

# Daily Virtual Transaction Price Delta Report

## Help File

### Purpose of the Daily Virtual Transaction Price Delta Report

This report provides nine price deltas calculated for each of the nine virtual transaction zone. These price deltas will allow Market Participants to better understand their actual exposure for virtual transactions based upon their submitted but not cleared bids and offers in the Day-Ahead Market (DAM).

### Confidentiality Classification

Public

### Frequency

Daily

### Granularity

Daily

### Description of the Daily Virtual Transaction Price Delta Report Fields

Report Field Title	Definition of Report Field Title
Created at	This field displays the date and time that the report was created in EST. It is displayed as mmm dd, yyyy hh(24):mm:ss.
For	This field displays the date the report was created for.
Virtual Transaction Zone	This field displays the applicable virtual transaction zone name.

Report Field Title	Definition of Report Field Title
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Price Delta Value	A price delta is determined daily for each virtual zone. The values are based on the 97th percentile price delta using the difference between the corresponding day-ahead market prices and average real-time market prices across similar months over the most recent three-year period. This will be displayed to two decimal places.
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## Contact Information

For additional information, please e-mail IESO Customer Relations at [customer.relations@ieso.ca](mailto:customer.relations@ieso.ca).

A Help File has been prepared for this report to provide the reader a brief overview on the report. The Help File will also outline what the purpose of the report is, the publication frequency of the report, how the report can be accessed, and a description of the report fields. Users of the Help File are reminded that that they remain responsible for complying with all of their obligations under the market rules and associated policies, standards and procedures relating to the subject matter of this Help File, even if such obligations are not specifically referred to herein. While every effort has been made to ensure that any extracts from the market rules or other documents in this Help File are accurate and up to date, users must be aware that the specific provisions of the market rules or particular document posted on the web site of Ontario's Independent Electricity System Operator shall govern.