energy
business
motion

h u p x
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Orderbook report specification

HUPX Intraday Market

DESCRIPTION

Intraday order book report contains orders and all the user generated revisions submitted to **HUPX ID market** exported from the M7 trading system in a csv file format. (it means that orders submitted on other exchanges but also available for Hungarian delivery are excluded from the file due to technological limitations.)

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.
ParentOderID	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 order was created, including milliseconds.
UpdatedTimestamp	ISO 8061 datetime	The time when the revision on an order was created, including milliseconds
Side	string	Side of the order. The possible values of this fields are **BUY** or **SELL**.
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: **UADD:** Order added by the user. **UHIB:** Order deactivated by the user. **UMOD:** Order modified by the user. **UDEL:** Order deleted by the user. **FEXE:** Order is fully executed. **PEXE:** Partial execution of order. **IADD:** A new slice of an Iceberg order was added to the service. **SDEL:** Order deleted by the system.
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 **EUR**.
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 **MW**.
ExecutionRestrictionTypeID	string	Execution restriction of the order. Possible values: **FOK:** Fill or Kill **IOC:** Immediate and cancel **AON:** All or None **NON:** Any restriction
ProductName	string	Name of the product connected to the revision and the order.
IsPredefined	boolean	This field has two possible values: TRUE or FALSE. **TRUE**: Predefined contract **FALSE**: 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.