

**Anonymized historical data of M7 intraday continuous market orders - from 2017 to Nov 2019**

<b>Field</b>	<b>values/format</b>	<b>explanation</b>	<b>comment</b>
<b>Order ID</b>	Num 13	It may be changed when the order is modified.	
<b>Initial ID</b>	Num 13	The initial ID always equals the order number that was assigned to an order when it was entered for the very first time.	
<b>Parent ID</b>	Num 13	order Number of the previously modified order	
<b>Start Validity Date</b>	dd/mm/yy hh:mm:ss.msmsms		
<b>End Validity Date</b>	dd/mm/yy hh:mm:ss.msmsms		
<b>Cancelling Date</b>	dd/mm/yy hh:mm:ss.msmsms	if an order is de-activated and re-activated. The "Cancelling Date" field corresponds to the reactivation time.	
	dd/mm/yy hh:mm:ss.msmsms	if an order is modified (limit price or volume). The "Cancelling Date" field corresponds to the modification time.	
	dd/mm/yy hh:mm:ss.msmsms	if an order is directly cancelled by a an action of cancelling. The "Cancelling Date" field corresponds to the cancelling action time.	
	empty	if an order is executed	
	empty	if a good til date order expires	
	empty	if the trading session expires	
<b>Delivery Date</b>	dd/mm/yyyy		
<b>Instrument Type</b>	AN/ Hour, Half Hour or Quart Hour		
<b>Delivery Instrument</b>	99.99 or 00.99	hours are identified as 02.00 for hour 2 (1.00 to 2.00) and quarters as 1.15 for the first quarter of hour 2	
<b>Is block</b>	AN/ Y or N	Y: Product is a block; N: Product is not a block	
<b>Area</b>	AN/ DE-AMP	Delivery Area Name. Example: DE-AMP...	
<b>Side</b>	AN/ B or S	B: Buy, S:Sell	
<b>Price</b>	AN/ 13,2	order price (€/MWh)	
<b>Volume</b>	Num 16,1	order volume (MWh)	
<b>Is Executed</b>	Num/ 0, 1 or 2	0 : not executed, 1: fully executed; 2: partially executed	
<b>Execution Price</b>	AN/ 13,2	price at which the order is executed (€/MWh)	
<b>Execution Volume</b>	Num 16,1	volume executed (MWh)	

**AN:** Alphanumeric **NS:** numeric signed **Num:** numeric **date:** dd/mm/yyyy **Time:** hh.mm.ss.msmsms

**Anonymized historical data of M7 intraday continuous market orders - after Nov 2019**

**Continuous Orders [market area] [trading date] [creation timestamp].csv**

Decimal separator:	.
Field separator:	;
Line separator:	LF (Unix)
Field separator position:	The field separator is placed between all fields and after the last field (at the end of the line)

**Orders**

Element	Value/Description
Header	One header row is created per file at the top of the file
Order ID	Order ID
Initial ID	Initial ID
Parent ID	Parent ID
Entry time	Entry time
Action code	Action code
Transaction Time	Transaction Time
Validity time	Validity time
Delivery Start	Delivery Start
Delivery End	Delivery End
Product	Product
Delivery area	Delivery area
Market area	Market area
Side	Side
Price	Price
Currency	Currency
Quantity	Quantity
isOTC	isOTC
RevisionNo	RevisionNo
Is User Defined Block	Is User Defined Block
Execution restriction	Execution restriction
Data row	One data row is created for every order revision with an Entry time within the CET/CEST trading day of the file. The rows will be ordered by Transaction_time, Order ID (ascending)
Order ID	Unique ID of the order as assigned by the trading system
Initial ID	ID of the initial order In the M7 trading system for certain order modifications a new order is created (instead of a new version of the existing order). This field is a reference to the original order that was initially entered
Parent ID	ID of the parent order In the M7 trading system for certain order modifications a new order is created (instead of a new version of the existing order). This field is a reference to the previous order
Entry time	Time when the order was entered. As M7 creates a new order every time the modification would influence the price/time mechanism this is the timestamp that was used in the price/time ranking in M7 In UTC using ISO format. Timestamps include milliseconds
Action code	Action code of the order revision  Action code description: A-Added C-Reduced volume D-Deleted by the user H-Hibernated I-Iceberg M-Matched/Executed P-Partially matched X-Deleted by the trading system
Transaction Time	Shows the exact time when the maintenance action, order execution or modification was performed that resulted in this order revision In UTC using ISO format. Timestamps include milliseconds
Validity time	Date & time until the order is valid. Only applicable for order with validity restriction GTD. Otherwise empty. In UTC using ISO format.
Delivery Start	The start time of the period covered by the order In UTC using ISO format.
Delivery End	The end time of the period covered by the order In UTC using ISO format.
Product	Identifies the product for the order
Delivery area	Identifies the delivery area where the order is entered
Market area	Identifies the market area where the order is entered
Side	Side of the order Possible values: BUY, SELL
Price	Price as entered for the order format : number with minimum 2 decimals (e.g. 5.00)
Currency	Currency of the order
Quantity	Quantity of the order as visible to the market. For most orders this is the total quantity of the orders, but for iceberg orders it not all quantity is visible to the market format : number with minimum 1 decimal (e.g. 5.0)
isOTC	Value indicating if the order is OTC (pre-arranged) or not Possible values: Y, N
RevisionNo	Revision nr of the order as assigned by the trading system. For M7 the first revision has RevisionNo=1
Is User Defined Block	Value indicating if the order is on a user defined block contract or not. Possible values: Y,N

Element	Value/Description
Execution restriction	Execution restriction of the order  Possible values: NON None AON All or Nothing IOC Immediate or Cancel FOK Fill or Kill STP Stop order (not used by EPEX) AU The order was entered in auction phase (not used by EPEX)
Footer	No footer row is created per file at the end of the file, after all data rows