

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
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
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