Anonymized historical data of M7 intraday continuous market orders

Field	values/format	explanation	comment
Instrument Type	AN/ 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	
Delivery Date	dd/mm/yyyy		
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	
Is Executed	Num/ 0, 1 or 2	0 : not executed, 1: fully executed; 2: partially executed	
Status	AN/ Y or N	Y: active or N: not active	
Side	AN/ B or S	B: Buy, S:Sell	
Price (€/MWh)	AN/ 13,2	order price	unit was added to the field name from 2016
Execution Price (€/MWh)	AN/ 13,2	price at which the order is executed	unit was added to the field name from 2016
Volume (MWh)	Num 16,1	order volume	unit was added to the field name from 2016
Execution Volume (MWh)	Num 16,1	volume executed	unit was added to the field name from 2016
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.	information available from 17/03/2015
parent ID	Num 13	order Number of the previously modified order	information available from 17/03/2015

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