

Anonymized historical data of M7 intraday continuous market orders - from 2017

Field	values/format	explanation	comment
Order ID	Num 13	It may be changed when the order is modified.	
Initial ID	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.	
Parent ID	Num 13	order Number of the previously modified order	
Start Validity Date	dd/mm/yy hh:mm:ss.msmsms		
End Validity Date	dd/mm/yy hh:mm:ss.msmsms		
Cancelling Date	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	
Delivery Date	dd/mm/yyyy		
Instrument Type	AN/ Hour, Half Hour or Quart Hour		
Delivery Instrument	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	
Is block	AN/ Y or N	Y: Product is a block; N: Product is not a block	
Area	AN/ DE-AMP	Delivery Area Name. Example: DE-AMP...	
Side	AN/ B or S	B: Buy, S:Sell	
Price	AN/ 13,2	order price (€/MWh)	
Volume	Num 16,1	order volume (MWh)	
Is Executed	Num/ 0, 1 or 2	0 : not executed, 1: fully executed; 2: partially executed	
Execution Price	AN/ 13,2	price at which the order is executed (€/MWh)	
Execution Volume	Num 16,1	volume executed (MWh)	

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