

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)		Auction	Continuous	Energy	Buy+Sell			OTC	Open Interest	OTC	Open Interest
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	#cont.	MWh	Fin.	Phys.	OTC	#cont.	#cont.	#cont.	#cont.
FTB D Tu13Oct-20	24								40,47	-0,46										
FTB D We14Oct-20	24								41,74	0,72										
FTB D Th15Oct-20	24								41,79	0,72										
FTB D Fr16Oct-20	24								41,30	0,72										
FTB D Sa17Oct-20	24								38,41	0,72										
FTB D Su18Oct-20	24								34,19	0,72										
FTB WE 17Oct-20	48								36,30	0,72										
FTB Wk43-20	169								35,65	-2,85						25		25		
FTB Wk44-20	168								37,50	-3,00										
FTB Wk45-20	168								41,15	n.a.										
FTB M Nov-20	720						40,80	41,95	41,15	-1,35									1470	
FTB M Dec-20	744						42,50	43,65	42,80	-1,10									1444	
FTB M Jan-21	744								45,30	-0,10										
FTB M Feb-21	672								45,02	-0,10										
FTB M Mar-21	743								41,05	-0,09										
FTB M Apr-21	720								38,57	-0,19										
FTB Q1-21	2159		43,50	43,50	43,50	43,50	43,35	44,35	43,75	-0,10		2	4 318	4					39	
FTB Q2-21	2184		39,90	39,90	39,90	39,90	39,40	40,40	39,90	-0,20		2	4 368	4					7	
FTB Q3-21	2208								45,00	-0,68										7
FTB Q4-21	2209								49,28	-0,22										1
FTB Q1-22	2159								43,36	0,05										
FTB Q2-22	2184								39,54	-0,07										
FTB Q3-22	2208								44,60	-0,52										
FTB YR-21	8760		44,57	44,57	44,50	44,50	44,50	44,70	44,50	-0,30		2	17 520	4					529	
FTB YR-22	8760						43,70	44,50	44,10	-0,15									187	
FTB YR-23	8760								41,45	-0,15									169	
FTB YR-24	8784								41,25	0,00									132	
FTB YR-25	8760								41,15	0,00									15	
FTB YR-26	8760								40,90	0,00									5	
FTB YR-27	8760								39,90	0,00									3	
FTB YR-28	8784								38,90	0,00									3	
FTB YR-29	8760								38,65	0,00									3	

FTB YR-30	8760	38,40	0,00	3
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⁽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)										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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTK D Tu13Oct-20	12								40,77	-1,53							
FTK D We14Oct-20	12								42,88	0,71							
FTK D Th15Oct-20	12								42,93	1,09							
FTK D Fr16Oct-20	12								42,44	0,43							
FTK Wk43-20	60								37,36	-2,99							
FTK Wk44-20	60								39,30	-3,15							
FTK Wk45-20	60								43,13	n.a.							
FTK M Nov-20	252								43,13	-1,42							
FTK M Dec-20	276								44,86	-1,16							
FTK M Jan-21	252								48,75	-0,10							
FTK M Feb-21	240								48,45	-0,10							
FTK M Mar-21	276								44,28	-0,10							
FTK M Apr-21	264								41,62	-0,20							
FTK Q1-21	768								47,05	-0,10							
FTK Q2-21	780								43,01	-0,21							
FTK Q3-21	792								48,36	-0,70							
FTK Q4-21	792								52,85	-0,22							
FTK Q1-22	768								44,40	0,05							
FTK Q2-22	780								40,39	-0,08							
FTK Q3-22	792								45,70	-0,55							
FTK YR-21	3132								47,84	-0,31							
FTK YR-22	3120								45,18	-0,15							
FTK YR-23	3120								40,53	-0,16							
FTK YR-24	3144								40,06	0,00							
FTK YR-25	3132								39,93	0,00							
FTK YR-26	3132								39,51	0,00							
FTK YR-27	3132								37,78	0,00							
FTK YR-28	3120								36,82	0,00							
FTK YR-29	3132								36,53	0,00							
FTK YR-30	3132								36,31	0,00							

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Futures (FPB)															Market Total (excl. OTC)			Mini Swaps (SPB)		
	Nom. Value	Auction		Trading Session			Closing Orders		Settlement (1)		Auction	Conti.	Buy+Sell				Open Interest	Instrument	Nom. Value	OTC	Open Interest
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change			Energy	Fin.	Phys.	OTC					
	MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	MWh	#cont.	#cont.	
FPB D Tu13Oct-20	24							40,47	0,39									SPB D Tu13Oct-20	2,4		
FPB D We14Oct-20	24							41,74	1,49									SPB D We14Oct-20	2,4		
FPB D Th15Oct-20	24							41,79	1,43									SPB D Th15Oct-20	2,4		
FPB D Fr16Oct-20	24							41,30	1,62									SPB D Fr16Oct-20	2,4		
FPB D Sa17Oct-20	24							38,41	1,34									SPB D Sa17Oct-20	2,4		
FPB D Su18Oct-20	24							34,19	0,16									SPB D Su18Oct-20	2,4		
FPB WE 17Oct-20	48							36,30	0,75									SPB WE 17Oct-20	4,8		
FPB Wk43-20	169							35,60	-2,85									SPB Wk43-20	16,9		
FPB Wk44-20	168							37,45	-3,00									SPB Wk44-20	16,8		
FPB Wk45-20	168							41,10	n.a.									SPB Wk45-20	16,8		
FPB M Nov-20	720							41,10	-1,35							675		SPB M Nov-20	72,0		
FPB M Dec-20	744							42,75	-1,10							675		SPB M Dec-20	74,4		
FPB M Jan-21	744							45,15	-0,10									SPB M Jan-21	74,4		
FPB M Feb-21	672							44,86	-0,11									SPB M Feb-21	67,2		
FPB M Mar-21	743							40,89	-0,10									SPB M Mar-21	74,3		
FPB M Apr-21	720							38,46	-0,19									SPB M Apr-21	72,0		
FPB Q1-21	2159							43,59	-0,10							212		SPB Q1-21	215,9		
FPB Q2-21	2184							39,80	-0,20									SPB Q2-21	218,4		
FPB Q3-21	2208							44,91	-0,67									SPB Q3-21	220,8		
FPB Q4-21	2209							49,19	-0,22									SPB Q4-21	220,9		
FPB Q1-22	2159							43,39	0,05									SPB Q1-22	215,9		
FPB Q2-22	2184							39,57	-0,07									SPB Q2-22	218,4		
FPB Q3-22	2208							44,63	-0,52									SPB Q3-22	220,8		
FPB YR-21	8760							44,39	-0,30							115		SPB YR-21	876,0		
FPB YR-22	8760							44,13	-0,15									SPB YR-22	876,0		
FPB YR-23	8760							41,48	-0,15									SPB YR-23	876,0		
FPB YR-24	8784							41,28	0,00									SPB YR-24	878,4		
FPB YR-25	8760							41,18	0,00									SPB YR-25	876,0		
FPB YR-26	8760							40,93	0,00									SPB YR-26	876,0		
FPB YR-27	8760							39,93	0,00									SPB YR-27	876,0		
FPB YR-28	8784							38,93	0,00									SPB YR-28	878,4		
FPB YR-29	8760							38,68	0,00									SPB YR-29	876,0		
FPB YR-30	8760							38,43	0,00									SPB YR-30	876,0		

- ⁽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 idéntico 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 MWh	Futures (FTS)										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.	Open Interest #cont.
FTS D Tu13Oct-20	3,97								39,17	-2,76							
FTS D We14Oct-20	3,97								41,76	0,19							
FTS D Th15Oct-20	3,97								41,81	0,35							
FTS D Fr16Oct-20	3,97								41,32	-0,07							
FTS D Sa17Oct-20	3,97								37,84	0,72							
FTS D Su18Oct-20	3,97								33,33	0,72							
FTS WE 17Oct-20	7,94								35,59	0,72							
FTS Wk43-20	27,79								35,62	-2,85							
FTS Wk44-20	26,54								37,47	-3,00							
FTS Wk45-20	19,04								41,12	n.a.							
FTS M Nov-20	81,6								41,12	-1,35							
FTS M Dec-20	72,85								42,77	-1,10							
FTS M Jan-21	82,46								47,58	-0,05							
FTS M Feb-21	108,36								47,29	-0,05							
FTS M Mar-21	143,53								43,22	-0,05							
FTS M Apr-21	169,5								39,68	-0,19							
FTS Q1-21	334,35								45,62	-0,05							
FTS Q2-21	602,4								41,70	-0,16							
FTS Q3-21	619,19								46,89	-0,63							
FTS Q4-21	277,52								51,24	-0,16							
FTS Q1-22	334,35								42,33	0,05							
FTS Q2-22	602,4								38,51	-0,07							
FTS Q3-22	619,19								43,57	-0,52							
FTS YR-21	1833,46								45,61	-0,30							
FTS YR-22	1833,46								43,07	-0,15							
FTS YR-23	1833,46								38,64	-0,15							
FTS YR-24	1837,33								38,19	0,00							
FTS YR-25	1833,46								38,07	0,00							
FTS YR-26	1833,46								37,67	0,00							
FTS YR-27	1833,46								36,02	0,00							
FTS YR-28	1837,33								35,10	0,00							
FTS YR-29	1833,46								34,83	0,00							
FTS YR-30	1833,46								34,62	0,00							

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			Open Interest	
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FDB D Tu13Oct-20	24							45,23	-5,53									
FDB D We14Oct-20	24							34,70	-9,71									
FDB D Th15Oct-20	24							41,10	-2,40									
FDB D Fr16Oct-20	24							46,25	0,35									
FDB D Sa17Oct-20	24							39,80	1,62									
FDB D Su18Oct-20	24							35,28	5,48									
FDB WE 17Oct-20	48							37,54	3,55									
FDB Wk43-20	169							36,00	-3,30									
FDB Wk44-20	168							36,15	-2,63									
FDB Wk45-20	168							38,86	n.a.									
FDB M Nov-20	720							38,90	-1,89									
FDB M Dec-20	744							36,92	-1,60									
FDB M Jan-21	744							41,60	-1,49									
FDB M Feb-21	672							42,10	-1,69									
FDB M Mar-21	743							37,66	-1,46									
FDB M Apr-21	720							36,84	-0,91									
FDB Q1-21	2159							40,40	-1,54									
FDB Q2-21	2184							36,74	-0,67									
FDB Q3-21	2208							38,89	-0,86									
FDB Q4-21	2209							44,10	-0,79									
FDB Q1-22	2159							45,72	-1,18									
FDB Q2-22	2184							39,66	-0,69									
FDB Q3-22	2208							41,42	-0,71									
FDB YR-21	8760							40,04	-0,96									
FDB YR-22	8760							43,45	-0,83									
FDB YR-23	8760							45,45	-0,64									
FDB YR-24	8784							47,47	-0,33									
FDB YR-25	8760							48,02	-0,53									
FDB YR-26	8760							48,65	-0,45									
FDB YR-27	8760							48,65	-0,45									

1.6 French FREL Base Load (FFB)

Instrument	Nominal Value €/MWh	Futures (FFB)										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.	MWh	#cont.	#cont.	#cont.	#cont.
FFB D Tu13Oct-20	24								46,95	-5,48								
FFB D We14Oct-20	24								43,17	-5,51								
FFB D Th15Oct-20	24								44,63	-4,05								
FFB D Fr16Oct-20	24								46,42	-5,42								
FFB D Sa17Oct-20	24								42,94	2,43								
FFB D Su18Oct-20	24								35,14	1,95								
FFB WE 17Oct-20	48								39,04	2,19								
FFB Wk43-20	169								37,56	-5,12								
FFB Wk44-20	168								39,59	-4,16								
FFB Wk45-20	168								42,83	n.a.								
FFB M Nov-20	720								46,19	-2,14								
FFB M Dec-20	744								49,30	-2,37								
FFB M Jan-21	744								55,57	-2,20								
FFB M Feb-21	672								57,29	-1,78								
FFB M Mar-21	743								43,12	-1,16								
FFB M Apr-21	720								38,57	-0,70								
FFB Q1-21	2159								51,82	-1,71								
FFB Q2-21	2184								36,12	-0,72								
FFB Q3-21	2208								37,98	-0,55								
FFB Q4-21	2209								52,60	-1,01								
FFB Q1-22	2159								55,61	-0,76								
FFB Q2-22	2184								36,80	-0,44								
FFB Q3-22	2208								37,89	-0,85								
FFB YR-21	8760								44,61	-1,00								
FFB YR-22	8760								45,78	-0,63								
FFB YR-23	8760								46,52	-0,71								
FFB YR-24	8784								52,09	3,14								
FFB YR-25	8760								52,64	2,94								
FFB YR-26	8760								53,27	3,02								
FFB YR-27	8760								53,27	3,02								

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 Tu13Oct-20	1								12,790	-0,410							
FGE D We14Oct-20	1								12,950	-0,250							
FGE D Th15Oct-20	1								12,950	-0,250							
FGE D Fr16Oct-20	1								12,950	-0,250							
FGE D Sa17Oct-20	1								12,950	-0,250							
FGE D Su18Oct-20	1								12,950	-0,250							
FGE WE 17Oct-20	2								12,950	-0,250							
FGE WkDs43-20	5								12,923	-0,091							
FGE WE 24Oct-20	2								12,923	-0,091							
FGE WkDs44-20	5								12,923	-0,091							
FGE WE 31Oct-20	2								13,487	-0,045							
FGE WkDs45-20	5								14,050	n.a.							
FGE WE 07Nov-20	2								14,050	n.a.							
FGE BoM D+1 Calendar Day	30								12,923	n.a.							
FGE M Nov-20	30								14,050	0,000							625
FGE M Dec-20	31								14,350	-0,190							625
FGE M Jan-21	31								14,692	-0,013							
FGE Q1-21	90								15,040	0,120							
FGE Q2-21	91								13,493	-0,004							
FGE Q3-21	92								13,676	-0,324							
FGE Q4-21	92								15,752	-0,107							
FGE Sum-21	183								13,585	-0,165							
FGE Win-21	182								15,522	0,046							
FGE Sum-22	183								14,200	-0,002							
FGE YR-21	365								14,490	-0,080							
FGE YR-22	365								15,240	0,009							

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 Nov-20 46	720							0,03	n.a.							
OEB C M Nov-20 47	720							0,01	n.a.							
OEB C M Nov-20 48	720							0,00	n.a.							
OEB C M Nov-20 49	720							0,00	n.a.							
OEB C M Nov-20 50	720							0,00	n.a.							
OEB C M Nov-20 51	720							0,00	n.a.							
OEB P M Nov-20 47	720							5,86	n.a.							
OEB P M Nov-20 46	720							4,88	n.a.							
OEB P M Nov-20 45	720							3,93	n.a.							
OEB P M Nov-20 44	720							3,02	n.a.							
OEB P M Nov-20 43	720							2,19	n.a.							
OEB C M Dec-20 46	744							0,62	n.a.							
OEB C M Dec-20 47	744							0,43	n.a.							
OEB C M Dec-20 48	744							0,29	n.a.							
OEB C M Dec-20 49	744							0,19	n.a.							
OEB P M Dec-20 45	744							3,07	n.a.							
OEB P M Dec-20 44	744							2,40	n.a.							
OEB P M Dec-20 43	744							1,82	n.a.							
OEB P M Dec-20 42	744							1,33	n.a.							

1.8.2 Quarter 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	#cont.							
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C Q1-21 44	2159								1,98	n.a.								
OEB C Q1-21 45	2159								1,56	n.a.								
OEB C Q1-21 46	2159								1,21	n.a.								
OEB C Q1-21 47	2159								0,92	n.a.								
OEB C Q1-21 48	2159								0,69	n.a.								
OEB C Q1-21 49	2159								0,51	n.a.								
OEB P Q1-21 46	2159								3,46	n.a.								
OEB P Q1-21 45	2159								2,81	n.a.								
OEB P Q1-21 44	2159								2,23	n.a.								
OEB P Q1-21 43	2159								1,72	n.a.								
OEB P Q1-21 42	2159								1,29	n.a.								
OEB P Q1-21 41	2159								0,94	n.a.								
OEB P Q1-21 40	2159								0,66	n.a.								
OEB C Q2-21 41	2184								1,98	n.a.								
OEB C Q2-21 42	2184								1,61	n.a.								
OEB C Q2-21 43	2184								1,29	n.a.								
OEB C Q2-21 44	2184								1,03	n.a.								
OEB P Q2-21 40	2184								2,51	n.a.								
OEB P Q2-21 39	2184								2,00	n.a.								
OEB P Q2-21 38	2184								1,57	n.a.								
OEB P Q2-21 37	2184								1,19	n.a.								

1.8.3 Year Futures Options

Instrument	Nominal Value	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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C 4 YR-21 40	8760								4,53	n.a.								
OEB C 4 YR-21 41	8760								3,58	n.a.								
OEB C 4 YR-21 42	8760								2,70	n.a.								
OEB C 4 YR-21 43	8760								1,92	n.a.								
OEB C 4 YR-21 44	8760								1,27	n.a.								
OEB C 4 YR-21 45	8760								0,78	n.a.								
OEB C 4 YR-21 46	8760								0,44	n.a.								
OEB C 4 YR-21 47	8760								0,23	n.a.								
OEB C 4 YR-21 48	8760								0,11	n.a.								
OEB C 4 YR-21 49	8760								0,05	n.a.								
OEB C 4 YR-21 50	8760								0,02	n.a.								
OEB C 4 YR-21 51	8760								0,01	n.a.								
OEB C 4 YR-21 52	8760								0,00	n.a.								
OEB P 4 YR-21 48	8760								3,61	n.a.								
OEB P 4 YR-21 47	8760								2,73	n.a.								
OEB P 4 YR-21 46	8760								1,95	n.a.								
OEB P 4 YR-21 45	8760								1,28	n.a.								
OEB P 4 YR-21 44	8760								0,77	n.a.								
OEB P 4 YR-21 43	8760								0,42	n.a.								
OEB P 4 YR-21 42	8760								0,20	n.a.								
OEB P 4 YR-21 41	8760								0,08	n.a.								
OEB P 4 YR-21 40	8760								0,03	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				
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	Fin. #cont.	Phys. #cont.	OTC #cont.	Open Interest #cont.	
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.								

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
10/10/2020	32,49		32,49		0,00	0,00	0,00	0,00	30,51	31,23	33,52
11/10/2020	27,84		27,84		0,00	0,00	0,00	0,00	23,97	32,18	32,76
12/10/2020	38,38	40,36	38,38	40,36	0,00	0,00	0,00	0,00	39,73	46,90	47,19
13/10/2020	40,47	40,77	40,47	40,77	0,00	0,00	0,00	0,00	39,17	45,23	46,95

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		
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 Energía 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 Energía. 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
Régisiti 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 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 ⁽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	<i>Spain Base Load</i>
SPEL Peak	MWh	FTK	TRUE	900 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Spain Peak Load</i>
PTEL Base	MWh	FPB / SPB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Portugal Base Load</i>
SPEL Solar	MWh	FTS	TRUE	593 250	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Spain Solar Load</i>
DEEL Base	MWh	FDB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Phelix Base Load</i>
FREL Base	MWh	FFB	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>France Base Load</i>
IFTR E-P Base	MWh	FTR E-P	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Interconnection: Financial Transmission Rights E-P</i>
IFTR P-E Base	MWh	FTR P-E	TRUE	1 800 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Interconnection: Financial Transmission Rights P-E</i>
PVB-ES	MWh	FGE	TRUE	9 000 000	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	<i>Spanish Virtual Balancing Point (PVB-ES)</i>

5.3. Volume Limits per Order (n° 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	Endesa Generación, S.A.U.
FTB M+2	
FTB Y+1	
FTB Q+1	Axpó Iberia, S.L.
FTB Q+2	
FTB Y+2	

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".