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

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

Instrument	Nominal Value	Futures (FTB)																Forwards (FWB)		Swaps (SWB)	
		Auction	Trading Session				Closing Orders		Settlement (1)		Market Total (excl. OTC)										
														Buy+Sell							
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest	OTC	Open Interest	OTC	Open Interest
	MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.
FTB D Fr11Sep-20	24								46,96	4,16											
FTB D Sa12Sep-20	24								39,89	0,02											
FTB D Su13Sep-20	24								35,61	0,02											
FTB WE 12Sep-20	48								37,75	0,02											
FTB Wk38-20	168								43,15	0,00											
FTB Wk39-20	168								43,75	0,00											
FTB Wk40-20	168								43,52	-0,23											
FTB M Oct-20	745		43,30	43,30	43,30	43,30	42,55	43,70	43,35	-0,40		5	3 725	10			124				
FTB M Nov-20	720						45,45	46,60	45,50	0,25							10				
FTB M Dec-20	744								46,47	1,05							54				
FTB M Jan-21	744								44,67	0,29											
FTB M Feb-21	672								47,66	0,31											
FTB M Mar-21	743								44,08	0,29											
FTB Q4-20	2209						44,70	45,25	45,10	0,30							1368				
FTB Q1-21	2159						44,90	45,90	45,40	0,30							39				
FTB Q2-21	2184								40,92	0,03							5				
FTB Q3-21	2208								44,95	0,03							7				
FTB Q4-21	2209								50,28	0,04							1				
FTB Q1-22	2159								43,95	0,24											
FTB Q2-22	2184								39,61	-0,02											
FTB YR-21	8760						45,05	46,00	45,40	0,10						1	523				
FTB YR-22	8760						43,60	44,50	43,95	0,05							187				
FTB YR-23	8760								42,20	0,15							149				
FTB YR-24	8784								42,23	0,15							124				
FTB YR-25	8760								41,48	0,15							5				
FTB YR-26	8760								40,73	0,15							5				
FTB YR-27	8760								39,87	0,15							3				
FTB YR-28	8784								39,32	0,15							3				
FTB YR-29	8760								38,70	0,15							3				
FTB YR-30	8760								38,12	0,15							3				

(1) *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	Futures (FTK)															
		Auction	Trading Session				Closing Orders		Settlement		Market Total (excl. OTC)			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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FTK D Fr11Sep-20	12								48,76	3,95							
FTK Wk38-20	60								45,23	0,00							
FTK Wk39-20	60								45,86	0,00							
FTK Wk40-20	60								45,62	-0,24							
FTK M Oct-20	264								45,41	-0,45							
FTK M Nov-20	252								47,66	0,24							
FTK M Dec-20	276								48,69	1,09							
FTK M Jan-21	252								48,01	0,30							
FTK M Feb-21	240								51,15	0,33							
FTK M Mar-21	276								47,39	0,30							
FTK Q4-20	792								47,27	0,31							
FTK Q1-21	768								48,77	0,31							
FTK Q2-21	780								44,08	0,03							
FTK Q3-21	792								48,30	0,02							
FTK Q4-21	792								53,89	0,03							
FTK Q1-22	768								45,02	0,25							
FTK Q2-22	780								40,47	-0,02							
FTK YR-21	3132								48,78	0,10							
FTK YR-22	3120								45,02	0,05							
FTK YR-23	3120								41,32	0,16							
FTK YR-24	3144								41,09	0,16							
FTK YR-25	3132								40,28	0,16							
FTK YR-26	3132								39,33	0,15							
FTK YR-27	3132								37,75	0,16							
FTK YR-28	3120								37,26	0,16							
FTK YR-29	3132								36,59	0,16							
FTK YR-30	3132								36,02	0,16							

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Nom. Value	Futures (FPB)																		Mini Swaps (SPB)		
		Auction		Trading Session				Closing Orders		Settlement [1]		Market Total (excl. OTC) Buy+Sell										
		Eq. Open		High	Low	Last	Bid	Ask		Price	Change	Auction	Conti.	Energy	Fin.	Phys.	OTC	Open Interest		Intrument	Nom. Value	OTC	Open Interest
	MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh		€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.			MWh	#cont.	#cont.
FPB D Fr11Sep-20	24									46,96	4,16									SPB D Fr11Sep-20	2,4		
FPB D Sa12Sep-20	24									39,89	0,02									SPB D Sa12Sep-20	2,4		
FPB D Su13Sep-20	24									35,61	0,02									SPB D Su13Sep-20	2,4		
FPB WE 12Sep-20	48									37,75	0,02									SPB WE 12Sep-20	4,8		
FPB Wk38-20	168									43,24	0,00									SPB Wk38-20	16,8		
FPB Wk39-20	168									43,84	0,00									SPB Wk39-20	16,8		
FPB Wk40-20	168									43,45	-0,23									SPB Wk40-20	16,8		
FPB M Oct-20	745									43,16	-0,40									SPB M Sep-20	69,6		
FPB M Nov-20	720									45,31	0,25									SPB M Oct-20	74,3		
FPB M Dec-20	744									46,28	1,05									SPB M Nov-20	72,0		
FPB M Jan-21	744									44,82	0,30									SPB M Dec-20	74,4		
FPB M Feb-21	672									47,80	0,31									SPB M Jan-21	72,0		
FPB M Mar-21	743									44,23	0,30									SPB M Feb-21	74,4		
FPB Q4-20	2209									44,91	0,30							476		SPB Q4-20	220,9		
FPB Q1-21	2159									45,54	0,30							20		SPB Q1-21	215,9		
FPB Q2-21	2184									40,88	0,03									SPB Q2-21	218,4		
FPB Q3-21	2208									44,90	0,03									SPB Q3-21	220,8		
FPB Q4-21	2209									50,23	0,04									SPB Q4-21	2209		
FPB Q1-22	2159									43,98	0,24									SPB Q1-22	2159		
FPB Q2-22	2184									39,64	-0,02									SPB Q2-22	2184		
FPB YR-21	8760									45,40	0,10							25		SPB YR-21	8760		
FPB YR-22	8760									43,98	0,05									SPB YR-22	8760		
FPB YR-23	8760									42,23	0,15									SPB YR-23	8760		
FPB YR-24	8784									42,26	0,15									SPB YR-24	8784		
FPB YR-25	8760									41,51	0,15									SPB YR-25	8760		
FPB YR-26	8760									40,76	0,15									SPB YR-26	8760		
FPB YR-27	8760									39,90	0,15									SPB YR-27	8760		
FPB YR-28	8784									39,35	0,15									SPB YR-28	8784		
FPB YR-29	8760									38,73	0,15									SPB YR-29	8760		
FPB YR-30	8760									38,15	0,15									SPB YR-30	8760		

(1) *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)																
		Auction		Trading Session			Closing Orders		Settlement				Market Total (excl. OTC)					
														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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FTS D Fr11Sep-20	5,46								48,60	4,09							
FTS D Sa12Sep-20	5,46								38,97	0,02							
FTS D Su13Sep-20	5,46								34,44	0,02							
FTS WE 12Sep-20	10,92								36,71	0,02							
FTS Wk38-20	38,22								43,12	0,00							
FTS Wk39-20	38,22								43,72	0,00							
FTS Wk40-20	32,26								43,49	-0,23							
FTS M Oct-20	123,07								43,61	-0,28							
FTS M Nov-20	81,6								45,77	0,38							
FTS M Dec-20	72,85								46,75	1,19							
FTS M Jan-21	82,46								46,68	0,31							
FTS M Feb-21	108,36								49,73	0,34							
FTS M Mar-21	143,53								46,08	0,32							
FTS Q4-20	277,52								45,07	0,30							
FTS Q1-21	334,35								47,41	0,32							
FTS Q2-21	602,4								42,85	0,05							
FTS Q3-21	619,19								46,95	0,04							
FTS Q4-21	277,52								52,39	0,06							
FTS Q1-22	334,35								42,92	0,24							
FTS Q2-22	602,4								38,58	-0,02							
FTS YR-21	1833,46								46,51	0,10							
FTS YR-22	1833,46								42,92	0,05							
FTS YR-23	1833,46								39,39	0,15							
FTS YR-24	1837,33								39,17	0,15							
FTS YR-25	1833,46								38,40	0,15							
FTS YR-26	1833,46								37,50	0,15							
FTS YR-27	1833,46								35,99	0,15							
FTS YR-28	1837,33								35,52	0,15							
FTS YR-29	1833,46								34,88	0,15							
FTS YR-30	1833,46								34,34	0,15							

1.5 German DEEL Base Load (FDB)

Instrument	Nominal Value	Futures (FDB)																
		Auction	Trading Session				Closing Orders		Settlement		Market Total (excl. OTC)			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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FDB D Fr11Sep-20	24								47,81	3,06							
FDB D Sa12Sep-20	24								34,55	-0,87							
FDB D Su13Sep-20	24								27,83	0,27							
FDB WE 12Sep-20	48								31,19	-0,30							
FDB Wk38-20	168								42,23	1,12							
FDB Wk39-20	168								40,18	0,76							
FDB Wk40-20	168								39,17	0,89							
FDB M Oct-20	745								39,15	0,20							
FDB M Nov-20	720								42,19	0,03							
FDB M Dec-20	744								39,72	0,16							
FDB M Jan-21	744								43,41	0,05							
FDB M Feb-21	672								44,45	0,12							
FDB M Mar-21	743								40,95	0,02							
FDB Q4-20	2209								40,33	0,13							
FDB Q1-21	2159								42,89	0,06							
FDB Q2-21	2184								37,42	0,40							
FDB Q3-21	2208								39,79	0,61							
FDB Q4-21	2209								44,93	0,27							
FDB Q1-22	2159								48,44	0,51							
FDB Q2-22	2184								39,77	0,33							
FDB YR-21	8760								41,26	0,34							
FDB YR-22	8760								44,50	0,45							
FDB YR-23	8760								46,33	0,16							
FDB YR-24	8784								48,02	0,02							
FDB YR-25	8760								48,78	0,00							
FDB YR-26	8760								49,33	0,00							
FDB YR-27	8760								49,33	0,00							

1.6 French FREL Base Load (FFB)

Instrument	Nominal Value	Futures (FFB)																
		Auction		Trading Session			Closing Orders		Settlement				Market Total (excl. OTC)					
														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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FFB D Fr11Sep-20	24								52,43	3,05							
FFB D Sa12Sep-20	24								39,86	-0,54							
FFB D Su13Sep-20	24								33,96	0,86							
FFB WE 12Sep-20	48								36,91	0,16							
FFB Wk38-20	168								48,62	1,04							
FFB Wk39-20	168								45,69	0,57							
FFB Wk40-20	168								45,18	-0,90							
FFB M Oct-20	745								45,38	-0,58							
FFB M Nov-20	720								60,88	-0,82							
FFB M Dec-20	744								61,50	-0,52							
FFB M Jan-21	744								64,75	0,31							
FFB M Feb-21	672								64,68	0,42							
FFB M Mar-21	743								51,30	-0,09							
FFB Q4-20	2209								55,86	-0,64							
FFB Q1-21	2159								60,10	0,21							
FFB Q2-21	2184								37,15	0,25							
FFB Q3-21	2208								38,54	0,39							
FFB Q4-21	2209								54,81	0,11							
FFB Q1-22	2159								59,24	0,13							
FFB Q2-22	2184								37,27	-0,09							
FFB YR-21	8760								47,61	0,24							
FFB YR-22	8760								46,93	0,18							
FFB YR-23	8760								47,74	0,23							
FFB YR-24	8784								50,39	0,12							
FFB YR-25	8760								51,15	0,10							
FFB YR-26	8760								51,70	0,10							
FFB YR-27	8760								51,70	0,10							

1.7 PVB-ES NG Physical Futures Contracts (FGE)

Instrument	Nominal Value	Futures (FGE)															
		Auction	Trading Session				Closing Orders		Settlement				Market Total (excl. OTC)				
														Buy+Sell			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
	MWh/Day	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FGE D Fr11Sep-20	1								11,10	-0,23							
FGE D Sa12Sep-20	1								10,05	0,55							
FGE D Su13Sep-20	1								10,05	0,49							
FGE WE 12Sep-20	2								10,05	0,52							
FGE WkDs38-20	5								10,40	-0,04							
FGE WE 19Sep-20	2								10,40	-0,04							
FGE WkDs39-20	5								10,40	-0,04							
FGE WE 26Sep-20	2								10,40	-0,04							
FGE WkDs40-20	5								10,90	0,17							
FGE WE 03Oct-20	2								11,65	-0,28							
FGE BoM D+1 Calendar Day	30								10,40	n.a.							
FGE M Oct-20	31								11,65	-0,28							
FGE M Nov-20	30								12,93	-0,01							
FGE M Dec-20	31								13,62	0,02							
FGE Q4-20	92								12,73	-0,09							625
FGE Q1-21	90								14,11	-0,03							
FGE Q2-21	91								12,89	-0,17							
FGE Q3-21	92								12,82	-0,15							
FGE Win-20	182								13,41	-0,06							
FGE Sum-21	183								12,85	-0,16							
FGE Win-21	182								15,41	-0,26							
FGE YR-21	365								13,96	-0,04							
FGE YR-22	365								15,09	-0,14							

1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

Instrument	Nominal Value	Futures Options (OEB)																
		Auction		Trading Session			Closing Orders		Settlement		Market Total (excl. OTC)							
													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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C M Oct-20 39	745								4,40	n.a.								
OEB C M Oct-20 40	745								3,48	n.a.								
OEB C M Oct-20 41	745								2,63	n.a.								
OEB C M Oct-20 42	745								1,89	n.a.								
OEB C M Oct-20 43	745								1,28	n.a.								
OEB C M Oct-20 44	745								0,81	n.a.								
OEB C M Oct-20 45	745								0,48	n.a.								
OEB C M Oct-20 46	745								0,27	n.a.								
OEB C M Oct-20 47	745								0,14	n.a.								
OEB P M Oct-20 44	745								1,46	n.a.								
OEB P M Oct-20 43	745								0,93	n.a.								
OEB P M Oct-20 42	745								0,54	n.a.								
OEB P M Oct-20 41	745								0,28	n.a.								
OEB P M Oct-20 40	745								0,13	n.a.								
OEB P M Oct-20 39	745								0,05	n.a.								
OEB P M Oct-20 38	745								0,02	n.a.								
OEB P M Oct-20 37	745								0,01	n.a.								
OEB P M Oct-20 36	745								0,00	n.a.								
OEB C M Nov-20 48	720								0,93	n.a.								
OEB C M Nov-20 49	720								0,68	n.a.								
OEB C M Nov-20 50	720								0,49	n.a.								
OEB C M Nov-20 51	720								0,34	n.a.								
OEB P M Nov-20 47	720								2,76	n.a.								
OEB P M Nov-20 46	720								2,15	n.a.								
OEB P M Nov-20 45	720								1,63	n.a.								
OEB P M Nov-20 44	720								1,20	n.a.								

1.8.2 Quarter Futures Options

Instrument	Nominal Value	Futures Options (OEB)																
		Auction	Trading Session				Closing Orders		Settlement		Market Total (excl. OTC) 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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
OEB C Q4-20 39	2209								6,10	n.a.							
OEB C Q4-20 40	2209								5,11	n.a.							
OEB C Q4-20 41	2209								4,14	n.a.							
OEB C Q4-20 42	2209								3,21	n.a.							
OEB C Q4-20 43	2209								2,36	n.a.							
OEB C Q4-20 44	2209								1,62	n.a.							
OEB C Q4-20 45	2209								1,04	n.a.							
OEB C Q4-20 46	2209								0,61	n.a.							
OEB C Q4-20 47	2209								0,33	n.a.							
OEB C Q4-20 48	2209								0,16	n.a.							
OEB C Q4-20 49	2209								0,07	n.a.							
OEB P Q4-20 46	2209								1,51	n.a.							
OEB P Q4-20 45	2209								0,94	n.a.							
OEB P Q4-20 44	2209								0,52	n.a.							
OEB P Q4-20 43	2209								0,26	n.a.							
OEB P Q4-20 42	2209								0,11	n.a.							
OEB P Q4-20 41	2209								0,04	n.a.							
OEB P Q4-20 40	2209								0,01	n.a.							
OEB P Q4-20 39	2209								0,00	n.a.							
OEB P Q4-20 38	2209								0,00	n.a.							
OEB P Q4-20 37	2209								0,00	n.a.							
OEB P Q4-20 36	2209								0,00	n.a.							
OEB P Q4-20 35	2209								0,00	n.a.							
OEB C Q1-21 44	2159								2,91	n.a.							
OEB C Q1-21 45	2159								2,37	n.a.							
OEB C Q1-21 46	2159								1,90	n.a.							
OEB C Q1-21 47	2159								1,50	n.a.							

OEB C Q1-21 48	2159	1,17	n.a.
OEB C Q1-21 49	2159	0,90	n.a.
OEB P Q1-21 46	2159	2,50	n.a.
OEB P Q1-21 45	2159	1,97	n.a.
OEB P Q1-21 44	2159	1,51	n.a.
OEB P Q1-21 43	2159	1,13	n.a.
OEB P Q1-21 42	2159	0,81	n.a.
OEB P Q1-21 41	2159	0,57	n.a.
OEB P Q1-21 40	2159	0,38	n.a.

1.8.3 Year Futures Options

Instrument	Nominal Value	Futures Options (OEB)																
		Auction	Trading Session				Closing Orders		Settlement		Market Total (excl. OTC) 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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
OEB C 4 YR-21 40	8760								5,45	n.a.							
OEB C 4 YR-21 41	8760								4,50	n.a.							
OEB C 4 YR-21 42	8760								3,60	n.a.							
OEB C 4 YR-21 43	8760								2,78	n.a.							
OEB C 4 YR-21 44	8760								2,06	n.a.							
OEB C 4 YR-21 45	8760								1,46	n.a.							
OEB C 4 YR-21 46	8760								0,98	n.a.							
OEB C 4 YR-21 47	8760								0,63	n.a.							
OEB C 4 YR-21 48	8760								0,38	n.a.							
OEB C 4 YR-21 49	8760								0,22	n.a.							
OEB C 4 YR-21 50	8760								0,12	n.a.							
OEB C 4 YR-21 51	8760								0,06	n.a.							
OEB C 4 YR-21 52	8760								0,03	n.a.							
OEB P 4 YR-21 48	8760								2,99	n.a.							
OEB P 4 YR-21 47	8760								2,23	n.a.							
OEB P 4 YR-21 46	8760								1,58	n.a.							
OEB P 4 YR-21 45	8760								1,06	n.a.							
OEB P 4 YR-21 44	8760								0,66	n.a.							
OEB P 4 YR-21 43	8760								0,38	n.a.							
OEB P 4 YR-21 42	8760								0,20	n.a.							
OEB P 4 YR-21 41	8760								0,09	n.a.							
OEB P 4 YR-21 40	8760								0,04	n.a.							
OEB P 4 YR-21 39	8760								0,01	n.a.							
OEB P 4 YR-21 38	8760								0,00	n.a.							
OEB P 4 YR-21 37	8760								0,00	n.a.							

1.9 FTR Baseload (FTR)

Instrument	Nominal Value	Financial Transmission Rights (FTR)																
		Auction		Trading Session			Closing Orders		Settlement				Market Total (excl. OTC)					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell		OTC	Open Interest
														Fin.	Phys.		
	MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FTR P-E M Oct-20	745								0,00	n.a.							
FTR E-P M Oct-20	745								0,00	n.a.							
FTR P-E M Nov-20	720								0,00	n.a.							
FTR E-P M Nov-20	720								0,00	n.a.							
FTR P-E M Dec-20	744								0,00	n.a.							
FTR E-P M Dec-20	744								0,00	n.a.							
FTR P-E Q4-20	2209								0,00	n.a.							
FTR E-P Q4-20	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
10/09/2020	45,10	47,48	45,10	47,48	0,00	0,00	0,00	0,00	47,34	47,34	50,93
11/09/2020	46,96	48,76	46,96	48,76	0,00	0,00	0,00	0,00	48,60	47,81	52,43

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 Marketing Limited	X						
Caixa Geral de Depósitos. S.A.				X	X		
Céltica Energía, S.L.	X						
Cepsa Gas y Electricidad, S.A.	X						
CIMD - Sociedad de Valores. S.A.	X	X					
Citadel Energy Investments (Ireland) DAC	X						
Citibank International PLC. Sucursal en España					X		
Citigroup Global Markets Limited	X		X				
Clidom Energy S.L.	X						X
Danske Commodities, A/S	X						
Dreue Electric, S.L.	X						
Ecochoice, S.A.	X						
EDF Trading Limited	X						X
EDP - Energias de Portugal. S.A.	X					X	
EDP - Serviço Universal. S.A.	X					X	
EDP España, S.A.U.	X					X	
EGL. 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
Endesa Energía XXI. S.L.	X					X	
Endesa Generación. S.A.	X		X			X	
Endesa Energía , S.A.	X						X
Enérgya VM Gestión de Energia S.L.U.	X						X
Enforcesco S.A.	X						
Engie Global Markets	X		X				
Eni Trading & Shipping	X						X
Evergreen Eléctrica S.L.	X						
Factor Energia. S.A.	X					X	
Fenie Energía, S.A.	X						X
Foener Energía, S.L.	X						
Fortia Energía, S.L.	X					X	
Fortia Energía Servicios	X						
Freepoint Commodities Europe LLP	X						
Futura Energía Y Gas, SL							X
Galp Power S.A.	X						
Galp Gás Natural S.A	X						X
Gas Natural Comercializadora, S.A.	X						X
Naturgy Energy Group	X					X	
Comercializadora Regulada, Gas & Power, S.A.	X					X	
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 International	X			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
Griffin Markets Limited		X					
HEN – Serviços Energéticos, Lda.	X						
Iberdrola Comercialización de Último Recurso S.A.U.	X						
Iberdrola Generación España, S.A.U	X		X				X
ICAP Energy. AS	X	X					
ICAP Energy Ltd	X	X					
Ignis Energia S.L.	X						X
Ingeniería y Comercialización del Gas S.A.	X						X
Jafplus Energia, Lda.	X						
J. Aron & Company						X	
Kyonynsys Century S.L.U.	X						
Ledesma Comecializadora Eléctrica , S.L.	X						
Naturgy Commodities Trading, S.A.	X						X
Mercuria Energy Trading S.A.	X						
Morgan Stanley Bank. AG					X		
Macquarie Bank Limited	X						
Multienergía Verde, S.L.							X
Nexus Energía. S.A.	X					X	X
PH Energia, Lda.	X						
Repsol Trading, S.A.	X						
Swap Energía, S.A.	X					X	X
Shell Energy Europe Limited	X						
Sociedad Bilbao Gas Hub, S.A.		X					
Spectron Energy Services Limited		X					
Switch Energy, S.L.	X						
Total Gas & Power Limited	X						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
TP ICAP (Europe) S.A.	X	X					
Trafigura PTE Ltd.							X
TrailStone GmgH	X						
Tullett Prebon (Europe) Limited		X					
Tullett Prebon (Securities) Limited	X						
Uniper Global Commodities SE	X						X
Régsiti Comercializadora Regulada S.L.U.	X					X	
Repsol Generación Eléctrica, S.L.U.	X					X	
Vertsel Energía, S.L.U.	X						
Viesgo Renovables, S.L	X						
Villar Mir Energía , S.L.U.	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	0,01
Call Auction Trading	0,0070	0,0070	0,0070	
Bilateral Transactions ** (between different owners)	0,0070	0,0050	0,0025	
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 Registo, 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 preçários 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 (1)	12 000	12 000
Trading Member 2 (2)	12 000 (3)	1 000 per account (4)
Trading Member Light	1600	1600
Broker OTC	0	2 000

Unit: Euro
(1) For Own Account and Third Parties Account
(2) For Third Parties Account
(3) Paid 6.000 EUR in the admission date plus 6.000 EUR when open the first trading account
(4) 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 February 13th2020:

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	**10 011 241**	n.a.	0,35	**5 744 367**	*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 Transmition 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 Transmition 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
FTB M+1 **FTB M+2** **FTB Y+1**	Endesa Generación, S.A.U.
FTB Q+1 **FTB Q+2** **FTB Y+2**	Axpo Iberia, S.L.

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 Ehtics 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".