

## Orderbook report specification

### HUPX Intraday Market

#### DESCRIPTION

Intraday order book report contains orders and all the user generated revisions exported from the M7 trading system in a csv file format.

The name of the zip file: [Trading year] \_ [Trading month] \_ID\_OBK.csv.zip

#### FILE FORMAT

|                   |      |
|-------------------|------|
| Field separator   | ;    |
| Decimal separator | .    |
| Line separator    | \r\n |

| Element           | Format            | Description   |
|-------------------|-------------------|---|
| OrderID           | integer           | Identifier of an order in the M7 trading system. The identifier is equal with the BuyOrderID / SellOrderID elements of the Trade report.  |
| InitialOrderID    | integer           | In the M7 trading system after certain modifications on an order a new order is created with a different OrderID than the existing one, but with the same InitialOrderID. This field is the reference of the first and original OrderID.  |
| ParentOrderID     | integer           | The Identifier of the previous order, on which the modification was made. This field is the reference of the previous OrderID in the modification chain.  |
| Timestamp         | ISO 8061 datetime | The time when the revision on an order was created, including seconds.  |
| Side              | string            | Side of the order. The possible values of this fields are <b>BUY</b> or <b>SELL</b> .   |
| DeliveryAreaID    | string            | The delivery area of the order. The value of this field is always 10YHU-MAVIR----U.   |
| RevisionNumber    | integer           | Revision number of an order, that increases with every action made on the order.  |
| OrderActionTypeID | string            | Four character that is a code for an action that results a new revision on a certain order. The possible values of this field are:<br><b>UADD</b> : Order added by the user.<br><b>UHIB</b> : Order deactivated by the user.<br><b>UMOD</b> : Order modified by the user.<br><b>UDEL</b> : Order deleted by the user.<br><b>FEXE</b> : Order is fully executed.<br><b>PEXE</b> : Partial execution of order.<br><b>IADD</b> : A new slice of an Iceberg order was added to the service. |
| Price             | float             | The price of the order at this revision.  |
| Currency          | string            | The currency of the price. The currency of the price is given in <b>EUR</b> .   |
| InitialQuantity   | float             | The initial volume at this revision, that also contains the hidden volume of an order in case of iceberg orders.  |
| Quantity          | float             | The volume at this revision that is visible to the market and does not contain the hidden volume. In case of iceberg orders the hidden volume can be calculated from the InitialQuantity and the Quantity field.  |
| DisplayQuantity   | float             | This field is used to define the display quantity of an iceberg order. If the order is not iceberg, the value of this field is 0.   |
| VolumeUnit        | string            | The unit in which the Quantity, InitialQuantity and DisplayQuantity is given. The value of this field is <b>MW</b> .  |
| ProductName       | string            | Name of the product connected to the revision and the order.  |
| IsPredefined      | boolean           | This field has two possible values: TRUE or FALSE. <b>TRUE</b> : Predefined contract <b>FALSE</b> : user defined block contract.  |
| DeliveryStart     | ISO 8061 datetime | The start of delivery for the underlying contract, including minutes.   |
| DeliveryEnd       | ISO 8061 datetime | The end of delivery for the underlying contract, including minutes.   |