

EPEX SPOT Info – 30 April 2025

New M7 6.19 Release – v7 API new messages, increase of GB icebergs orders price delta

Important information – Action required

- **M7 6.19 Go-Live** planned for **10 June 2025**, subject to successful testing
- **M7 Advanced Simulation (ASIM) Environment** available from **07/05**, with v7 API new messages enabled only at a later stage for interested participants

Scope:

Change	Scope	Impact		
		CT	API	
Order execution reports available in v7 API	Extension of v7 API scope to order execution reports message, improving the order management round trip time.		x	p3
Order books SynchronizationComplete message in v7 API	New <i>SynchronizationComplete</i> message once all snapshots have been received.		x	p3
Increase of Iceberg orders price delta on the GB market	Iceberg orders price delta will be increased from 5 to 25 GBP for all products available on the GB market in order to facilitate member's trading strategies.	x	x	p4
Trading limit application window handling	Improved handling of trading limit application window, facilitating the switch from DCP to NCM clearing setups.	x	x	p5
New internal <i>metadata</i> and <i>pmi-processing</i> attributes visible in v6 API header	<p>New <i>metadata</i> and <i>pmi-processing</i> attributes will be visible in the header of several v6 AMQP API broadcast messages.</p> <p>The <i>metadata</i> is encrypted in base64 format and dedicated to EPEX to facilitate users troubleshooting and internal performance monitoring usage.</p> <p>The <i>pmi-processing</i> will help clients monitoring latencies.</p> <p>Regression testing required.</p>		x	p6
Disabling of AOT functionality	<p><i>Automatic Order Transfer</i> functionality is currently obsolete with EPEX SPOT market and product configuration and will be disabled for consistency purposes.</p> <p>Potential adaptations required for remote orders management.</p> <p>Regression testing required.</p>	x	x	p7

Dear EPEX SPOT Member,

We are pleased to inform you that the target go-live for the upcoming M7 6.19 is **10 June 2025**, subject to successful testing.

This release contains in particular the extension of the v7 API scope to Order Execution Reports messages and an increase of Iceberg orders price delta for the GB market. The full content of the release is summarized in the above table, and details of each change are provided in appendix.

We kindly remind that **ComTrader download for production** is now only available in [EPEX SPOT website member area](#).

The **full API package** is available for **download** for all customers:

- For members on our website (in your [member download area](#))
- For ISVs and Data Vendors using this [link](#).

Please do not hesitate to contact us should you require any further information.

Kind regards,

The EPEX SPOT Team

1. v7 websocket API

- Extension to private orders (*Order Execution Report* messages) via a dedicated */privateData* stream and websocket connection.
- v6 Login Request is enriched with an option *privateDataApiVersion* to select which API version should receive private orders messages.
- Introduction of a new *SynchronizationComplete* message, once all automatic snapshots have been received, for both order book and private orders streams.
- */orderbook* stream introduction, though */broadcast* remains available for backward compatibility.
- Please consult the DFS240 6.19 version in the last M7 API Package for more details.

1.1 Extension to private orders

The v7 websocket API was successfully opened in production on 27 March 2025, with public order book messages.

The M7 6.19 release extends the scope of the v7 API to private orders with *Order Execution Reports* messages, in a new *privateData* stream (separate websocket connection), keeping the automatic initial snapshots and deltas principle:

- There is no subscription mechanism for private orders :
 - the connected user automatically receives one private order snapshot per assigned M7 Balancing Group (portfolio),
 - snapshots are followed by the *SynchronizationComplete* message (see below),
 - then delta *Order Execution Reports* are received.
- The v6 Login Request is enriched with a new optional *privateDataApiVersion* attribute, enabling to select from which API private orders will be received.

Note: in future M7 releases, the same private stream/end point will be enriched with additional private data (e.g. private trades).

1.2 New *SynchronizationComplete* message

A new ***SynchronizationComplete*** message is introduced to indicate the completion of all orderbook and private orders snapshots.

If a delta message is received without having received this synchronization completion message, it is a signal for your application to recover for the related stream (e.g. close the *privateData* connection and restart that part).

2. Increase of Iceberg orders price delta to 25 GBP on GB market

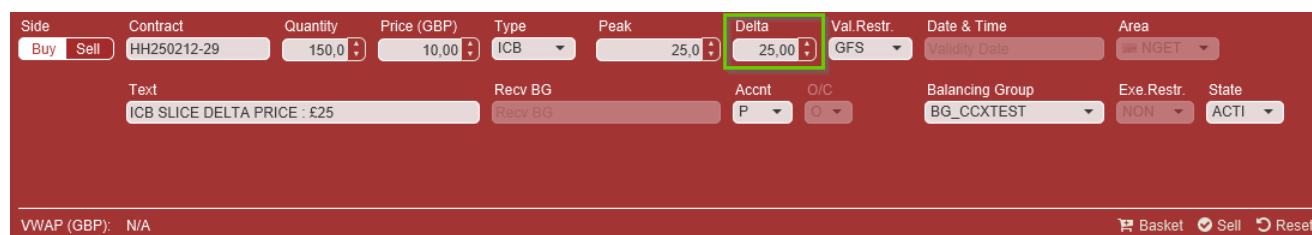
- Iceberg orders price delta will be increased from 5 to 25 GBP for all products available on the GB market in order to facilitate member's trading strategies.

The maximum price delta for ICB orders will be increased from 5 GBP to 25 GBP across all products available on the intraday continuous GB market.

Following this change, traders will have the flexibility to select a price delta ranging:

- from 0 to 25 GBP for ICB sell orders
- and from 0 to -25 GBP for ICB buy orders.

Please find hereafter the **ComTrader impact**:



The screenshot shows the ComTrader order entry interface. The 'Delta' field is highlighted with a green box and contains the value '25.00'. Other visible fields include 'Side' (Buy/Sell), 'Contract' (HH250212-29), 'Quantity' (150.0), 'Price (GBP)' (10.00), 'Type' (ICB), 'Peak' (25.0), 'Val. Restr.' (GFS), 'Date & Time' (Validity Date), 'Area' (NGET), 'Text' (ICB SLICE DELTA PRICE: £25), 'Recv BG' (Recv BG), 'Acct' (P), 'O/C' (O), 'Balancing Group' (BG_CCXTEST), 'Exe Restr.' (NON), and 'State' (ACTI). The bottom status bar shows 'VWAP (GBP): N/A' and buttons for 'Basket', 'Sell', and 'Reset'.

Please find hereafter the **API impact on Product Info Report API messages**:

Old product configuration	New product configuration
<code><ProdCfgs cfgKey="icebergPriceDeltaRange" cfgVal="500"/></code>	<code><ProdCfgs cfgKey="icebergPriceDeltaRange" cfgVal="2500"/></code>

Please find hereafter the list of concerned products:

- GB_Half_Hour_Power*
- GB_Hour_Power*
- GB_2_Hour_Power*
- GB_4_Hour_Power*
- GB_Baseload*
- GB_Peakload*
- GB_3_Plus_4*
- GB_Overnight*
- GB_Extended_Peak*

3.Trading limit application window handling

- Improved handling of Trading Limit application window to facilitate for clients the switch of clearing setup (DCP to NCM)
- **NO DIRECT IMPACT for users**

EPEX and ECC improve the handling of trading limit application window in the M7 trading system, in order to facilitate for clients e.g. the switch of clearing setup from Direct Clearing Participant to Non-Clearing Member clearing model.

There is no direct impact for clients and users.

4. New attributes visible in v6 API header

- Several v6 AMQP API messages header are enriched with new attributes: a *metadata* (encrypted and dedicated to EPEX) and a *pmi-processing* timestamp
- The *metadata* will enable EPEX to collect more statistics at user level to support clients with latency topics (no functional usage for API customer)
- The *pmi-processing* will help clients in monitoring latencies
- Light regression tests are required

In order to enhance our API messages clients troubleshooting and performance monitoring, EPEX is enriching the content of several AMQP messages' header:

- With a new *metadata* attribute, encoded in base64 format, added to the header only for the following API messages:
 - *PublicOrderBooksDeltaRprt*
 - *PublicTradeConfReport*
 - *OrderExecutionReport*
- And a new *pmi-processing*, added only to *AckResp* messages, corresponding to the time spent in the PMI Gateway (from the moment an order management request reached the PMI Gateway until the moment the Gateway sends back an acknowledgement response).

Note: On top of being encoded, this metadata is encrypted. It is for EPEX use only and has no value for clients (to be ignored by client API apps, no processing or decryption expected).

Please ensure by testing in ASIM that your API application is compatible with these new AMQP header *metadata* and *pmi-processing* attributes, meaning it can consume these messages without any header parsing issue.

5. Disabling Automatic Order Transfer (AOT) functionality

- The Automatic Order Transfer (AOT) functionality is currently unnecessary in the current market and products configuration.
- The AOT functionality will therefore be disabled for consistency purposes, and avoid potentially misleading error messages towards participants when they subscribe to it (sending remote orders with aot = true).
- Users will no longer have access to this obsolete functionality, which will be removed from OrderEntry panels and trading preferences settings in ComTrader, and the related API messages.
- **Important note:** transition from 6.18 to 6.19 versions : once M7 restarts after the maintenance window with the 6.19 version, it will not be possible to reactivate orders submitted with the 6.18 with aot = true. Such orders will have to be deleted and submitted again.

Products impact:

In order to disable the AOT functionality, EPEX will apply to all products the following configuration:

- `<ProdCfgs cfgKey="aotEnabled" cfgVal="false"/>`,

in replacement of:

- `<ProdCfgs cfgKey="aotEnabled" cfgVal="true"/>` where applied so far.

Order management impact:

Following the disabling of the Automatic Order Transfer functionality as of M7 6.19, any use attempt by users (submission of orders with aot='true') will be rejected by M7 with the following error message:

"The order has been rejected. The automatic order transfer is disabled for the product 'XXX'."

We kindly ask you to update your applications accordingly.

Important note: transition from 6.18 to 6.19 versions : once M7 restarts after the maintenance window with the 6.19 version, it will not be possible to reactivate orders submitted with the 6.18 with aot = true. Such orders will have to be deleted and submitted again.

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