

1. Market Data / Datos de la Sesión / Dados da Sessão

1.1 MIBEL SPEL Base Load (FTB / FWB / SWB)

Instrument	Nominal Value MWh	Futures (FTB)										Market Total (excl. OTC)				Forwards (FWB)		Swaps (SWB)		
		Auction		Trading Session			Closing Orders		Settlement (1)			Buy+Sell		Open Interest #cont.	OTC #cont.	Open Interest #cont.	OTC #cont.			
		Eq. €/MWh	Open €/MWh	High €/MWh	Low €/MWh	Last €/MWh	Bid €/MWh	Ask €/MWh	Price €/MWh	Change €/MWh	Auction #cont.	Continuous #cont.	Energy MWh					Fin. #cont.	Phys. #cont.	OTC #cont.
FTB D Fr02Apr-21	24								51,00	-1,50										
FTB D Sa03Apr-21	24								42,85	-1,25										
FTB D Su04Apr-21	24								44,65	-1,25										
FTB D Mo05Apr-21	24								52,58	n.a.										
FTB D Tu06Apr-21	24								53,38	n.a.										
FTB D We07Apr-21	24								53,49	n.a.										
FTB D Th08Apr-21	24								53,56	n.a.										
FTB D Fr09Apr-21	24								52,92	n.a.										
FTB D Sa10Apr-21	24								49,15	n.a.										
FTB D Su11Apr-21	24								43,65	n.a.										
FTB WE 03Apr-21	48								43,75	-1,25										
FTB WE 10Apr-21	48								46,40	n.a.										
FTB Wk14-21	168								51,25	0,00										
FTB Wk15-21	168								48,15	0,00										
FTB Wk16-21	168								48,15	0,00										
FTB M May-21	744		52,10	52,25	52,10	52,25	51,60	54,00	52,25	1,00		35	26 040	70				817		
FTB M Jun-21	720						58,75	60,40	59,25	0,60								837		
FTB M Jul-21	744								61,26	0,79										
FTB M Aug-21	744								61,78	0,80										
FTB M Sep-21	720								62,99	0,81										
FTB M Oct-21	745								58,00	n.a.										
FTB Q3-21	2208						60,75	62,75	62,00	0,80						3		853		
FTB Q4-21	2209						61,50	62,75	62,00	0,80								819		
FTB Q1-22	2159								54,63	0,63								46		
FTB Q2-22	2184								48,05	0,55								5		
FTB Q3-22	2208								53,67	0,62										
FTB Q4-22	2209								53,06	0,61										
FTB Q1-23	2159								46,91	n.a.										
FTB YR-22	8760						51,50	53,30	52,35	0,60						3		321		
FTB YR-23	8760		44,95	44,95	44,95	44,95	44,30	45,10	44,95	0,32		11	96 360	22				231		
FTB YR-24	8784								41,47	0,32						1		147		
FTB YR-25	8760								39,67	0,32								20		

FTB YR-26	8760	39,07	0,32	10
FTB YR-27	8760	38,92	0,32	3
FTB YR-28	8784	38,37	0,32	3
FTB YR-29	8760	38,12	0,32	3
FTB YR-30	8760	37,97	0,32	3
FTB YR-31	8760	37,92	0,32	

<sup>(1)</sup> Settlement Prices for SPEL Base Load Forward (FWB) and SPEL Base Load Swap (SWB) are identical to SPEL Base Load Futures (FTB) for the same maturity (OMIP Instruction 01/2009 no. 7) // El Precio de Referencia de Negociación para los Contratos Forward SPEL Base (FWB) y Contratos Swap SPEL Base (SWB) es idéntico al de los Contratos de Futuros SPEL Base (FTB) de igual vencimiento (Circular OMIP 01/2009 n.º 7) // O Preço de Referência de Negociação para os Forward SPEL Base (FWB) e Contratos Swap SPEL Base (SWB) é idêntico ao dos Contratos de Futuros SPEL Base (FTB) de igual maturidade (Circular OMIP 01/2009 n.º 7).

## 1.2 MIBEL SPEL Peak Load (FTK)

Instrument	Nominal Value MWh	Futures (FTK)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement			Buy+Sell					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FTK D Fr02Apr-21	12							46,34	-4,62								
FTK D Mo05Apr-21	12							55,36	n.a.								
FTK D Tu06Apr-21	12							55,10	n.a.								
FTK D We07Apr-21	12							54,93	n.a.								
FTK D Th08Apr-21	12							54,50	n.a.								
FTK D Fr09Apr-21	12							54,72	n.a.								
FTK Wk14-21	60							54,92	0,00								
FTK Wk15-21	60							51,67	0,00								
FTK Wk16-21	60							51,67	0,00								
FTK M May-21	252							55,97	1,09								
FTK M Jun-21	264							63,31	0,68								
FTK M Jul-21	264							65,40	0,82								
FTK M Aug-21	264							65,96	0,85								
FTK M Sep-21	264							67,23	0,85								
FTK M Oct-21	252							62,00	n.a.								
FTK Q3-21	792							66,20	0,84								
FTK Q4-21	792							66,20	0,84								
FTK Q1-22	768							56,94	0,67								
FTK Q2-22	780							50,03	0,57								
FTK Q3-22	792							55,93	0,65								
FTK Q4-22	780							55,28	0,64								
FTK Q1-23	780							48,84	n.a.								
FTK YR-22	3120							54,54	0,63								
FTK YR-23	3120							44,53	0,34								
FTK YR-24	3144							40,29	0,34								
FTK YR-25	3132							38,38	0,34								
FTK YR-26	3132							37,59	0,33								
FTK YR-27	3132							36,75	0,33								
FTK YR-28	3120							36,26	0,34								
FTK YR-29	3132							35,98	0,34								
FTK YR-30	3132							35,86	0,33								
FTK YR-31	3132							35,81	0,34								

## 1.3 MIBEL PTEL Base Load (FPB)

Instrument	Futures (FPB)																Mini Swaps (SPB)					
	Nom. Value	Market Total (excl. OTC)										Instrument	Nom. Value	OTC	Open Interest							
		Auction		Trading Session			Closing Orders		Settlement (1)							Buy+Sell			Open Interest			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction					Conti.	Energy	Fin.		Phys.	OTC	#cont.
MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.						
FPB D Fr02Apr-21	24							51,00	-1,19									SPB D Fr02Apr-21	2,4			
FPB D Sa03Apr-21	24							42,54	-1,25									SPB D Sa03Apr-21	2,4			
FPB D Su04Apr-21	24							44,34	-1,25									SPB D Su04Apr-21	2,4			
FPB D Mo05Apr-21	24							52,22	n.a.									SPB D Mo05Apr-21	2,4			
FPB D Tu06Apr-21	24							53,08	n.a.									SPB D Tu06Apr-21	2,4			
FPB D We07Apr-21	24							53,30	n.a.									SPB D We07Apr-21	2,4			
FPB D Th08Apr-21	24							53,44	n.a.									SPB D Th08Apr-21	2,4			
FPB D Fr09Apr-21	24							52,55	n.a.									SPB D Fr09Apr-21	2,4			
FPB D Sa10Apr-21	24							49,09	n.a.									SPB D Sa10Apr-21	2,4			
FPB D Su11Apr-21	24							45,06	n.a.									SPB D Su11Apr-21	2,4			
FPB WE 03Apr-21	48							43,44	-1,25									SPB WE 03Apr-21	4,8			
FPB WE 10Apr-21	48							47,08	n.a.									SPB WE 10Apr-21	4,8			
FPB Wk14-21	168							51,25	0,00									SPB Wk14-21	16,8			
FPB Wk15-21	168							48,15	0,00									SPB Wk15-21	16,8			
FPB Wk16-21	168							48,15	0,00									SPB Wk16-21	16,8			
FPB M May-21	744							52,25	1,00								626	SPB M May-21	67,2			
FPB M Jun-21	720							59,25	0,60								626	SPB M Jun-21	74,3			
FPB M Jul-21	744							61,31	0,79									SPB M Jul-21	72			
FPB M Aug-21	744							61,83	0,80									SPB M Aug-21	74,4			
FPB M Sep-21	720							63,04	0,81									SPB M Sep-21	72			
FPB M Oct-21	745							58,05	n.a.									SPB M Oct-21	74,4			
FPB Q3-21	2208							62,05	0,80									427	SPB Q3-21	220,8		
FPB Q4-21	2209							62,05	0,85									225	SPB Q4-21	220,9		
FPB Q1-22	2159							54,66	0,63										SPB Q1-22	215,9		
FPB Q2-22	2184							48,08	0,55										SPB Q2-22	218,4		
FPB Q3-22	2208							53,70	0,62										SPB Q3-22	220,8		
FPB Q4-22	2209							53,09	0,61										SPB Q4-22	220,9		
FPB Q1-23	2159							46,94	n.a.										SPB Q1-23	220,9		
FPB YR-22	8760							52,38	0,60										SPB YR-22	876		
FPB YR-23	8760							44,98	0,32										SPB YR-23	876		
FPB YR-24	8784							41,50	0,32										SPB YR-24	878,4		
FPB YR-25	8760							39,70	0,32										SPB YR-25	876		
FPB YR-26	8760							39,10	0,32										SPB YR-26	876		
FPB YR-27	8760							38,95	0,32										SPB YR-27	876		

FPB YR-28	8784	38,40	0,32	SPB YR-28	878,4
FPB YR-29	8760	38,15	0,32	SPB YR-29	876
FPB YR-30	8760	38,00	0,32	SPB YR-30	876
FPB YR-31	8760	37,95	0,32	SPB YR-31	876

<sup>(1)</sup> Settlement Prices for Mini PTEL Base Load Swap (SPB) are identical to PTEL Base Load Futures (SPB) for the same maturity (OMIP Instruction 01/2009 no. 7) // El Precio de Referencia de Negociación para los Contratos Swap Mini PTEL Base (SPB) es idéntico al de los Contratos de Futuros SPEL Base (FTB) de igual vencimiento (Circular OMIP 01/2009 n.º 7) // O Preço de Referência de Negociação para os Contratos Swap Mini PTEL Base (SPB) é idêntico ao dos Contratos de Futuros SPEL Base (FTB) de igual maturidade (Circular OMIP 01/2009 n.º 7)

1.4 MIBEL SPEL Solar Load (FTS)

Instrument	Nominal Value	Futures (FTS)											Market Total (excl. OTC)				
		Auction		Trading Session			Closing Orders		Settlement		Auction		Buy+Sell				
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTS D Fr02Apr-21	5,65								45,41	-3,97							
FTS D Sa03Apr-21	5,65								43,37	-1,25							
FTS D Su04Apr-21	5,65								44,77	-1,25							
FTS D Mo05Apr-21	5,65								54,61	n.a.							
FTS D Tu06Apr-21	5,65								55,40	n.a.							
FTS D We07Apr-21	5,65								54,92	n.a.							
FTS D Th08Apr-21	5,65								54,78	n.a.							
FTS D Fr09Apr-21	5,65								54,68	n.a.							
FTS D Sa10Apr-21	5,65								49,04	n.a.							
FTS D Su11Apr-21	5,65								43,09	n.a.							
FTS WE 03Apr-21	11,3								44,07	-1,25							
FTS WE 10Apr-21	11,3								46,06	n.a.							
FTS Wk14-21	39,55								52,36	0,00							
FTS Wk15-21	39,55								49,26	0,00							
FTS Wk16-21	39,55								49,26	0,00							
FTS M May-21	213,9								53,36	1,37							
FTS M Jun-21	219								60,36	1,03							
FTS M Jul-21	245,21								62,47	0,79							
FTS M Aug-21	210,18								63,00	0,81							
FTS M Sep-21	163,8								64,21	0,81							
FTS M Oct-21	123,07								59,11	n.a.							
FTS Q3-21	619,19								63,11	0,80							
FTS Q4-21	277,52								63,11	0,80							
FTS Q1-22	334,35								54,75	0,64							
FTS Q2-22	602,4								48,11	0,55							
FTS Q3-22	619,19								53,78	0,62							
FTS Q4-22	277,52								53,16	0,61							
FTS Q1-23	334,35								46,56	n.a.							
FTS YR-22	1833,5								52,00	0,60							
FTS YR-23	1833,5								42,45	0,32							
FTS YR-24	1837,3								38,41	0,32							
FTS YR-25	1833,5								36,59	0,32							
FTS YR-26	1833,5								35,84	0,32							
FTS YR-27	1833,5								35,04	0,32							

FTS YR-28	1837,3	34,57	0,32
FTS YR-29	1833,5	34,30	0,32
FTS YR-30	1833,5	34,19	0,32
FTS YR-31	1833,5	34,14	0,32

1.5 German DEEL Base Load (FDB)

Instrument	Futures (FDB)																	
	Nominal Value €/MWh	Auction					Trading Session		Closing Orders		Settlement		Market Total (excl. OTC)					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell				
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	Fin. #cont.	Phys. #cont.	OTC #cont.	Open Interest #cont.
FDB D Fr02Apr-21	24							36,50	3,99									
FDB D Sa03Apr-21	24							41,93	-1,14									
FDB D Su04Apr-21	24							40,77	8,34									
FDB D Mo05Apr-21	24							13,79	n.a.									
FDB D Tu06Apr-21	24							52,71	n.a.									
FDB D We07Apr-21	24							55,78	n.a.									
FDB D Th08Apr-21	24							51,63	n.a.									
FDB D Fr09Apr-21	24							50,33	n.a.									
FDB D Sa10Apr-21	24							43,51	n.a.									
FDB D Su11Apr-21	24							33,95	n.a.									
FDB WE 03Apr-21	48							41,35	3,60									
FDB WE 10Apr-21	48							38,73	n.a.									
FDB Wk14-21	168							43,10	-0,71									
FDB Wk15-21	168							49,82	0,97									
FDB Wk16-21	168							49,15	0,60									
FDB M May-21	744							48,85	0,25									
FDB M Jun-21	720							52,03	0,27									
FDB M Jul-21	744							54,15	0,51									
FDB M Aug-21	744							53,40	0,67									
FDB M Sep-21	720							58,83	0,24									
FDB M Oct-21	745							57,20	n.a.									
FDB Q3-21	2208							55,42	0,47									
FDB Q4-21	2209							59,59	0,34									
FDB Q1-22	2159							62,63	0,52									
FDB Q2-22	2184							51,43	0,00									
FDB Q3-22	2208							54,00	0,18									
FDB Q4-22	2209							60,33	0,51									
FDB Q1-23	2159							61,12	n.a.									
FDB YR-22	8760							57,08	0,30									
FDB YR-23	8760							56,56	0,45									
FDB YR-24	8784							53,72	0,40									



FDB YR-25	8760	52,33	0,33
FDB YR-26	8760	52,58	0,30
FDB YR-27	8760	52,95	0,30
FDB YR-28	8784	52,95	0,30

## 1.6 French FREL Base Load (FFB)

Instrument	Nominal Value €/MWh	Futures (FFB)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Auction #cont.	Continuous #cont.	Energy MWh	Buy+Sell			Open Interest #cont.
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change				Fin.	Phys.	OTC	
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	#cont.	#cont.	#cont.	
FFB D Fr02Apr-21	24								41,35	0,10							
FFB D Sa03Apr-21	24								41,71	-2,63							
FFB D Su04Apr-21	24								41,99	3,67							
FFB D Mo05Apr-21	24								33,20	n.a.							
FFB D Tu06Apr-21	24								59,19	n.a.							
FFB D We07Apr-21	24								65,48	n.a.							
FFB D Th08Apr-21	24								63,12	n.a.							
FFB D Fr09Apr-21	24								60,70	n.a.							
FFB D Sa10Apr-21	24								50,83	n.a.							
FFB D Su11Apr-21	24								41,63	n.a.							
FFB WE 03Apr-21	48								41,85	0,52							
FFB WE 10Apr-21	48								46,23	n.a.							
FFB Wk14-21	168								53,45	1,09							
FFB Wk15-21	168								51,75	1,14							
FFB Wk16-21	168								49,50	0,71							
FFB M May-21	744								48,23	0,67							
FFB M Jun-21	720								49,97	0,30							
FFB M Jul-21	744								52,94	0,40							
FFB M Aug-21	744								50,79	0,99							
FFB M Sep-21	720								57,65	0,13							
FFB M Oct-21	745								61,53	n.a.							
FFB Q3-21	2208								53,75	0,51							
FFB Q4-21	2209								67,12	0,23							
FFB Q1-22	2159								67,99	0,30							
FFB Q2-22	2184								46,09	-0,07							
FFB Q3-22	2208								48,56	0,06							
FFB Q4-22	2209								63,07	0,07							
FFB Q1-23	2159								66,15	n.a.							
FFB YR-22	8760								56,39	0,09							
FFB YR-23	8760								53,65	0,01							
FFB YR-24	8784								50,61	0,07							

FFB YR-25	8760	49,22	0,00
FFB YR-26	8760	49,47	-0,03
FFB YR-27	8760	49,84	-0,03
FFB YR-28	8784	49,84	-0,03

## 1.7 PVB-ES NG Physical Futures Contracts (FGE)

Instrument	Nominal Value	Futures (FGE)											Market Total (excl. OTC)				Open Interest #cont.
		Auction		Trading Session			Closing Orders		Settlement		Auction	Continuous	Energy	Buy+Sell			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change				Fin.	Phys.	OTC	
		MWh/Day	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	
FGE D Fr02Apr-21	1								19,110	0,620							
FGE D Sa03Apr-21	1							18,450	0,070								
FGE D Su04Apr-21	1							18,470	-0,010								
FGE D Mo05Apr-21	1							18,870	n.a.								
FGE D Tu06Apr-21	1							18,890	n.a.								
FGE D We07Apr-21	1							18,890	n.a.								
FGE D Th08Apr-21	1							18,890	n.a.								
FGE D Fr09Apr-21	1							18,890	n.a.								
FGE D Sa10Apr-21	1							18,890	n.a.								
FGE D Su11Apr-21	1							18,890	n.a.								
FGE WE 03Apr-21	2							18,460	0,030								
FGE WkDs14-21	5							18,824	0,211								
FGE WE 10Apr-21	2							18,824	0,211								
FGE WkDs15-21	5							18,824	0,211								
FGE WE 17Apr-21	2							18,824	0,211								
FGE WkDs16-21	5							18,824	0,211								
FGE WE 24Apr-21	2							18,824	0,211								
FGE BoM D+1 Calendar Day	18							18,824	n.a.								
FGE M May-21	31							18,800	0,100								
FGE M Jun-21	30							18,822	0,172								
FGE M Jul-21	31							18,860	n.a.								
FGE Q3-21	92							20,130	0,785								
FGE Q4-21	92							20,019	0,132								
FGE Q1-22	90							20,450	0,132								
FGE Q2-22	91							18,500	n.a.								
FGE Win-21	182							20,232	0,132								
FGE Sum-22	183							17,144	0,132								
FGE Win-22	182							20,005	n.a.								

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FGE YR-22	365	19,182	0,132
FGE YR-23	365	18,087	0,132

**1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)**
**1.8.1 Month Futures Options**

Instrument	Nominal Value €/MWh	Futures Options (OEB)										Market Total (excl. OTC)				
		Auction		Trading Session			Closing Orders		Settlement		Buy+Sell					
		Eq. €/MWh	Open €/MWh	High €/MWh	Low €/MWh	Last €/MWh	Bid €/MWh	Ask €/MWh	Price €/MWh	Change €/MWh	Auction #cont.	Continuous #cont.	Energy MWh	Fin. #cont.	Phys. #cont.	OTC #cont.
OEB C M May-21 44	744							8,30	n.a.							
OEB C M May-21 45	744							7,34	n.a.							
OEB C M May-21 46	744							6,41	n.a.							
OEB C M May-21 47	744							5,51	n.a.							
OEB C M May-21 48	744							4,67	n.a.							
OEB C M May-21 49	744							3,89	n.a.							
OEB C M May-21 50	744							3,18	n.a.							
OEB C M May-21 51	744							2,55	n.a.							
OEB C M May-21 52	744							2,00	n.a.							
OEB C M May-21 53	744							1,54	n.a.							
OEB C M May-21 54	744							1,16	n.a.							
OEB C M May-21 55	744							0,85	n.a.							
OEB P M May-21 51	744							1,29	n.a.							
OEB P M May-21 50	744							0,92	n.a.							
OEB P M May-21 49	744							0,64	n.a.							
OEB P M May-21 48	744							0,42	n.a.							
OEB P M May-21 47	744							0,26	n.a.							
OEB P M May-21 46	744							0,16	n.a.							
OEB P M May-21 45	744							0,09	n.a.							
OEB P M May-21 44	744							0,05	n.a.							
OEB P M May-21 43	744							0,02	n.a.							
OEB P M May-21 42	744							0,01	n.a.							
OEB P M May-21 41	744							0,00	n.a.							
OEB P M May-21 40	744							0,00	n.a.							
OEB C M Jun-21 59	720							2,99	n.a.							

OEB C M Jun-21 60	720	2,52	n.a.
OEB C M Jun-21 61	720	2,12	n.a.
OEB C M Jun-21 62	720	1,76	n.a.
OEB P M Jun-21 58	720	2,25	n.a.
OEB P M Jun-21 57	720	1,83	n.a.
OEB P M Jun-21 56	720	1,46	n.a.
OEB P M Jun-21 55	720	1,14	n.a.

1.8.2 Quarter Futures Options

Instrument	Nominal Value €/MWh	Futures Options (OEB)											Market Total (excl. OTC)				
		Auction		Trading Session			Closing Orders		Settlement		Auction		Buy+Sell				
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	#cont.	Energy	Fin.	Phys.	OTC	Open Interest
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh			MWh	#cont.	#cont.	#cont.	#cont.
OEB C Q3-21 51	2208								11,07	n.a.							
OEB C Q3-21 52	2208								10,10	n.a.							
OEB C Q3-21 53	2208								9,16	n.a.							
OEB C Q3-21 54	2208								8,23	n.a.							
OEB C Q3-21 55	2208								7,34	n.a.							
OEB C Q3-21 56	2208								6,48	n.a.							
OEB C Q3-21 57	2208								5,67	n.a.							
OEB C Q3-21 58	2208								4,91	n.a.							
OEB C Q3-21 59	2208								4,21	n.a.							
OEB C Q3-21 60	2208								3,57	n.a.							
OEB C Q3-21 61	2208								2,99	n.a.							
OEB C Q3-21 62	2208								2,48	n.a.							
OEB C Q3-21 63	2208								2,03	n.a.							
OEB C Q3-21 64	2208								1,64	n.a.							
OEB C Q3-21 65	2208								1,31	n.a.							
OEB P Q3-21 61	2208								1,99	n.a.							
OEB P Q3-21 60	2208								1,57	n.a.							
OEB P Q3-21 59	2208								1,21	n.a.							
OEB P Q3-21 58	2208								0,91	n.a.							
OEB P Q3-21 57	2208								0,67	n.a.							
OEB P Q3-21 56	2208								0,48	n.a.							
OEB P Q3-21 55	2208								0,33	n.a.							
OEB P Q3-21 54	2208								0,22	n.a.							
OEB P Q3-21 53	2208								0,14	n.a.							
OEB P Q3-21 52	2208								0,09	n.a.							
OEB P Q3-21 51	2208								0,05	n.a.							
OEB P Q3-21 50	2208								0,03	n.a.							



OEB P Q3-21 49	2208	0,02	n.a.
OEB P Q3-21 48	2208	0,01	n.a.
OEB P Q3-21 47	2208	0,00	n.a.
OEB C Q4-21 62	2209	3,18	n.a.
OEB C Q4-21 63	2209	2,73	n.a.
OEB C Q4-21 64	2209	2,33	n.a.
OEB C Q4-21 65	2209	1,97	n.a.
OEB P Q4-21 61	2209	2,68	n.a.
OEB P Q4-21 60	2209	2,23	n.a.
OEB P Q4-21 59	2209	1,83	n.a.
OEB P Q4-21 58	2209	1,48	n.a.

1.8.3 Year Futures Options

Instrument	Futures Options (OEB)																								
	Nominal Value	Market Total (excl. OTC)										Buy+Sell													
		Auction		Trading Session			Closing Orders		Settlement			Auction		Continuous		Energy		Fin.		Phys.		OTC		Open Interest	
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.		
OEB C 4 YR-22 48	8760								5,12	n.a.															
OEB C 4 YR-22 49	8760								4,38	n.a.															
OEB C 4 YR-22 50	8760								3,72	n.a.															
OEB C 4 YR-22 51	8760								3,11	n.a.															
OEB C 4 YR-22 52	8760								2,58	n.a.															
OEB C 4 YR-22 53	8760								2,11	n.a.															
OEB C 4 YR-22 54	8760								1,70	n.a.															
OEB C 4 YR-22 55	8760								1,36	n.a.															
OEB P 4 YR-22 51	8760								1,76	n.a.															
OEB P 4 YR-22 50	8760								1,36	n.a.															
OEB P 4 YR-22 49	8760								1,02	n.a.															
OEB P 4 YR-22 48	8760								0,75	n.a.															
OEB P 4 YR-22 47	8760								0,53	n.a.															
OEB P 4 YR-22 46	8760								0,37	n.a.															
OEB P 4 YR-22 45	8760								0,24	n.a.															
OEB P 4 YR-22 44	8760								0,16	n.a.															

## 1.9 FTR Baseload (FTR)

Instrument	Nominal Value	Financial Transmission Rights (FTR)											Market Total (excl. OTC)				
		Auction		Trading Session			Closing Orders		Settlement		Auction	Continuous	Energy	Buy+Sell			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change				Fin.	Phys.	OTC	Open Interest
		MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTR E-P M May-21	744								0,00	n.a.							
FTR E-P M Jun-21	720							0,00	n.a.								
FTR E-P M Jul-21	744							0,00	n.a.								
FTR E-P Q3-21	2208							0,00	n.a.								
FTR E-P Q4-21	2209							0,00	n.a.								
FTR P-E M May-21	744							0,00	n.a.								
FTR P-E M Jun-21	720							0,00	n.a.								
FTR P-E M Jul-21	744							0,00	n.a.								
FTR P-E Q3-21	2208							0,00	n.a.								
FTR P-E Q4-21	2209							0,00	n.a.								

1.10 Index / Índices / Índices

Day	Iberian						Non-Iberian				
	PTEL Index		SPEL Index		Spread PTEL/SPEL		FTR Index		SPEL Solar Index	(German) DEEL Index	(French) FREL Index
	Base	Peak	Base	Peak	Base	Peak	E-P	P-E	Solar	Base	Base
01/04/2021	52,12	50,99	52,12	50,99	0,00	0,00	0,00	0,00	47,92	52,29	52,79
02/04/2021	51,00	46,34	51,00	46,34	0,00	0,00	0,00	0,00	45,41	36,50	41,35

2. Market Information / Información del Mercado / Informação do Mercado

2.1 Session Timetable/ Horario de la Sesión / Horário da Sessão

Pre-Trade	Continuous Trading	Pre-Close
8:00 – 9:00	9:00 – 17:00	17:00 – 18:30

CET (Central European Time)

2.2 Members / Miembros / Membros

Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Acciona Green Energy Developments S.L.	X						
Alpiq, AG	X						X
Antuko Energía S.L.	X						
Arraco Global Markets Ltd		X					
Axpo Iberia, S.L.U.	X		X			X	X
Banco Santander. S.A.	X			X	X		
BP Gas Europe S.A.U.							X
BP Gas Marketing Limited	X						
Caixa Geral de Depósitos. S.A.				X	X		
Catgas Energía, S.A.							X
Céltica Energía, S.L.	X						
Cepsa Gas y Electricidad, S.A.	X						
CEPSA Gas Comercializadora, S.A.							X
CIMD - Sociedad de Valores. S.A.	X	X					
Citadel Energy Investments (Ireland) DAC	X						
Citibank International PLC. Sucursal en España					X		
Comercializadora Regulada, Gas & Power, S.A.	X					X	
Danske Commodities, A/S	X						
Disa Energy, S.L.U.							X
Dreue Electric, S.L.	X						
Deutsche Bank, AG - Sucursal em Portugal					X		
DXT Commodities, S.A.							X
Ecochoice, S.A.	X						



Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
EDF Trading Limited	X						X
EDP Clientes, S.A.							X
EDP - Energias de Portugal. S.A.	X					X	
EDP España, S.A.U.	X					X	
EGL, A.G.						X	
Endesa Energía, S.A.	X						X
Endesa Energía XXI. S.L.	X					X	
Endesa Generación. S.A.	X		X			X	
Enérgya VM Gestión de Energía S.L.U.	X						
Enforresco S.A.	X						
Engie Global Markets	X		X				
Engie España, S.L.U.							X
Eni Global Energy Markets SpA	X						X
Evergreen Eléctrica S.L.	X						
Factor Energía. S.A.	X					X	
Fenie Energía, S.A.	X						X
Foener Energía, S.L.	X						X
Fortia Energía Servicios, S.L.	X						
Fortia Energía, S.L.	X					X	
Freepoint Commodities B.V.							X
Freepoint Commodities Europe LLP	X						
Futura Energía y Gas S.L.U.	X						X
Galp Gás Natural S.A.	X						X
Galp Power S.A.	X						
Gas Natural Comercializadora, S.A.	X						X
Gas Natural SUR, SDG, S.A.							

Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
GeoAtlanter, S.L.	X						
Gesternova, S.A.	X						
GFI Brokers Ltd.		X					
Gnera Energía y Tecnología, S.L	X						
Goldman Sachs Bank Europe SE	X				X		
Goldman Sachs Paris Inc. et Cie				X			
Griffin Markets Limited		X					
HEN – Serviços Energéticos, Lda.	X						
Holaluz-Clidom, S.A.	X						X
Iberdrola Comercialización de Último Recurso S.A.U.	X						
Iberdrola Generación España, S.A.U.	X		X				X
ICAP Energy Ltd		X					
ICAP Energy. AS	X	X					
Ignis Energia S.L.	X						X
Ingeniería y Comercialización del Gas S.A.	X						X
J. Aron & Company						X	
Jafplus Energia, Lda.	X						
Kyonynsys Century S.L.U.	X						
Ledesma Comecializadora Eléctrica , S.L.	X						
Macquarie Bank Limited	X						
Marex Spectron International Limited		X					
Mercuria Energy Trading S.A.	X						
MET International AG							X
Molgas Energia, S.A.U.							X
Morgan Stanley Bank. AG					X		



Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Naturgy Commodities Trading, S.A.	X						X
Nexus Energía. S.A.	X					X	X
Pavilion Energy Spain, S.A.U.							X
PetroChina International (London) Co., Limited							X
PH Energia, Lda.	X						
Renta4 Banco, S.A.				X	X		
Régsiti Comercializadora Regulada S.L.U.	X					X	
Repsol Generación Eléctrica, S.L.U.	X					X	X
Repsol LNG Holding, S.A.							X
Repsol Trading, S.A.	X						
Rock Trading World, S.A.							X
RWE Suply & Trading GmbH							X
SEEIT GAS, S.L.							X
Shell Energy Europe Limited	X						
Sonatrach Gas Comercializadora S.A.							X
SU Eletricidade, S.A.	X					X	
Swap Energía, S.A.	X					X	X
Switch Energy, S.L.	X						
Total Gas & Power Limited	X						X
TP ICAP (Europe) S.A.	X	X					
Trafigura PTE Ltd							X
TrailStone GmgH	X						
Tullett Prebon (Europe) Limited		X					
Tullett Prebon (Securities) Limited	X						
Unión Fenosa Gas Comercializadora, S.A.							X
Uniper Global Commodities SE	X						X

Company	OMP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Vertsel Energía, S.L.U.	X						X
Viesgo Renovables, S.L	X						X
Villar Mir Energía , S.L.U.	X						X

### 3. Fees / Tarifas / Preçário:

#### 3.1 Trading/Registration, Clearing and Physical Delivery Fees of Power Derivatives Contracts / Comisiones de Negociación/Registro, Compensación y de Entrega Física de Contratos Derivados de Electricidad / Comissões de Negociação/Registo, de Compensação e de Entrega Física de Contratos Derivados de Electricidade

Type of Transaction (Power Transactions)	OMIP Trading / Registration Fee		
	MV* < 1,5 TWh	1.5TW <= MV * <= 3 TWh	MV * >= 3 TWh
Continuous Trading	0,0075	0,0050	0,0025
Call Auction Trading	0,0075	0,0075	0,0075
Bilateral Transactions ** (between different owners)	0,0045	0,0045	0,0030
Registration of Transfer or Bilateral Transaction ** between the same owner	0	0	0

Units: Euro/MWh

\* MV – Monthly Volume (calculated independently for transactions made through Continuous Trading and for those Operational Transactions registered in OMIP Derivatives Market).

\*\* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

Trading Members (Light) are charged trading and registration fees two (2) times greater.

Type of Transaction (Power Transactions)	OMIClear Clearing Fee			OMIClear Physical Delivery Fee ***
	MV* < 1,5 TWh	1.5TW <= MV * <= 3 TWh	MV * >= 3 TWh	
Continuous Trading	0,0070	0,0050	0,0025	
Call Auction Trading	0,0070	0,0070	0,0070	
Bilateral Transactions ** (between different owners)	0,0070	0,0050	0,0025	0,01
Registration of Transfer or Bilateral Transaction ** between the same owner	0	0	0	

Units: Euro/MWh

\* MV – Monthly Volume (calculated independently for transactions made through Continuous Trading and for those Operational Transactions registered in OMIP Derivatives Market).

\*\* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

\*\*\* Based on the net position under delivery calculated on a (power) physical trading account level.

**3.2 Registration, Clearing and Physical Delivery Fees of Natural Gas Derivatives Contracts / Comisiones de Registro, Compensación y de Entrega Física de Contratos Derivados de Gas Natural / Comissões de Registro, de Compensação e de Entrega Física de Contratos Derivados de Gás Natural**

Type of Transaction (Natural Gas Transactions)	OMIP Registration Fee	OMIClear Clearing Fee	OMIClear Physical Delivery Fee **
Bilateral Transactions ** (between different owners)	0,005	0,007	0,0055
Registration of Transfer or Bilateral Transaction ** between the same owner	0	0	0

Unit: Euro/MWh

\* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

\*\* Based on the net position under delivery calculated on a (gas) physical delivery account level.

Further details on the price lists in place can be found in OMIP Notice 03/2010 and OMIClear Instruction A02/2014 available in the respective websites // Para más detalle de las tarifas en vigor por favor consultar el Aviso OMIP 03/2010 y la Circular OMIClear A02/2014 disponibles en los respectivos sitios web // Para mais detalhe dos preços em vigor por favor consultar Aviso OMIP 03/2010 e Circular OMIClear A02/2014 disponíveis nos respectivos websites.

**3.3 Admission & Maintenance Fees / Comisiones de Admisión y Mantenimiento/ Comissões de Admissão e Manutenção**

Member Status	OMIP	
	Admission Fee (One-off Fee)	Maintenance Fee (Annual Fee)
Trading Member 1 <sup>(1)</sup>	12 000	12 000
Trading Member 2 <sup>(2)</sup>	12 000 <sup>(3)</sup>	1 000 per account <sup>(4)</sup>
Trading Member Light	1600	1600
Broker OTC	0	2 000

Unit: Euro

<sup>(1)</sup> For Own Account and Third Parties Account

<sup>(2)</sup> For Third Parties Account

<sup>(3)</sup> Paid 6.000 EUR in the admission date plus 6.000 EUR when open the first trading account

<sup>(4)</sup> Up to a maximum 12.000 EUR

Member Status	OMIClear	
	Admission Fee (One-off Fee)	Maintenance Fee (Annual Fee)
Direct Clearing Member	10 000	10 000
General Clearing Member	15 000	15 000
Financial Settlement Agent	0	0
Physical Settlement Agent	0	0

Unit: Euro

#### 4. Rules / Reglas / Regras

**4.1 OMIP Trading Rules / Reglas de Negociación de OMIP / Regras da Negociação do OMIP**

<http://www.omip.pt/Downloads/tabid/104/language/en-GB/Default.aspx>

**4.2 OMIClear Clearing Rules / Reglas de Compensación de OMIClear / Regras da Compensação da OMIClear**

<http://www.omiclear.pt/Downloads/tabid/170/language/en-GB/Default.aspx>

**4.3 OMIP Code of Conduct / Código de Ética de OMIP / Código de Ética do OMIP**

<http://www.omip.pt/Downloads/tabid/104/language/en-GB/Default.aspx>

## 5. Operational Limits

### 5.1. Parameters of the Order Transaction Ratio

In accordance with OMIP Instruction 01/2017 – Operational Limits, OMIP sets the following limits to ratio of the quantity of ordered contracts to executed contracts to 10.000 and the following limit to the ratio of the volume of ordered contracts to executed contracts to 72.000.000 MWh.

### 5.2 Positions Limits

As of April 01<sup>st</sup> 2021:

Venue Product Code		Instrument Code	New & Illiquid		Spot Month			Other Months			Description
Limit Group	Unit		New & Illiquid Art 15 1.a)	New & Illiquid Art 15 1.a) Applicable Limit	Deliverable Supply	Spot Month Limit Factor	Spot Month Applicable Limit	Limit Group Total Open Interest (Single Sided)	Other Months Factor	Other Months Applicable Limit	
SPEL Base	MWh	FTB / FWB / SWB	FALSE	n.a.	n.a.	0,125	10 225 123	n.a.	0,35	4 452 089	Spain Base Load
SPEL Peak	MWh	FTK	TRUE	900 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Spain Peak Load
PTEL Base	MWh	FPB / SPB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Portugal Base Load
SPEL Solar	MWh	FTS	TRUE	593 250	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Spain Solar Load
DEEL Base	MWh	FDB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Phelix Base Load
FREL Base	MWh	FFB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	France Base Load
IFTR E-P Base	MWh	FTR E-P	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Interconnection: Financial Transmission Rights E-P
IFTR P-E Base	MWh	FTR P-E	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Interconnection: Financial Transmission Rights P-E
PVB-ES	MWh	FGE	TRUE	9 000 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	Spanish Virtual Balancing Point (PVB-ES)

### 5.3. Volume Limits per Order (nº of contracts)

Power Products: Days (600), Weekends (500), Weeks (250), Months (100), Quarters (100), Years (50).

Natural Gas Products: Days (10000), Weekends (10000), Week Days (5000), Balance of the Month (2000), Months (2000), Quarters (2000), Season (1500), Years (1000).

## 6. Liquidity Provider / Proveedor de Liquidez / Fornecedor de Liquidez

### 6.1 MIBEL SPEL Base Load Futures (FTB)

Contract / Contrato / Contrato	Liquidity Provider / Proveedor de Liquidez / Fornecedor de Liquidez
<b>FTB M+1</b>	Endesa Generación, S.A.U.
<b>FTB M+2</b>	
<b>FTB Y+1</b>	
<b>FTB Q+1</b>	Axpó Iberia, S.L.
<b>FTB Q+2</b>	
<b>FTB Y+2</b>	

*M+1: Front month contract // Contrato del mes siguiente // Contrato do mês seguinte*

*M+2: Second month ahead contract // Contrato del segundo mes siguiente // Contrato do segundo mês seguinte*

*Q+1: Front quarter contract // Contrato del trimestre siguiente // Contrato do trimestre seguinte*

*Q+2: Second quarter ahead contract // Contrato del segundo trimestre siguiente // Contrato do segundo trimestre seguinte*

*Y+1: Front Year contract // Contrato del primer año siguiente // Contrato do primeiro ano seguinte*

*Y+2: Second year ahead contract // Contrato del segundo año siguiente // Contrato do segundo ano seguinte*



## 6.2 MIBEL SPEL Base Load Futures (FTB) (cont.)

Endesa Generación, S.A.U performs liquidity provider operations in the two front months and in the front year each moment listed for trading on the "FTB..." contracts.

Axpo Iberia, S.L. performs liquidity provider operations in the second year and the two front quarters each moment listed for trading on the "FTB..." contracts.

Endesa Generación, S.A.U realiza operaciones de proveedores de liquidez en los dos meses y en el primer año más cercano a cada momento listados para negociación en los contratos "FTB..."

Axpo Iberia, S.L. realiza operaciones de proveedores de liquidez en el segundo año y en los dos trimestres más cercanos a cada momento listados para negociación en los contratos "FTB..."

Endesa Generación, S.A.U. realiza operações de fornecedores de liquidez nos dois primeiros meses e no primeiro ano a cada momento listados para negociação nos contratos "FTB..."

Axpo Iberia, S.L. realiza operações de fornecedores de liquidez no segundo ano e nos dois trimestres mais próximos listados a cada momento para negociação nos contratos "FTB..."

## 7. Code of Ethics and Conduct / Código Ético y de Conducta / Código de Ética e Conduta

A new Code of Ethics and Conduct was approved and entered into force on April 1, 2019 revoking the previous code. The new code can be consulted at the following address: <https://www.omip.pt/en/content/codigo-de-etica-e-conduta> or on the OMIP Website in the "Downloads" section.

Se aprobó un nuevo Código de Ética y Conducta y entró en vigor el 1 de abril de 2019 revocando el código anterior. El nuevo código podrá ser consultado en el siguiente enlace: <https://www.omip.es/es-es/content/codigo-de-etica--conducta> o en el sitio web de OMIP en la sección "Descargas".

Um novo Código de Ética e Conduta foi aprovado e entrou em vigor no dia 1 de Abril de 2019 revogando o anterior código. O novo código pode ser consultado no seguinte endereço: <https://www.omip.pt/pt-pt/content/codigo-de-etica-e-conduta> ou no Website OMIP na secção "Downloads".