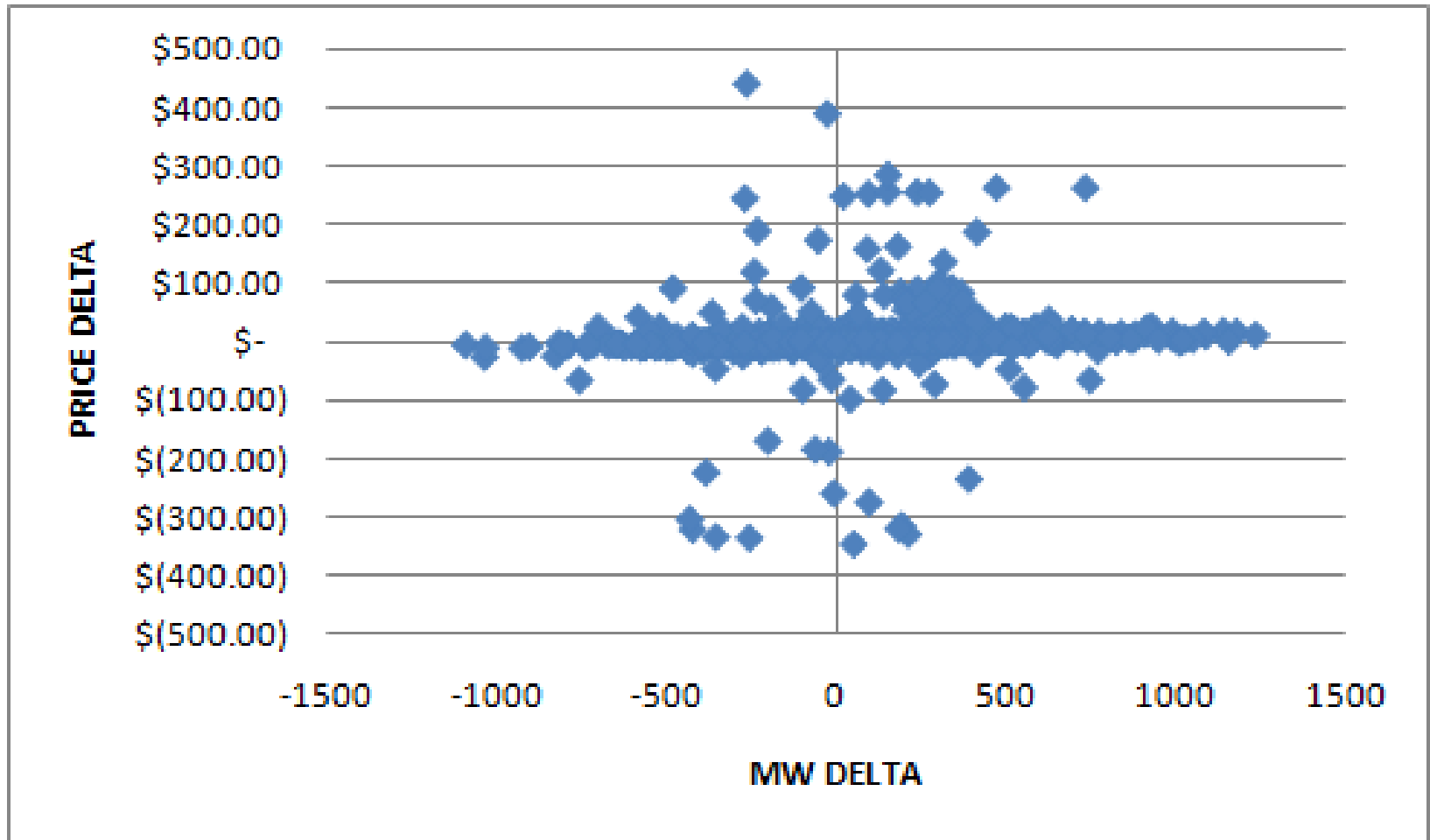
	MW	Price
Average	136	\$ 4.96
Max	3452	\$ 986.31
Min	-1286	\$ (953.52)
St Dev	413	\$ 95.66

# Hour Ending 20



	MW	Price
Average	105	\$ (0.36)
Max	6864	\$ 1,254.51
Min	-4838	\$ (978.66)
St Dev	426	\$ 96.71

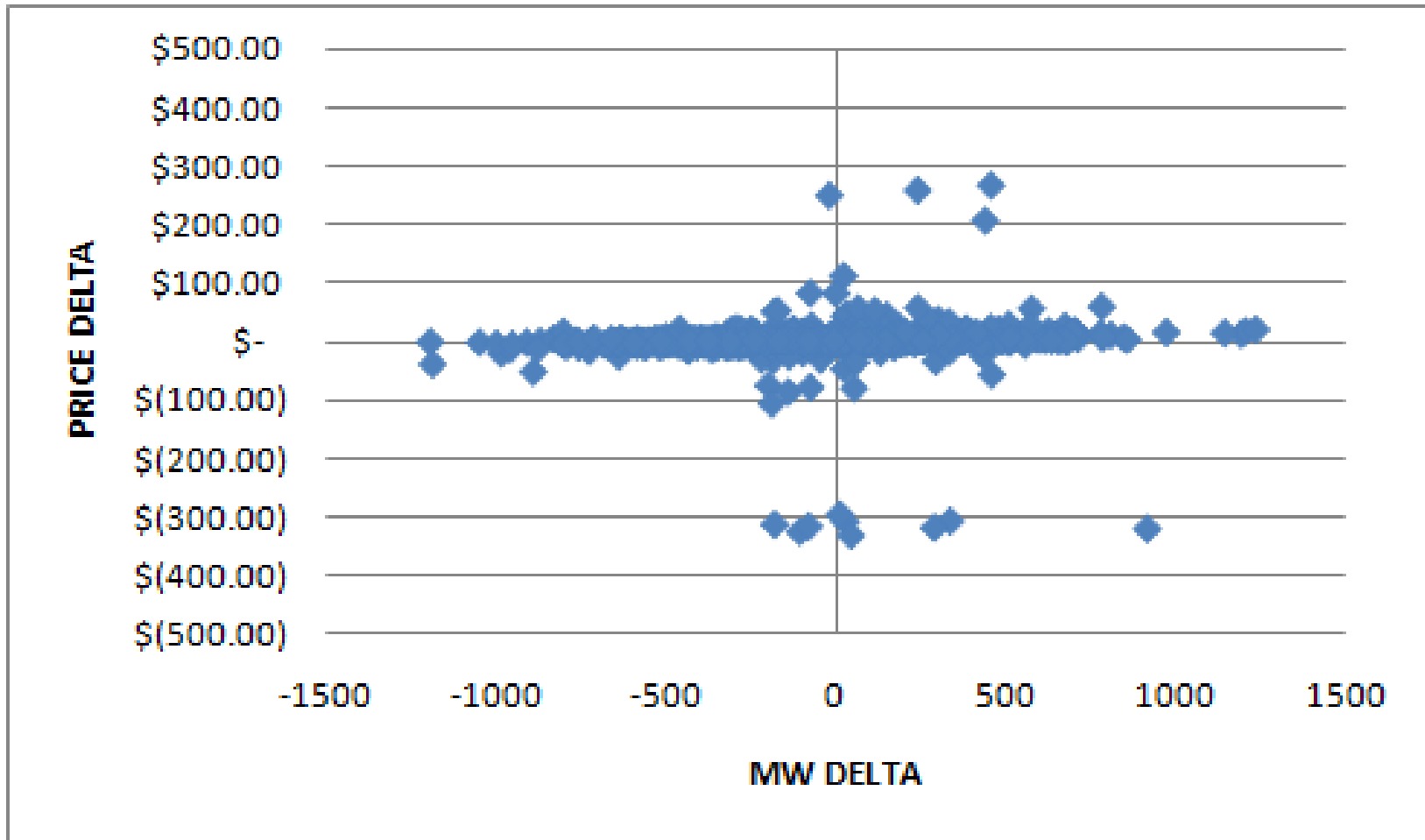
# Hour Ending 21



	MW	Price
Average	56	\$ 0.41
Max	3558	\$ 954.35
Min	-1391	\$ (975.01)
St Dev	331	\$ 72.47

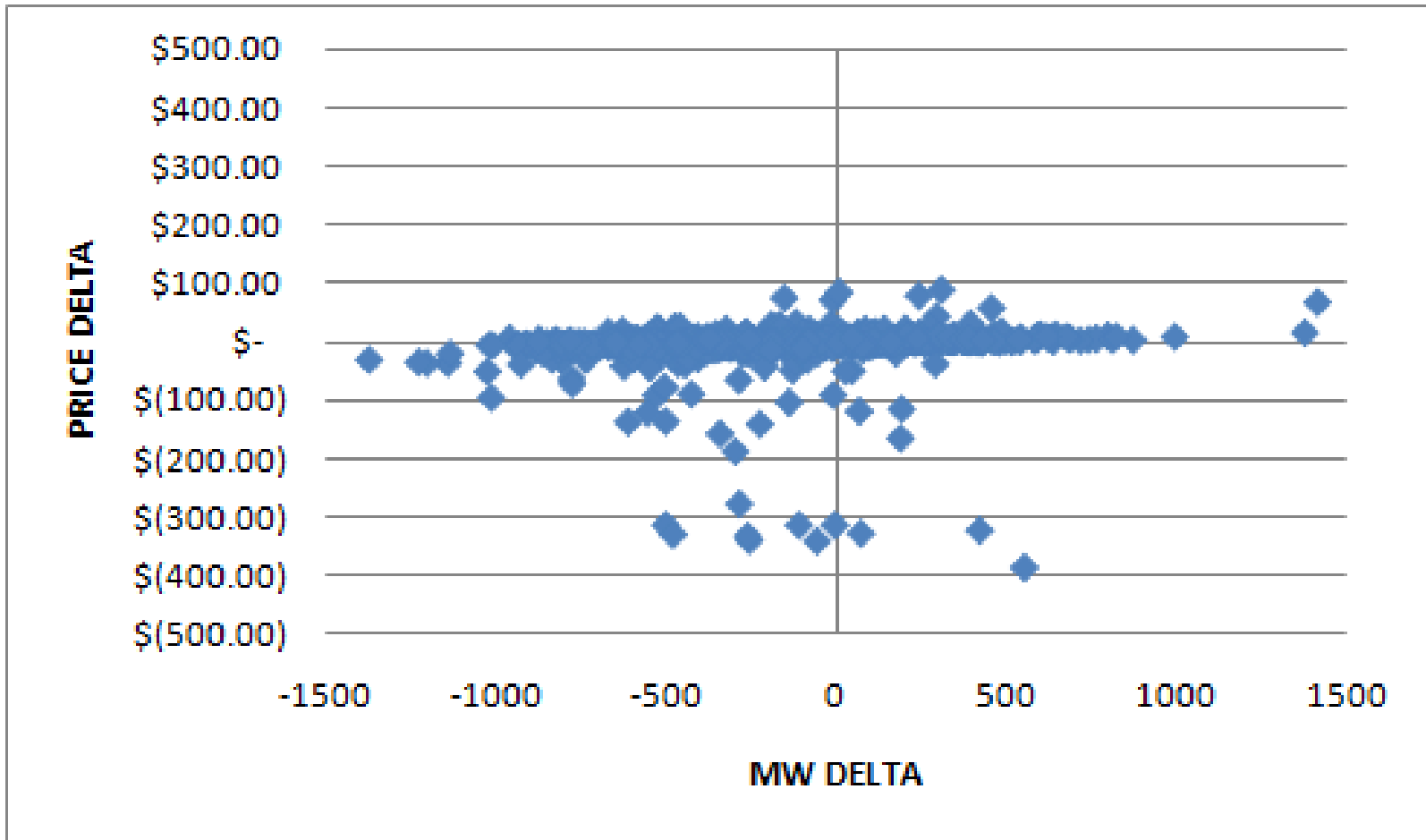


# Hour Ending 22



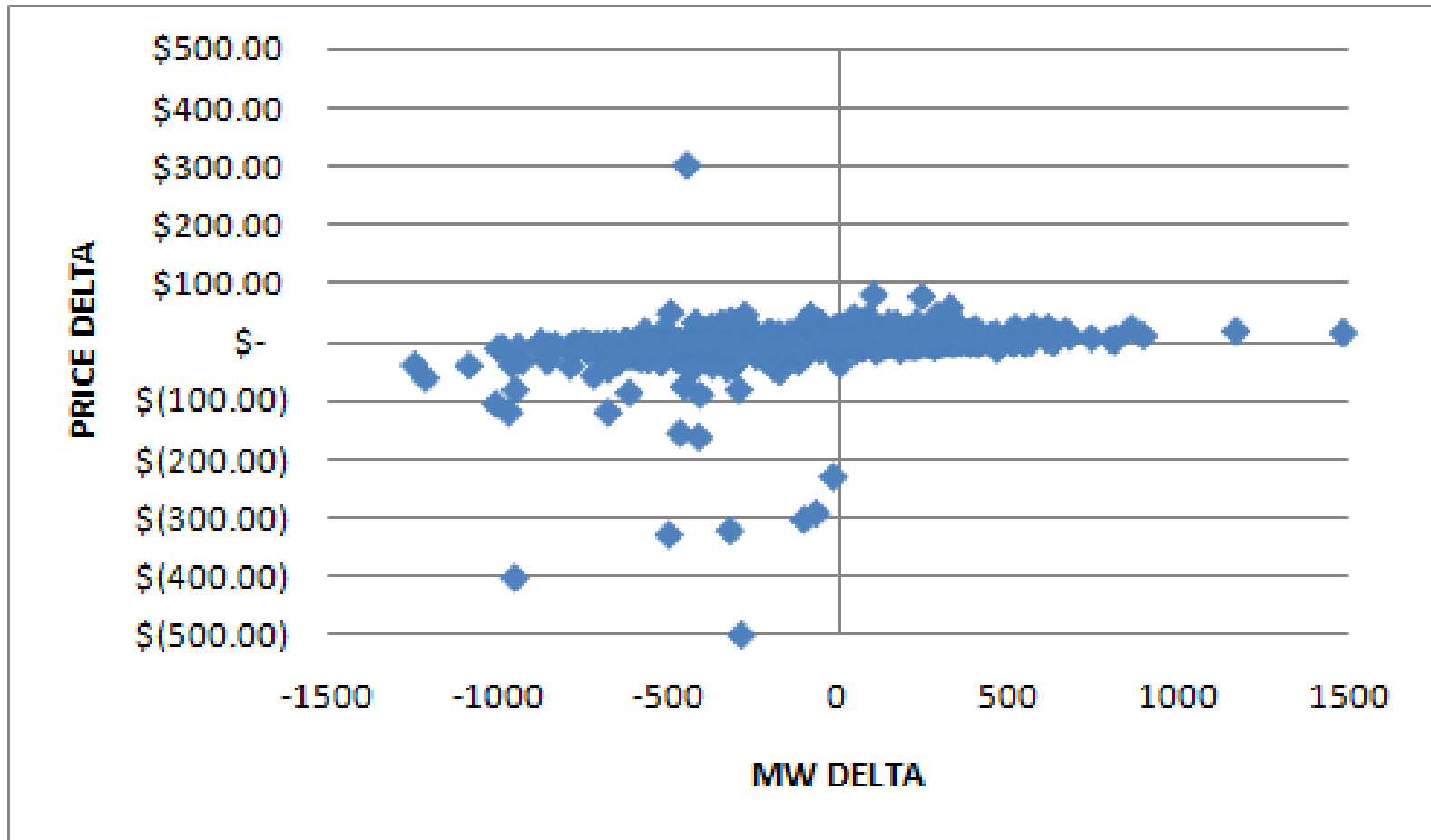
	MW	Price
Average	-36	\$ (3.49)
Max	2146	\$ 266.29
Min	-1191	\$ (972.06)
St Dev	326	\$ 60.30

# Hour Ending 23



	MW	Price
Average	-176	\$ (6.39)
Max	1975	\$ 1,017.93
Min	-14046	\$ (938.46)
St Dev	494	\$ 60.46

# Hour Ending 24



	MW	Price
Average	-117	\$ (3.31)
Max	1923	\$ 302.55
Min	-1672	\$ (644.70)
St Dev	321	\$ 39.71