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EMIR Delivery Profile Overview

Reporting Services Operations ECC
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Content

Under **EMIR Reconciliation Wave II**, delivery profile information for energy derivatives is in reconciliation scope. The goal of this guide is to provide examples of our reporting, explain the logic behind it and support Clearing Members in constructing delivery profiles in their own EMIR reporting.

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1. ECC/EEX Data Sources for Delivery Profiles

ECC EMIR Product Derivatives Overview

- contains data for most reportable fields in the delivery profile for EMIR-relevant products

ECC Product Specification Files

- contains clearing specifications and contract details with delivery start and end dates for all EEX instruments as well as expiry dates
- kindly note that all dates are displayed in local time and **must be converted to UTC accounting for summer and winter time** to match our EMIR reporting

EEX Contract Details

- contains delivery start and end dates for all EEX instruments as well as expiry dates
- kindly note that all dates are displayed in local time and **must be converted to UTC accounting for summer and winter time** to match our EMIR reporting

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2. Example Delivery Profiles (XML)

Delivery Profiles are only created for products with delivery in the EU.

Example Baseload Power:

```
<Cmmdty>
   <Nrgy>
     <Elctrcty>
       <BasePdct>NRGY</BasePdct>
       <SubPdct>ELEC</SubPdct>
       <AddtlSubPdct>BSLD</AddtlSubPdct>
     </Elctrcty>
   </Nrgy>
 </Cmmdty>
 <NrgySpcfcAttrbts>
   <DlvryPtOrZone>
     <Cd>10Y1001A1001A46L</Cd>
   </DlvryPtOrZone>
   <IntrCnnctnPt>
     <Cd>XXXXXXXXXXXXXXXX</Cd>
   </IntrCnnctnPt>
   <LdTp>BSLD</LdTp>
   <DlvryAttr>
     <DlvryIntrvl>
       <FrTm>22:00:00Z</FrTm>
       <ToTm>21:59:59Z</ToTm>
     </DlvryIntrvl>
     <DlvryDt>
       <FrDt>2026-07-31</FrDt>
       <ToDt>2026-08-31</ToDt>
     </DlvryDt>
     <Drtn>MNTH</Drtn>
     <WkDay>MOND</WkDay>
     <WkDay>TUED</WkDay>
     <WkDay>WEDD</WkDay>
     <WkDay>THUD</WkDay>
     <WkDay>FRID</WkDay>
     <WkDay>SATD</WkDay>
     <WkDay>SUND</WkDay>
     <DlvryCpcty>
       <Qty>5</Qty>
     </DlvryCpcty>
     <QtyUnit>
       <Cd>MWHH</Cd>
     </QtyUnit>
     <PricTmIntrvlQty>
       <Amt Ccy="EUR">30.67</Amt>
     </PricTmIntrvlQty>
   </DlvryAttr>
 </NrgySpcfcAttrbts>
```


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Example Peakload Power:

```
<Cmmdty>
  <Nrgy>
    <Elctrcty>
      <BasePdct>NRGY</BasePdct>
      <SubPdct>ELEC</SubPdct>
      <AddtlSubPdct>PKLD</AddtlSubPdct>
    </Elctrcty>
  </Nrgy>
</Cmmdty>
<NrgySpcfcAttrbts>
  <DlvryPtOrZone>
    <Cd>10YIT-GRTN-----B</Cd>
  </DlvryPtOrZone>
  <IntrCnnctnPt>
    <Cd>XXXXXXXXXXXXXXXX</Cd>
  </IntrCnnctnPt>
  <LdTp>PKLD</LdTp>
  <DlvryAttr>
    <DlvryIntrvl>
      <FrTm>06:00:00Z</FrTm>
      <ToTm>17:59:59Z</ToTm>
    </DlvryIntrvl>
    <DlvryDt>
      <FrDt>2026-06-01</FrDt>
      <ToDt>2026-06-30</ToDt>
    </DlvryDt>
    <Drtn>MNTH</Drtn>
    <WkDay>MOND</WkDay>
    <WkDay>TUED</WkDay>
    <WkDay>WEDD</WkDay>
    <WkDay>THUD</WkDay>
    <WkDay>FRID</WkDay>
    <DlvryCpcty>
      <Qty>1</Qty>
    </DlvryCpcty>
    <QtyUnit>
      <Cd>MWHH</Cd>
    </QtyUnit>
    <PricTmIntrvlQty>
      <Amt Ccy="EUR">123.45</Amt>
    </PricTmIntrvlQty>
  </DlvryAttr>
</NrgySpcfcAttrbts>
```


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Example Gas Future:

```
<Cmmdty>
  <Nrgy>
    <NtrlGas>
      <BasePdct>NRGY</BasePdct>
      <SubPdct>NGAS</SubPdct>
      <AddtlSubPdct>OTHR</AddtlSubPdct>
    </NtrlGas>
  </Nrgy>
</Cmmdty>
<NrgySpcfcAttrbts>
  <DlvryPtOrZone>
    <Cd>21Y---A002A005-T</Cd>
  </DlvryPtOrZone>
  <IntrCnnctnPt>
    <Cd>XXXXXXXXXXXXXXXX</Cd>
  </IntrCnnctnPt>
  <LdTp>GASD</LdTp>
  <DlvryAttr>
    <DlvryIntrvl>
      <FrTm>04:00:00Z</FrTm>
      <ToTm>21:59:59Z</ToTm>
    </DlvryIntrvl>
    <DlvryDt>
      <FrDt>2026-06-01</FrDt>
      <ToDt>2026-06-30</ToDt>
    </DlvryDt>
    <Drtn>MNTH</Drtn>
    <WkDay>MOND</WkDay>
    <WkDay>TUED</WkDay>
    <WkDay>WEDD</WkDay>
    <WkDay>THUD</WkDay>
    <WkDay>FRID</WkDay>
    <WkDay>SATD</WkDay>
    <WkDay>SUND</WkDay>
    <DlvryCpcty>
      <Qty>7216</Qty>
    </DlvryCpcty>
    <QtyUnit>
      <Cd>MWHD</Cd>
    </QtyUnit>
    <PricTmIntrvlQty>
      <Amt Ccy="EUR">12.345</Amt>
    </PricTmIntrvlQty>
  </DlvryAttr>
```


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```
    <DlvryAttr>
      <DlvryIntrvl>
        <FrTm>22:00:00Z</FrTm>
        <ToTm>03:59:59Z</ToTm>
      </DlvryIntrvl>
      <DlvryDt>
        <FrDt>2026-06-01</FrDt>
        <ToDt>2026-07-01</ToDt>
      </DlvryDt>
      <Drtn>MNTH</Drtn>
      <WkDay>MOND</WkDay>
      <WkDay>TUED</WkDay>
      <WkDay>WEDD</WkDay>
      <WkDay>THUD</WkDay>
      <WkDay>FRID</WkDay>
      <WkDay>SATD</WkDay>
      <WkDay>SUND</WkDay>
      <DlvryCpcty>
        <Qty>7216</Qty>
      </DlvryCpcty>
      <QtyUnit>
        <Cd>MWHD</Cd>
      </QtyUnit>
      <PricTmIntrvlQty>
        <Amt Ccy="EUR">12.345</Amt>
      </PricTmIntrvlQty>
    </DlvryAttr>
  </NrgySpcfcAttrbts>
```


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3. ECC Reporting Logic for each Field

2.116 — Base product

Reporting Example

- **Power and Gas:** NRGY

Explanation

- Under EMIR commodity classification, **Base product** must be populated (when the asset class indicates a commodity) and must be one of the allowed values; for energy products we use **NRGY**.

2.117 — Sub-product

Reporting Example

- **Power:** ELEC
- **Gas:** NGAS

Explanation

- ESMA requires **Sub-product** to be consistent with the base product (NRGY), and for energy the relevant sub-products in this case are **ELEC** and **NGAS**.

2.118 — Further sub-product

Reporting Example

- **Baseload Power:** BSLD
- **Peakload Power:** PKLD
- **Gas:** OTHR/LNGG/NBPG/TTFG

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Explanation

- ESMA restricts **Further sub-product** values based on sub-product:
  - For ELEC, valid values include BSLD, PKLD, OFFP, FITR, OTHR.
  - For NGAS, valid values include GASP, LNGG, NBPG, NCGG, TTFG, OTHR.
- For gas products, the delivery zone determines the value:
  - NBP Zone: NBPG
  - TTF Zone: TTFG
  - LNG Japan/Korea: LNGG
  - All other Zones: OTHR

2.119 — Delivery point or zone

Reporting Example

- **Power and Gas:** either **EIC code** or **XXXXXXXXXXXXXXXX**

Explanation

- For ELEC and NGAS, ESMA requires this field to be populated with an **EIC code** (or XXXXXXXXXXXXXXXX if not within the EU / not applicable).
- **Delivery point or zone** and **Interconnection point** are mandatory in EMIR for commodities but **mutually exclusive in meaning**, and where one is not applicable, we use the **XXXXXXXXXXXXXXXX placeholder** because there is no N/A code.
- If this field is filled with a valid EIC code and not a placeholder, a delivery profile will be created. No delivery profiles are created for products with delivery outside of the EU, for example in Switzerland, Japan or UK.

2.120 — Interconnection point

Reporting Example

- **Power and Gas: XXXXXXXXXXXXXXXX**

Explanation

- For ELEC and NGAS, ESMA requires this field to be populated with an **EIC interconnection point** or XXXXXXXXXXXXXXXX if outside the EU / not applicable.

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- Since we have no EMIR-relevant EU “border point” contracts, we populate the mandatory field using the **XXXXXXXXXXXXXXX placeholder**

2.121 — Load type (delivery profile identifier)

Reporting Example

- **Baseload Power:** BSLD
- **Peakload Power:** PKLD
- **Gas:** GASD

Explanation

- ESMA XSD defines **Load type** as the identification of the delivery profile and the relevant codes are BSLD, PKLD, GASD

2.122 — Delivery interval start time (UTC)

Reporting Example (example)

- **Baseload Power:** 22:00:00Z
- **Peakload Power:** 06:00:00Z
- **Gas:**
  - Interval 1 start: 04:00:00Z
  - Interval 2 start: 22:00:00Z

Explanation

- ESMA XSD requires this time to be reported in **UTC format hh:mm:ssZ** whenever the delivery point/interconnection point is populated.
- We construct delivery intervals from the instrument delivery start time and apply **time zone conversion to UTC** while taking **summer and winter time** into account in relation to the corresponding start and end date.
- **Time Zone Principle** (important for Power):

  The conversion of delivery interval times into UTC is always based on the time zone of the product’s delivery point/zone (i.e., the delivery area defined in the instrument), including the applicable daylight saving time rules. This is particularly relevant for Power products, where different delivery zones may follow different local time zones. In contrast, for Gas products all delivery areas are represented in CET/CEST in our reporting.

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Illustrative Power examples (local time → UTC):

- Germany (CET/CEST): 00:00 local during summer time (CEST, UTC+2) → 22:00Z (previous day).
- Finland (EET/EEST): 00:00 local during summer time (EEST, UTC+3) → 21:00Z (previous day).

- Here is an example of a Peakload Power contract:

```
<LdTp>PKLD</LdTp>
<DlvryAttr>
  <DlvryIntrvl>
    <FrTm>06:00:00Z</FrTm>
    <ToTm>17:59:59Z</ToTm>
  </DlvryIntrvl>
  <DlvryDt>
    <FrDt>2026-06-01</FrDt>
    <ToDt>2026-06-30</ToDt>
```

The CET start time is 08:00:00. Since the time is converted to **UTC during summer time** (as determined by the start date), it becomes 06:00:00Z.

- Gas products are represented by **two delivery intervals** in the XML because the UTC-converted delivery window crosses midnight, so the full delivery day is expressed as two intervals. Here is an example of a gas contract:

Interval 1:

```
<LdTp>GASD</LdTp>
<DlvryAttr>
  <DlvryIntrvl>
    <FrTm>04:00:00Z</FrTm>
    <ToTm>21:59:59Z</ToTm>
  </DlvryIntrvl>
  <DlvryDt>
    <FrDt>2026-06-01</FrDt>
    <ToDt>2026-06-30</ToDt>
```


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Interval 2:

```
<DlvryAttr>
  <DlvryIntrvl>
    <FrTm>22:00:00Z</FrTm>
    <ToTm>03:59:59Z</ToTm>
  </DlvryIntrvl>
  <DlvryDt>
    <FrDt>2026-06-01</FrDt>
    <ToDt>2026-07-01</ToDt>
```

In CET, Interval 1 would run from 06:00:00 to 23:59:59. Interval 2 would run from 00:00:00 to 05:59:59. After the conversion to **UTC during summer time**, the start time of Interval 1 is reported as 04:00:00Z. The same conversion occurs for the other times.

2.123 — Delivery interval end time (UTC)

Reporting Example (example)

- **Baseload Power:** 21:59:59Z
- **Peakload Power:** 17:59:59Z
- **Gas:**
  - Interval 1 end: 21:59:59Z
  - Interval 2 end: 03:59:59Z

Explanation

- ESMA XSD requires this time to be reported in **UTC format hh:mm:ssZ** whenever the delivery point/interconnection point is populated.
- Our mapping follows the same delivery-interval construction logic as for start time (2.122) but we **subtract one second** to avoid overlapping delivery intervals

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2.124 — Delivery start date

Reporting Example

- **Baseload Power:** 2026-07-31
- **Peakload Power:** 2026-06-01
- **Gas:**
  - Interval 1 start: 2026-06-01
  - Interval 2 start: 2026-06-01

Explanation

- ESMA requires the start date in **ISO format YYYY-MM-DD** whenever the delivery point/interconnection point is populated.
- Our mapping sets the delivery start date from the instrument's start delivery date and includes the abovementioned conversion into **UTC while also accounting for summer or winter time**
- The example start date for the Baseload Power contract is 2026-07-31 because of the conversion into UTC (-2 hours) which moves the start date to the previous business day

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2.125 — Delivery end date

Reporting Example

- **Baseload Power:** 2026-08-31
- **Peakload Power:** 2026-06-30
- **Gas:**
  - Interval 1 end date: 2026-06-30
  - Interval 2 end date: 2026-07-01

Explanation

- ESMA requires the end date in **ISO format YYYY-MM-DD** whenever the delivery point/interconnection point is populated.
- Our mapping derives the end date from the instrument's end delivery date and applies the abovementioned **time zone conversion**
- Gas shows 2026-07-01 for the second block because the UTC representation of the gas-day window crosses midnight, so the "tail" of the delivery day is on the next UTC date.

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2.126 — Duration (delivery period duration)

Reporting Example

Powerand Gas: DASD/WEEK/MNTH/QURT/YEAR

Explanation

- These values are prescribed by ESMA XSD

2.127 — Days of the week

Reporting Example

- **Baseload Power: MOND, TUED, WEDD, THUD, FRID, SATD, SUND**
- **Peakload Power: MOND, TUED, WEDD, THUD, FRID**
- **Gas: MOND, TUED, WEDD, THUD, FRID, SATD, SUND** (in both blocks)

Explanation

- Our examples use **explicit day-by-day codes** as stated in the ESMA XSD to represent the delivery schedule precisely:
    - Baseload power = all days,
    - Peakload power = weekdays,
    - Gas day = all days.

2.128 — Delivery capacity

Reporting Example

- **Baseload Power:** 5
- **Peakload Power:** 1
- **Gas:** 7216

Explanation

- The mapping of this field is tied to 2.129 – Quantity unit:
    - For MWHH and MWHD, we report the sum quantity of the position

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- For THMD, we report the sum quantity of the position x 1000
- For MBTD, the equation is (Contract Volume/DefaultDeliveryDays) x sum quantity of the position, which in effect means: (10000/30) x quantity [rounded to two decimals]

2.129 — Quantity unit

Reporting Example

- **Baseload Power:** MWHH
- **Peakload Power:** MWHH
- **Gas:** MWHD

Explanation

- Possible values currently are MWHH, MWHD, THMD or MBTD depending on product specifications
- The corresponding value for each product can be found in our Derivatives Product Overview

---

2.130 — Price / time interval quantity

Reporting Example

- **Baseload Power:** 30.67
- **Peakload Power:** 123.45
- **Gas:** 12.345

Explanation

- Our mapping sources the value from the applicable pricing input (e.g., EOD settlement price for positions/ transaction price for transactions) for the relevant instrument and date.

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2.131 — Currency of the price / time interval quantity

Reporting Example

- **Powerand Gas:** EUR

Explanation

- Our mapping sources currency according to product specifications

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4. Common Mismatch Reasons

To aid the matching between ECC and our counterparties, we list below the most frequent mismatch patterns we have observed since the Go-Live of Reconciliation Wave II:

UTC Conversion
Most mismatches occur in the fields “Delivery Interval Start and End Time” as well as “Delivery Interval Start and End Date”. This is mostly because we convert all times and dates into UTC while our counterparties frequently do not.

Delivery End Time
We subtract one second from all end times to make sure there are no overlapping intervals. Midnight CET would therefore be reported as 21:59:59Z. Most counterparties do not follow the same logic.

Gas Products
As mentioned in our explanation of “2.122 Delivery Interval Start time”, we split up delivery profiles for gas products into two interval blocks, which leads to mismatches with all counterparties.

Days of the week
We report every single day of the load type while most of our counterparties only report “WDAY&WEND”.

Delivery capacity
For MWHH and MWHD, we report the sum quantity of the position. Most counterparties either report the contract volume or use a default value.

Price/time interval quantity
We currently incorrectly report the positive sign in this field. Our plan is to adjust this in a future software release.

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