

Price Correction Report

Week of October 2-6

Overview

This document is intended to meet the requirements of ISO Tariff section 35.6, and provides the Market Participants with a summary of all price corrections that occurred during the week. For example, report titled with May 5-9, 2014 will cover all corrections made during the week of May 5-9. In a normal situation, it will include trade dates that have price corrections which are due between May 5- 9, 2014 based on the five business day for Real-Time market and three business day for Day-Ahead market.

The structure of the report is as follows:

- Price correction listing – this section includes a listing of all the corrections, including market intervals affected, locations, reason (which would tie back to the description of issues section), and method of price correction.
- Description of Issues – this section describes each issue which resulted in a correction in more detail.
- Price-fill report – metrics on the number of empty price intervals that were filled by adjacent interval prices, usually due to failed runs.

For the week covered by this report, **2679** intervals were corrected.

The trade dates covered by this report are:

DAM: 9/27/2017 – 10/3/2017

RTM: 9/25/2017 – 10/1/2017

Correction methodologies

The following are the definitions of the correction methodologies used:

Selective recalculation: The CAISO will selectively recalculate incorrect financially binding prices when the invalid prices are isolated and can be corrected such that no other financially binding prices are affected by the correction.

System recalculation: The CAISO will recalculate all prices for the invalidated market interval using corrected or recreated input data, or repaired software as applicable.

Replacement: If the above correction methods are not applicable and practicable, the CAISO shall use, in place of prices for the binding interval of an invalidated market solution, replicated prices from binding or advisory intervals from the validated market solution in which the market conditions were most similar to the market conditions in the invalidated market solution for the affected interval.

Price Correction Report

Week of October 2-6

Price Correction Listing

The following is a list of the corrections made during the week, sorted by date and time. The number to the left of the reason field corresponds to the issue number in the Description of Issues section. The count of corrected Pnode/Apnode for each corrected interval is listed left to the Affected Location field. In case of many intervals with the same correction reason, instead of providing the exact count of corrected Pnode/Apnode, the range of Pnode/Apnode affected is provided and listed in another table. Please note that there are only flex ramp prices corrections for those intervals that have the Count of Corrected Pnode/Apnode column missing.

Corrections made through selective recalculation: 2677

Date	HE	Intervals	Market	#	Reason	Number of corrected Pnodes/Apnodes	AFFECTED AREA
25Sep2017	11	10-11	RTD	4,1	Data Input Error, Software Defect	1134	Local
25Sep2017	11	12	RTD	4,1	Data Input Error, Software Defect	1136	Local
25Sep2017	11	7	RTD	4,1	Data Input Error, Software Defect	1105	Local
25Sep2017	11	8	RTD	4,1	Data Input Error, Software Defect	2060	Local
25Sep2017	11	9	RTD	4,1	Data Input Error, Software Defect	969	Local
25Sep2017	12	1	RTD	4,1	Data Input Error, Software Defect	1134	Local
25Sep2017	12	2-3,12	RTD	4,1	Data Input Error, Software Defect	2089	Local
25Sep2017	12	4	RTD	4,1	Data Input Error, Software Defect	1114	Local
25Sep2017	12	5	RTD	4,1	Data Input Error, Software Defect	1113	Local
25Sep2017	12	6	RTD	4,1	Data Input Error, Software Defect	2068	Local
25Sep2017	12	7,9-10	RTD	4,1	Data Input Error, Software Defect	1135	Local
25Sep2017	12	8,11	RTD	4,1	Data Input Error, Software Defect	2090	Local
25Sep2017	13	1,4	RTD	4,1	Data Input Error, Software Defect	1111	Local
25Sep2017	13	10	RTD	4,1	Data Input Error, Software Defect	1112	Local
25Sep2017	13	2-3,5,11-12	RTD	4,1	Data Input Error, Software Defect	2066	Local
25Sep2017	13	6	RTD	4,1	Data Input Error, Software Defect	2065	Local
25Sep2017	13	7	RTD	4,1	Data Input Error, Software Defect	1096	Local
25Sep2017	13	8-9	RTD	4,1	Data Input Error, Software Defect	2051	Local
25Sep2017	14	1,7	RTD	4,1	Data Input Error, Software Defect	1111	Local

Price Correction Report

Week of October 2-6

25Sep2017	14	12	RTD	4,1	Data Input Error, Software Defect	1113	Local
25Sep2017	14	2-3,8-9	RTD	4,1	Data Input Error, Software Defect	2066	Local
25Sep2017	14	4,10-11	RTD	4,1	Data Input Error, Software Defect	1113	Local
25Sep2017	14	5-6	RTD	4,1	Data Input Error, Software Defect	2068	Local
25Sep2017	15	1	RTD	4,1	Data Input Error, Software Defect	1114	Local
25Sep2017	15	2-3	RTD	4,1	Data Input Error, Software Defect	2070	Local
25Sep2017	15	4	RTD	4,1	Data Input Error, Software Defect	1111	Local
25Sep2017	15	5-6	RTD	4,1	Data Input Error, Software Defect	2066	Local
25Sep2017	1	2	RTPD	2	Software Defect	24	Local
25Sep2017	11	4	RTPD	4,1	Data Input Error, Software Defect	1134	Local
25Sep2017	12	1	RTPD	4,1	Data Input Error, Software Defect	1135	Local
25Sep2017	12	2-4	RTPD	4,1	Data Input Error, Software Defect	1134	Local
25Sep2017	13	1-4	RTPD	4,1	Data Input Error, Software Defect	1111	Local
25Sep2017	14	1,3-4	RTPD	4,1	Data Input Error, Software Defect	1113	Local
25Sep2017	14	2	RTPD	4,1	Data Input Error, Software Defect	1111	Local
25Sep2017	15	1	RTPD	4,1	Data Input Error, Software Defect	1113	Local
25Sep2017	15	2-3	RTPD	4,1	Data Input Error, Software Defect	1114	Local
26Sep2017	16	2	RTPD	3,1	Data Input Error, Software Defect	9307	Local
26Sep2017	16	3	RTPD	3,1	Data Input Error, Software Defect	9308	Local
26Sep2017	16	4	RTPD	3,1	Data Input Error, Software Defect	10183	Local
26Sep2017	16	8	RTD	3,1	Data Input Error, Software Defect	10191	Local
26Sep2017	16	12	RTD	3,1	Data Input Error, Software Defect	10181	Local
26Sep2017	16	1-3	RTD	3,1	Data Input Error, Software Defect	9305	Local
26Sep2017	16	4-6	RTD	3,1	Data Input Error, Software Defect	9308	Local
26Sep2017	16	10-11	RTD	3,1	Data Input Error, Software Defect	10183	Local
26Sep2017	16	7,9	RTD	3,1	Data Input Error, Software Defect	10179	Local
26Sep2017	17	1	RTD	3,1	Data Input Error, Software Defect	10184	Local
26Sep2017	17	5	RTD	3,1	Data Input Error, Software Defect	9359	Local
26Sep2017	17	2-3	RTD	3,1	Data Input Error, Software Defect	9310	Local
26Sep2017	17	7-9	RTD	3,1	Data Input Error, Software Defect	9328	Local
26Sep2017	17	10-12	RTD	3,1	Data Input Error, Software Defect	9325	Local

Price Correction Report

Week of October 2-6

26Sep2017	17	4,6	RTD	3,1	Data Input Error, Software Defect	9323	Local
26Sep2017	20	3-4	RTD	3,1	Data Input Error, Software Defect	10185	Local
26Sep2017	20	5-6	RTD	3,1	Data Input Error, Software Defect	9378	Local
26Sep2017	1	2	RTPD	2	Software Defect	24	Local
26Sep2017	17	1	RTPD	3,1	Data Input Error, Software Defect	9310	Local
26Sep2017	17	2	RTPD	3,1	Data Input Error, Software Defect	9312	Local
26Sep2017	17	3	RTPD	3,1	Data Input Error, Software Defect	9323	Local
26Sep2017	17	4	RTPD	3,1	Data Input Error, Software Defect	9379	Local
26Sep2017	21	2	RTPD	3,1	Data Input Error, Software Defect	9343	Local
26Sep2017	23	2	RTPD	3,1	Data Input Error, Software Defect	8968	Local
27Sep2017	1	6	RTD	3,1	Data Input Error, Software Defect	9303	Local
27Sep2017	2	1	RTD	3,1	Data Input Error, Software Defect	9276	Local
27Sep2017	2	7	RTD	3,1	Data Input Error, Software Defect	10156	Local
27Sep2017	2	2-6	RTD	3,1	Data Input Error, Software Defect	9312	Local
27Sep2017	2	1	RTPD	3,1	Data Input Error, Software Defect	9274	Local
27Sep2017	2	2-3	RTPD	3,1	Data Input Error, Software Defect	9276	Local
27Sep2017	3	2	RTD	3,1	Data Input Error, Software Defect	9342	Local
27Sep2017	3	9	RTD	3,1	Data Input Error, Software Defect	9340	Local
27Sep2017	3	2	RTPD	3,1	Data Input Error, Software Defect	9306	Local
27Sep2017	3	1,3	RTPD	3,1	Data Input Error, Software Defect	9305	Local
27Sep2017	5	8	RTD	3,1	Data Input Error, Software Defect	10167	Local
27Sep2017	5	9	RTD	3,1	Data Input Error, Software Defect	10168	Local
27Sep2017	5	2-4	RTPD	3,1	Data Input Error, Software Defect	10156	Local
27Sep2017	18	11-12	RTD	7,1	Data Input Error, Software Defect	1020	Local
27Sep2017	19	1,11	RTD	7,1	Data Input Error, Software Defect	107	Local
27Sep2017	19	2-3,10	RTD	7,1	Data Input Error, Software Defect	105	Local
27Sep2017	19	4,7	RTD	7,1	Data Input Error, Software Defect	102	Local
27Sep2017	19	5-6	RTD	7,1	Data Input Error, Software Defect	528	Local
27Sep2017	19	8-9,12	RTD	7,1	Data Input Error, Software Defect	1017	Local
27Sep2017	8	10	RTD	3,1	Data Input Error, Software Defect	10154	Local
27Sep2017	8	9,11-12	RTD	3,1	Data Input Error, Software Defect	10166	Local

Price Correction Report

Week of October 2-6

27Sep2017	8	1	RTPD	3,1	Data Input Error, Software Defect	10148	Local
27Sep2017	20	4	RTD	7,1	Data Input Error, Software Defect	101	Local
27Sep2017	20	5-6	RTD	7,1	Data Input Error, Software Defect	1067	Local
27Sep2017	20	7	RTD	7,1	Data Input Error, Software Defect	157	Local
27Sep2017	8	3	RTPD	3,1	Data Input Error, Software Defect	10150	Local
27Sep2017	8	4	RTPD	3,1	Data Input Error, Software Defect	10154	Local
27Sep2017	9	1-3	RTD	3,1	Data Input Error, Software Defect	10154	Local
27Sep2017	9	5-6	RTD	3,1	Data Input Error, Software Defect	10161	Local
27Sep2017	9	10-12	RTD	3,1	Data Input Error, Software Defect	10158	Local
27Sep2017	9	4,7-9	RTD	3,1	Data Input Error, Software Defect	10157	Local
27Sep2017	9	3	RTPD	3,1	Data Input Error, Software Defect	10157	Local
27Sep2017	9	4	RTPD	3,1	Data Input Error, Software Defect	10129	Local
27Sep2017	9	1-2	RTPD	3,1	Data Input Error, Software Defect	10154	Local
27Sep2017	10	1	RTD	3,1	Data Input Error, Software Defect	10148	Local
27Sep2017	1	2	RTPD	2	Software Defect	24	Local
27Sep2017	10	2	RTD	3,1	Data Input Error, Software Defect	10129	Local
27Sep2017	10	3	RTD	3,1	Data Input Error, Software Defect	10141	Local
27Sep2017	10	4,7,9-11	RTD	3,1	Data Input Error, Software Defect	10128	Local
27Sep2017	10	5-6,8,12	RTD	3,1	Data Input Error, Software Defect	10132	Local
27Sep2017	10	1	RTPD	3,1	Data Input Error, Software Defect	10129	Local
27Sep2017	10	2	RTPD	3,1	Data Input Error, Software Defect	10124	Local
27Sep2017	10	3-4	RTPD	3,1	Data Input Error, Software Defect	10128	Local
27Sep2017	11	1-3	RTD	3,1	Data Input Error, Software Defect	10158	Local
27Sep2017	11	4-6	RTD	3,1	Data Input Error, Software Defect	10174	Local
27Sep2017	11	7-12	RTD	3,1	Data Input Error, Software Defect	10173	Local
27Sep2017	11	1	RTPD	3,1	Data Input Error, Software Defect	10159	Local
27Sep2017	11	2	RTPD	3,1	Data Input Error, Software Defect	10130	Local
27Sep2017	11	3-4	RTPD	3,1	Data Input Error, Software Defect	10174	Local
27Sep2017	12	1-5,7-10	RTD	3,1	Data Input Error, Software Defect	10176	Local
27Sep2017	12	6,11-12	RTD	3,1	Data Input Error, Software Defect	10176	Local
27Sep2017	12	1	RTPD	3,1	Data Input Error, Software Defect	10174	Local

Price Correction Report

Week of October 2-6

27Sep2017	12	3	RTPD	3,1	Data Input Error, Software Defect	10148	Local
27Sep2017	12	2,4	RTPD	3,1	Data Input Error, Software Defect	10177	Local
27Sep2017	13	1-4	RTD	3,1	Data Input Error, Software Defect	10175	Local
27Sep2017	13	5-6	RTD	3,1	Data Input Error, Software Defect	10176	Local
27Sep2017	13	1	RTPD	3,1	Data Input Error, Software Defect	10176	Local
27Sep2017	13	2-3	RTPD	3,1	Data Input Error, Software Defect	10147	Local
28Sep2017	8	1	RTD	7,1	Data Input Error, Software Defect	110	Local
28Sep2017	8	2	RTD	7,1	Data Input Error, Software Defect	1019	Local
28Sep2017	1	2	RTPD	2	Software Defect	24	Local
29Sep2017	1	2	RTPD	2	Software Defect	24	Local
30Sep2017	19	10-12	RTD	5,1	Data Input Error, Software Defect	1017	Local
30Sep2017	19	6	RTD	5,1	Data Input Error, Software Defect	3505	Local
30Sep2017	19	7-8	RTD	5,1	Data Input Error, Software Defect	3509	Local
30Sep2017	19	9	RTD	5,1	Data Input Error, Software Defect	2800	Local
30Sep2017	20	1-2,10-12	RTD	5,1	Data Input Error, Software Defect	1018	Local
30Sep2017	20	3	RTD	5,1	Data Input Error, Software Defect	3507	Local
30Sep2017	20	4-5	RTD	5,1	Data Input Error, Software Defect	3508	Local
30Sep2017	20	6	RTD	5,1	Data Input Error, Software Defect	3509	Local
30Sep2017	20	7	RTD	5,1	Data Input Error, Software Defect	1022	Local
30Sep2017	20	8	RTD	5,1	Data Input Error, Software Defect	1021	Local
30Sep2017	20	9	RTD	5,1	Data Input Error, Software Defect	1019	Local
30Sep2017	21	1-2	RTD	5,1	Data Input Error, Software Defect	1017	Local
30Sep2017	21	10	RTD	5,1	Data Input Error, Software Defect	1021	Local
30Sep2017	21	11	RTD	5,1	Data Input Error, Software Defect	2092	Local
30Sep2017	21	12	RTD	5,1	Data Input Error, Software Defect	2089	Local
30Sep2017	21	3-4,8	RTD	5,1	Data Input Error, Software Defect	1019	Local
30Sep2017	21	5	RTD	5,1	Data Input Error, Software Defect	2090	Local
30Sep2017	21	6	RTD	5,1	Data Input Error, Software Defect	1020	Local
30Sep2017	21	7	RTD	5,1	Data Input Error, Software Defect	2087	Local
30Sep2017	21	9	RTD	5,1	Data Input Error, Software Defect	3008	Local
30Sep2017	22	1,7-8,12	RTD	5,1	Data Input Error, Software Defect	510	Local

Price Correction Report

Week of October 2-6

30Sep2017	22	2	RTD	5,1	Data Input Error, Software Defect	1020	Local
30Sep2017	22	3	RTD	5,1	Data Input Error, Software Defect	2092	Local
30Sep2017	22	4	RTD	5,1	Data Input Error, Software Defect	2140	Local
30Sep2017	22	5-6	RTD	5,1	Data Input Error, Software Defect	2141	Local
30Sep2017	22	9-11	RTD	5,1	Data Input Error, Software Defect	509	Local
30Sep2017	23	1	RTD	5,1	Data Input Error, Software Defect	509	Local
30Sep2017	23	11	RTD	5,1	Data Input Error, Software Defect	500	Local
30Sep2017	23	2	RTD	5,1	Data Input Error, Software Defect	510	Local
30Sep2017	23	3	RTD	5,1	Data Input Error, Software Defect	511	Local
30Sep2017	23	4-6	RTD	5,1	Data Input Error, Software Defect	508	Local
30Sep2017	23	7,9-10	RTD	5,1	Data Input Error, Software Defect	507	Local
30Sep2017	1	2	RTPD	2	Software Defect	24	Local
30Sep2017	20	1	RTPD	5,1	Data Input Error, Software Defect	1019	Local
30Sep2017	20	2	RTPD	5,1	Data Input Error, Software Defect	1020	Local
30Sep2017	20	3	RTPD	5,1	Data Input Error, Software Defect	1021	Local
30Sep2017	20	4	RTPD	5,1	Data Input Error, Software Defect	1023	Local
30Sep2017	21	2	RTPD	5,1	Data Input Error, Software Defect	1022	Local
30Sep2017	21	3	RTPD	5,1	Data Input Error, Software Defect	1016	Local
30Sep2017	21	4	RTPD	5,1	Data Input Error, Software Defect	1015	Local
30Sep2017	22	1-3	RTPD	5,1	Data Input Error, Software Defect	1016	Local
30Sep2017	22	4	RTPD	5,1	Data Input Error, Software Defect	503	Local
30Sep2017	23	3	RTPD	5,1	Data Input Error, Software Defect	509	Local
30Sep2017	23	4	RTPD	5,1	Data Input Error, Software Defect	505	Local
01Oct2017	1	2	RTPD	2	Software Defect	25	Local
01Oct2017	20	4	RTPD	6	Software Defect		Local
01Oct2017	5	2-4	RTPD	8,1	Software Defect	445	Local
01Oct2017	6	1	RTPD	8,1	Software Defect	445	Local

The range of corrected Pnode/APnode for the below trade days regarding correction number 1 is 3-51

Date	HE	Intervals	Market	#	Reason	Area Affected
25Sep2017	1-10,16-24	1-12	RTD	1	Software Defect	Local
25Sep2017	11	1-6	RTD	1	Software Defect	Local
25Sep2017	15	7-12	RTD	1	Software Defect	Local
25Sep2017	1-10,16-24	1-4	RTPD	1	Software Defect	Local
25Sep2017	11	1-3	RTPD	1	Software Defect	Local
25Sep2017	15	4	RTPD	1	Software Defect	Local
26Sep2017	1-15,18-19,21-24	1-12	RTD	1	Software Defect	Local
26Sep2017	20	1-2,7-12	RTD	1	Software Defect	Local

Price Correction Report

Week of October 2-6

26Sep2017	1-15,18-20,22,24	1-4	RTPD	1	Software Defect	Local
26Sep2017	16	1	RTPD	1	Software Defect	Local
26Sep2017	21,23	1,3-4	RTPD	1	Software Defect	Local
27Sep2017	1	1-5,7-12	RTD	1	Software Defect	Local
27Sep2017	2	8-12	RTD	1	Software Defect	Local
27Sep2017	3	1,3-8,10-12	RTD	1	Software Defect	Local
27Sep2017	5	1-7,10-12	RTD	1	Software Defect	Local
27Sep2017	8	1-8	RTD	1	Software Defect	Local
27Sep2017	13	7-12	RTD	1	Software Defect	Local
27Sep2017	18	1-10	RTD	1	Software Defect	Local
27Sep2017	20	1-3,8-12	RTD	1	Software Defect	Local
27Sep2017	4,6-7,14-17,21-24	1-12	RTD	1	Software Defect	Local
27Sep2017	1,4,6-7,14-24	1-4	RTPD	1	Software Defect	Local
27Sep2017	2-3,13	4	RTPD	1	Software Defect	Local
27Sep2017	5	1	RTPD	1	Software Defect	Local
27Sep2017	8	2	RTPD	1	Software Defect	Local
28Sep2017	1-7,9-24	1-12	RTD	1	Software Defect	Local
28Sep2017	8	3-12	RTD	1	Software Defect	Local
28Sep2017	1-19,21-24	1-4	RTPD	1	Software Defect	Local
28Sep2017	20	1-2,4	RTPD	1	Software Defect	Local
29Sep2017	1-24	1-12	RTD	1	Software Defect	Local
29Sep2017	1-24	1-4	RTPD	1	Software Defect	Local
30Sep2017	9	1-8,10-12	RTD	1	Software Defect	Local
30Sep2017	11	1-7,10-12	RTD	1	Software Defect	Local
30Sep2017	12	1-2,4,6-12	RTD	1	Software Defect	Local
30Sep2017	19	1-5	RTD	1	Software Defect	Local
30Sep2017	23	8,12	RTD	1	Software Defect	Local
30Sep2017	1-8,10,13-18,24	1-12	RTD	1	Software Defect	Local
30Sep2017	1	1,3-4	RTPD	1	Software Defect	Local
30Sep2017	1	2	RTPD	1	Software Defect	Local
30Sep2017	2-19,24	1-4	RTPD	1	Software Defect	Local
30Sep2017	23	1-2	RTPD	1	Software Defect	Local
01Oct2017	1-13,16-24	1-12	RTD	1	Software Defect	Local
01Oct2017	14	1-4,7-12	RTD	1	Software Defect	Local
01Oct2017	15	1-2,4-12	RTD	1	Software Defect	Local
01Oct2017	1-4,7-11,13-19,21-24	1-4	RTPD	1	Software Defect	Local
01Oct2017	12	1,3-4	RTPD	1	Software Defect	Local
01Oct2017	20	1-3	RTPD	1	Software Defect	Local
01Oct2017	20	4	RTPD	1	Software Defect	Local
01Oct2017	5	1	RTPD	1	Software Defect	Local
01Oct2017	6	2-4	RTPD	1	Software Defect	Local

Corrections made through interval replacement: 2

Date	HE	Intervals	Market	#	Reason	Affected Area
28-Sep-17	20	3	RTPD	6,1	Software Defect	System
30-Sep-17	21	1	RTPD	6,1	Software Defect	System

Corrections made through market rerun: 0

Price Correction Report

Week of October 2-6

Description of Issues:

1. Software Defect:

- Invalid prices due to a software defect impacting pricing node LMPs.

Prices were corrected by selective recalculation .

2. Software Defect:

- Missing DGAP and DGAP SP-Tie prices due to a software defect.

Prices were corrected by selective recalculation.

3. Data Input Error:

- Invalid congestion due to a data input error impacting outage modeling.

Prices were corrected by selective recalculation.

4. Data Input Error:

- Invalid congestion on the transmission constraint due to data input error impacting power flow solution.

Prices were corrected by selective recalculation.

5. Data Input Error:

- Invalid EIM prices due to a data input error impacting the ETSR limits.

Prices were corrected by selective recalculation.

6. Software Defect:

- Invalid prices due to a software defect impacting resource dispatch.

Prices were corrected by selective recalculation or interval replacment.

7. Data Input Error:

- Invalid rate of change congestion due to a data input error related to resource dispatch.

Prices were corrected by selective recalculation.

8. Software Defect:

- Invalid PGE prices due to a software defect impacting resource dispatch.

Prices were corrected by selective recalculation.

Price Correction Report

Week of October 2-6

Price Fill Report

A price fill occurs whenever a market run failed to publish to the Settlement system. This usually occurs whenever a market run failed, for example when a market fails to come to a solution. It could also occur when an operator decides that a market is not to be run, for example during a contingency event. Automatic price fills also occur in real-time when an operator chooses to utilize the previous interval's solution for the current interval.

Prices are filled according to the rules in CAISO Tariff section 7.7.9 which states that administrative pricing applies to intervals where we have had a market disruption, and requires the prices to be set differently depending on the number of consecutive market disruptions.

The number of prices which were adjusted by the fill process is as follows.

Total number of filled price intervals: 11

Date	HE	Interval	Market
26-Sep-17	15	7	RTD
26-Sep-17	15	8	RTD
26-Sep-17	15	9	RTD
26-Sep-17	16	1	RTPD
28-Sep-17	15	7	RTD
28-Sep-17	15	8	RTD
28-Sep-17	16	1	RTPD
1-Oct-17	17	7	RTD
1-Oct-17	17	8	RTD
1-Oct-17	18	1	RTPD

Note: Intervals filled are subject to subsequent price corrections where applicable.