

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

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

| Instrument       | Nominal Value<br>MWh | Futures (FTB) |               |                 |              |               |              |                |                |                 |                | Market Total (excl. OTC) |                      |               |                 |               |    | Forwards (FWB)          |               | Swaps (SWB)             |               |                         |      |  |
|------------------|----------------------|---------------|---------------|-----------------|--------------|---------------|--------------|----------------|----------------|-----------------|----------------|--------------------------|----------------------|---------------|-----------------|---------------|----|-------------------------|---------------|-------------------------|---------------|-------------------------|------|--|
|                  |                      | Auction       |               | Trading Session |              |               |              | Closing Orders |                | Settlement (1)  |                | Auction<br>#cont.        | Continuous<br>#cont. | Energy<br>MWh | Buy+Sell        |               |    | Open Interest<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. |      |  |
|                  |                      | Eq.<br>€/MWh  | Open<br>€/MWh | High<br>€/MWh   | Low<br>€/MWh | Last<br>€/MWh | Bid<br>€/MWh | Ask<br>€/MWh   | Price<br>€/MWh | Change<br>€/MWh | Fin.<br>#cont. |                          |                      |               | Phys.<br>#cont. | OTC<br>#cont. |    |                         |               |                         |               |                         |      |  |
| FTB D Fr23Oct-20 | 24                   |               |               |                 |              |               |              |                | 45,19          | 2,94            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB D Sa24Oct-20 | 24                   |               |               |                 |              |               |              |                | 31,38          | -1,25           |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB D Su25Oct-20 | 25                   |               |               |                 |              |               |              |                | 27,70          | -1,25           |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB WE 24Oct-20  | 49                   |               |               |                 |              |               |              |                | 29,50          | -1,25           |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 125  |  |
| FTB Wk44-20      | 168                  |               |               |                 |              |               |              |                | 42,75          | 2,75            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB Wk45-20      | 168                  |               |               |                 |              |               |              |                | 43,00          | 1,55            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB Wk46-20      | 168                  |               |               |                 |              |               |              |                | 44,25          | 1,55            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB M Nov-20     | 720                  |               | 43,90         | 43,90           | 43,90        | 43,90         | 43,60        | 44,75          | 44,25          | 1,55            |                | 10                       | 7 200                | 20            |                 |               |    |                         |               |                         |               |                         | 1503 |  |
| FTB M Dec-20     | 744                  |               |               |                 |              |               | 44,80        | 45,95          | 45,40          | 1,90            |                |                          |                      |               |                 |               | 20 |                         |               |                         |               |                         | 1444 |  |
| FTB M Jan-21     | 744                  |               |               |                 |              |               |              |                | 47,42          | 1,87            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB M Feb-21     | 672                  |               |               |                 |              |               |              |                | 46,53          | 1,25            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB M Mar-21     | 743                  |               |               |                 |              |               |              |                | 42,72          | 1,43            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB M Apr-21     | 720                  |               |               |                 |              |               |              |                | 38,46          | 0,38            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB Q1-21        | 2159                 |               |               |                 |              |               | 44,80        | 45,80          | 45,53          | 1,53            |                |                          |                      |               |                 |               | 2  |                         |               |                         |               |                         | 40   |  |
| FTB Q2-21        | 2184                 |               |               |                 |              |               | 39,50        | 40,50          | 39,79          | 0,39            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 11   |  |
| FTB Q3-21        | 2208                 |               |               |                 |              |               |              |                | 45,13          | 0,38            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 7    |  |
| FTB Q4-21        | 2209                 |               |               |                 |              |               |              |                | 48,72          | -0,27           |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 1    |  |
| FTB Q1-22        | 2159                 |               |               |                 |              |               |              |                | 44,82          | 1,52            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB Q2-22        | 2184                 |               |               |                 |              |               |              |                | 39,17          | 0,39            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB Q3-22        | 2208                 |               |               |                 |              |               |              |                | 44,42          | 0,38            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         |      |  |
| FTB YR-21        | 8760                 |               | 44,10         | 44,70           | 44,10        | 44,70         | 44,70        | 44,90          | 44,80          | 0,50            |                | 7                        | 61 320               | 14            |                 |               | 10 |                         |               |                         |               |                         | 539  |  |
| FTB YR-22        | 8760                 |               |               |                 |              |               | 43,75        | 44,75          | 44,10          | 0,50            |                |                          |                      |               |                 |               | 1  |                         |               |                         |               |                         | 190  |  |
| FTB YR-23        | 8760                 |               |               |                 |              |               | 41,50        |                | 42,25          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 169  |  |
| FTB YR-24        | 8784                 |               |               |                 |              |               |              |                | 42,00          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 132  |  |
| FTB YR-25        | 8760                 |               |               |                 |              |               |              |                | 42,00          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 15   |  |
| FTB YR-26        | 8760                 |               |               |                 |              |               |              |                | 41,77          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 5    |  |
| FTB YR-27        | 8760                 |               |               |                 |              |               |              |                | 41,04          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 3    |  |
| FTB YR-28        | 8784                 |               |               |                 |              |               |              |                | 40,27          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 3    |  |
| FTB YR-29        | 8760                 |               |               |                 |              |               |              |                | 40,10          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 3    |  |
| FTB YR-30        | 8760                 |               |               |                 |              |               |              |                | 39,94          | 0,50            |                |                          |                      |               |                 |               |    |                         |               |                         |               |                         | 3    |  |

<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 | 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 Fr23Oct-20 | 12            |               |       |                 |       |       |                |       | 48,49      | 3,77   |         |                          |        |      |        |        |               |
| FTK Wk44-20      | 60            |               |       |                 |       |       |                |       | 44,81      | 2,89   |         |                          |        |      |        |        |               |
| FTK Wk45-20      | 60            |               |       |                 |       |       |                |       | 45,07      | 1,62   |         |                          |        |      |        |        |               |
| FTK Wk46-20      | 60            |               |       |                 |       |       |                |       | 46,38      | 1,62   |         |                          |        |      |        |        |               |
| FTK M Nov-20     | 252           |               |       |                 |       |       |                |       | 46,38      | 1,62   |         |                          |        |      |        |        |               |
| FTK M Dec-20     | 276           |               |       |                 |       |       |                |       | 47,59      | 1,99   |         |                          |        |      |        |        |               |
| FTK M Jan-21     | 252           |               |       |                 |       |       |                |       | 50,98      | 1,97   |         |                          |        |      |        |        |               |
| FTK M Feb-21     | 240           |               |       |                 |       |       |                |       | 50,04      | 1,32   |         |                          |        |      |        |        |               |
| FTK M Mar-21     | 276           |               |       |                 |       |       |                |       | 46,04      | 1,50   |         |                          |        |      |        |        |               |
| FTK M Apr-21     | 264           |               |       |                 |       |       |                |       | 41,50      | 0,39   |         |                          |        |      |        |        |               |
| FTK Q1-21        | 768           |               |       |                 |       |       |                |       | 48,91      | 1,60   |         |                          |        |      |        |        |               |
| FTK Q2-21        | 780           |               |       |                 |       |       |                |       | 42,89      | 0,40   |         |                          |        |      |        |        |               |
| FTK Q3-21        | 792           |               |       |                 |       |       |                |       | 48,49      | 0,39   |         |                          |        |      |        |        |               |
| FTK Q4-21        | 792           |               |       |                 |       |       |                |       | 52,25      | -0,29  |         |                          |        |      |        |        |               |
| FTK Q1-22        | 768           |               |       |                 |       |       |                |       | 45,93      | 1,59   |         |                          |        |      |        |        |               |
| FTK Q2-22        | 780           |               |       |                 |       |       |                |       | 40,01      | 0,41   |         |                          |        |      |        |        |               |
| FTK Q3-22        | 792           |               |       |                 |       |       |                |       | 45,51      | 0,40   |         |                          |        |      |        |        |               |
| FTK YR-21        | 3132          |               |       |                 |       |       |                |       | 48,15      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-22        | 3120          |               |       |                 |       |       |                |       | 45,18      | 0,53   |         |                          |        |      |        |        |               |
| FTK YR-23        | 3120          |               |       |                 |       |       |                |       | 41,37      | 0,53   |         |                          |        |      |        |        |               |
| FTK YR-24        | 3144          |               |       |                 |       |       |                |       | 40,84      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-25        | 3132          |               |       |                 |       |       |                |       | 40,82      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-26        | 3132          |               |       |                 |       |       |                |       | 40,42      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-27        | 3132          |               |       |                 |       |       |                |       | 38,98      | 0,53   |         |                          |        |      |        |        |               |
| FTK YR-28        | 3120          |               |       |                 |       |       |                |       | 38,25      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-29        | 3132          |               |       |                 |       |       |                |       | 38,05      | 0,52   |         |                          |        |      |        |        |               |
| FTK YR-30        | 3132          |               |       |                 |       |       |                |       | 37,93      | 0,53   |         |                          |        |      |        |        |               |

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 | #cont. |
|                  | MWh           | €/MWh   | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh          | €/MWh  | #cont.  | #cont. | MWh      | #cont. | #cont.                   | #cont.        | #cont.     | MWh              | #cont. | #cont.           |       |     |        |
| FPB D Fr23Oct-20 | 24            |         |       |                 |       |       |                | 45,19 | 3,13           |        |         |        |          |        |                          |               |            |                  |        | SPB D Fr23Oct-20 | 2,4   |     |        |
| FPB D Sa24Oct-20 | 24            |         |       |                 |       |       |                | 31,23 | -1,21          |        |         |        |          |        |                          |               |            |                  |        | SPB D Sa24Oct-20 | 2,4   |     |        |
| FPB D Su25Oct-20 | 25            |         |       |                 |       |       |                | 27,55 | -1,21          |        |         |        |          |        |                          |               |            |                  |        | SPB D Su25Oct-20 | 2,4   |     |        |
| FPB WE 24Oct-20  | 49            |         |       |                 |       |       |                | 29,35 | -1,21          |        |         |        |          |        |                          |               |            |                  |        | SPB WE 24Oct-20  | 4,9   |     |        |
| FPB Wk44-20      | 168           |         |       |                 |       |       |                | 42,70 | 2,75           |        |         |        |          |        |                          |               |            |                  |        | SPB Wk44-20      | 16,8  |     |        |
| FPB Wk45-20      | 168           |         |       |                 |       |       |                | 42,95 | 1,55           |        |         |        |          |        |                          |               |            |                  |        | SPB Wk45-20      | 16,8  |     |        |
| FPB Wk46-20      | 168           |         |       |                 |       |       |                | 44,20 | 1,55           |        |         |        |          |        |                          |               |            |                  |        | SPB Wk46-20      | 16,8  |     |        |
| FPB M Nov-20     | 720           |         |       |                 |       |       |                | 44,20 | 1,55           |        |         |        |          |        |                          | 675           |            |                  |        | SPB M Nov-20     | 72,0  |     |        |
| FPB M Dec-20     | 744           |         |       |                 |       |       |                | 45,35 | 1,90           |        |         |        |          |        |                          | 675           |            |                  |        | SPB M Dec-20     | 74,4  |     |        |
| FPB M Jan-21     | 744           |         |       |                 |       |       |                | 47,27 | 1,88           |        |         |        |          |        |                          |               |            |                  |        | SPB M Jan-21     | 74,4  |     |        |
| FPB M Feb-21     | 672           |         |       |                 |       |       |                | 46,38 | 1,26           |        |         |        |          |        |                          |               |            |                  |        | SPB M Feb-21     | 67,2  |     |        |
| FPB M Mar-21     | 743           |         |       |                 |       |       |                | 42,57 | 1,44           |        |         |        |          |        |                          |               |            |                  |        | SPB M Mar-21     | 74,3  |     |        |
| FPB M Apr-21     | 720           |         |       |                 |       |       |                | 38,35 | 0,38           |        |         |        |          |        |                          |               |            |                  |        | SPB M Apr-21     | 72,0  |     |        |
| FPB Q1-21        | 2159          |         |       |                 |       |       |                | 45,37 | 1,53           |        |         |        |          |        |                          | 212           |            |                  |        | SPB Q1-21        | 215,9 |     |        |
| FPB Q2-21        | 2184          |         |       |                 |       |       |                | 39,69 | 0,39           |        |         |        |          |        |                          |               |            |                  |        | SPB Q2-21        | 218,4 |     |        |
| FPB Q3-21        | 2208          |         |       |                 |       |       |                | 45,03 | 0,38           |        |         |        |          |        |                          |               |            |                  |        | SPB Q3-21        | 220,8 |     |        |
| FPB Q4-21        | 2209          |         |       |                 |       |       |                | 48,62 | -0,28          |        |         |        |          |        |                          |               |            |                  |        | SPB Q4-21        | 220,9 |     |        |
| FPB Q1-22        | 2159          |         |       |                 |       |       |                | 44,85 | 1,52           |        |         |        |          |        |                          |               |            |                  |        | SPB Q1-22        | 215,9 |     |        |
| FPB Q2-22        | 2184          |         |       |                 |       |       |                | 39,20 | 0,39           |        |         |        |          |        |                          |               |            |                  |        | SPB Q2-22        | 218,4 |     |        |
| FPB Q3-22        | 2208          |         |       |                 |       |       |                | 44,45 | 0,38           |        |         |        |          |        |                          |               |            |                  |        | SPB Q3-22        | 220,8 |     |        |
| FPB YR-21        | 8760          |         |       |                 |       |       |                | 44,69 | 0,50           |        |         |        |          |        |                          | 115           |            |                  |        | SPB YR-21        | 876,0 |     |        |
| FPB YR-22        | 8760          |         |       |                 |       |       |                | 44,13 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-22        | 876,0 |     |        |
| FPB YR-23        | 8760          |         |       |                 |       |       |                | 42,28 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-23        | 876,0 |     |        |
| FPB YR-24        | 8784          |         |       |                 |       |       |                | 42,03 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-24        | 878,4 |     |        |
| FPB YR-25        | 8760          |         |       |                 |       |       |                | 42,03 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-25        | 876,0 |     |        |
| FPB YR-26        | 8760          |         |       |                 |       |       |                | 41,80 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-26        | 876,0 |     |        |
| FPB YR-27        | 8760          |         |       |                 |       |       |                | 41,07 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-27        | 876,0 |     |        |
| FPB YR-28        | 8784          |         |       |                 |       |       |                | 40,30 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-28        | 878,4 |     |        |
| FPB YR-29        | 8760          |         |       |                 |       |       |                | 40,13 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | SPB YR-29        | 876,0 |     |        |
| FPB YR-30        | 8760          |         |       |                 |       |       |                | 39,97 | 0,50           |        |         |        |          |        |                          |               |            |                  |        | 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<br>MWh | Futures (FTS) |               |                 |              |               |                |              |                |                 |         | Market Total (excl. OTC) |        |                |                 |               |                         |
|------------------|----------------------|---------------|---------------|-----------------|--------------|---------------|----------------|--------------|----------------|-----------------|---------|--------------------------|--------|----------------|-----------------|---------------|-------------------------|
|                  |                      | Auction       |               | Trading Session |              |               | Closing Orders |              | Settlement     |                 | Auction | Continuous               | Energy | Buy+Sell       |                 |               |                         |
|                  |                      | Eq.<br>€/MWh  | Open<br>€/MWh | High<br>€/MWh   | Low<br>€/MWh | Last<br>€/MWh | Bid<br>€/MWh   | Ask<br>€/MWh | Price<br>€/MWh | Change<br>€/MWh | #cont.  | #cont.                   | MWh    | Fin.<br>#cont. | Phys.<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. |
| FTS D Fr23Oct-20 | 3,97                 |               |               |                 |              |               |                | 46,97        | 4,06           |                 |         |                          |        |                |                 |               |                         |
| FTS D Sa24Oct-20 | 3,97                 |               |               |                 |              |               |                | 30,58        | -1,25          |                 |         |                          |        |                |                 |               |                         |
| FTS D Su25Oct-20 | 3,97                 |               |               |                 |              |               |                | 26,69        | -1,25          |                 |         |                          |        |                |                 |               |                         |
| FTS WE 24Oct-20  | 7,94                 |               |               |                 |              |               |                | 28,64        | -1,25          |                 |         |                          |        |                |                 |               |                         |
| FTS Wk44-20      | 26,54                |               |               |                 |              |               |                | 42,72        | 2,75           |                 |         |                          |        |                |                 |               |                         |
| FTS Wk45-20      | 19,04                |               |               |                 |              |               |                | 42,97        | 1,55           |                 |         |                          |        |                |                 |               |                         |
| FTS Wk46-20      | 19,04                |               |               |                 |              |               |                | 44,22        | 1,55           |                 |         |                          |        |                |                 |               |                         |
| FTS M Nov-20     | 81,6                 |               |               |                 |              |               |                | 44,22        | 1,55           |                 |         |                          |        |                |                 |               |                         |
| FTS M Dec-20     | 72,85                |               |               |                 |              |               |                | 45,37        | 1,90           |                 |         |                          |        |                |                 |               |                         |
| FTS M Jan-21     | 82,46                |               |               |                 |              |               |                | 49,84        | 1,95           |                 |         |                          |        |                |                 |               |                         |
| FTS M Feb-21     | 108,36               |               |               |                 |              |               |                | 48,93        | 1,32           |                 |         |                          |        |                |                 |               |                         |
| FTS M Mar-21     | 143,53               |               |               |                 |              |               |                | 45,02        | 1,50           |                 |         |                          |        |                |                 |               |                         |
| FTS M Apr-21     | 169,5                |               |               |                 |              |               |                | 39,57        | 0,38           |                 |         |                          |        |                |                 |               |                         |
| FTS Q1-21        | 334,35               |               |               |                 |              |               |                | 47,48        | 1,56           |                 |         |                          |        |                |                 |               |                         |
| FTS Q2-21        | 602,4                |               |               |                 |              |               |                | 41,63        | 0,39           |                 |         |                          |        |                |                 |               |                         |
| FTS Q3-21        | 619,19               |               |               |                 |              |               |                | 47,07        | 0,38           |                 |         |                          |        |                |                 |               |                         |
| FTS Q4-21        | 277,52               |               |               |                 |              |               |                | 50,72        | -0,28          |                 |         |                          |        |                |                 |               |                         |
| FTS Q1-22        | 334,35               |               |               |                 |              |               |                | 43,79        | 1,52           |                 |         |                          |        |                |                 |               |                         |
| FTS Q2-22        | 602,4                |               |               |                 |              |               |                | 38,14        | 0,39           |                 |         |                          |        |                |                 |               |                         |
| FTS Q3-22        | 619,19               |               |               |                 |              |               |                | 43,39        | 0,38           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-21        | 1833,46              |               |               |                 |              |               |                | 45,91        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-22        | 1833,46              |               |               |                 |              |               |                | 43,07        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-23        | 1833,46              |               |               |                 |              |               |                | 39,44        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-24        | 1837,33              |               |               |                 |              |               |                | 38,94        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-25        | 1833,46              |               |               |                 |              |               |                | 38,92        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-26        | 1833,46              |               |               |                 |              |               |                | 38,54        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-27        | 1833,46              |               |               |                 |              |               |                | 37,16        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-28        | 1837,33              |               |               |                 |              |               |                | 36,47        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-29        | 1833,46              |               |               |                 |              |               |                | 36,28        | 0,50           |                 |         |                          |        |                |                 |               |                         |
| FTS YR-30        | 1833,46              |               |               |                 |              |               |                | 36,16        | 0,50           |                 |         |                          |        |                |                 |               |                         |

## 1.5 German DEEL Base Load (FDB)

| Instrument       | Futures (FDB)          |         |       |                 |       |       |                |       |            |        |                          |            |        |          |        |        |               |        |
|------------------|------------------------|---------|-------|-----------------|-------|-------|----------------|-------|------------|--------|--------------------------|------------|--------|----------|--------|--------|---------------|--------|
|                  | Nominal Value<br>€/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 Fr23Oct-20 | 24                     |         |       |                 |       |       |                | 40,88 | 1,41       |        |                          |            |        |          |        |        |               |        |
| FDB D Sa24Oct-20 | 24                     |         |       |                 |       |       |                | 27,23 | -3,56      |        |                          |            |        |          |        |        |               |        |
| FDB D Su25Oct-20 | 25                     |         |       |                 |       |       |                | 13,90 | -11,81     |        |                          |            |        |          |        |        |               |        |
| FDB WE 24Oct-20  | 49                     |         |       |                 |       |       |                | 20,43 | -7,77      |        |                          |            |        |          |        |        |               |        |
| FDB Wk44-20      | 168                    |         |       |                 |       |       |                | 35,11 | -0,14      |        |                          |            |        |          |        |        |               |        |
| FDB Wk45-20      | 168                    |         |       |                 |       |       |                | 35,97 | -0,53      |        |                          |            |        |          |        |        |               |        |
| FDB Wk46-20      | 168                    |         |       |                 |       |       |                | 38,38 | -0,22      |        |                          |            |        |          |        |        |               |        |
| FDB M Nov-20     | 720                    |         |       |                 |       |       |                | 38,60 | -0,36      |        |                          |            |        |          |        |        |               |        |
| FDB M Dec-20     | 744                    |         |       |                 |       |       |                | 36,34 | -0,40      |        |                          |            |        |          |        |        |               |        |
| FDB M Jan-21     | 744                    |         |       |                 |       |       |                | 39,99 | -0,59      |        |                          |            |        |          |        |        |               |        |
| FDB M Feb-21     | 672                    |         |       |                 |       |       |                | 40,78 | -0,53      |        |                          |            |        |          |        |        |               |        |
| FDB M Mar-21     | 743                    |         |       |                 |       |       |                | 37,23 | -0,54      |        |                          |            |        |          |        |        |               |        |
| FDB M Apr-21     | 720                    |         |       |                 |       |       |                | 35,86 | -0,60      |        |                          |            |        |          |        |        |               |        |
| FDB Q1-21        | 2159                   |         |       |                 |       |       |                | 39,29 | -0,55      |        |                          |            |        |          |        |        |               |        |
| FDB Q2-21        | 2184                   |         |       |                 |       |       |                | 35,52 | -0,65      |        |                          |            |        |          |        |        |               |        |
| FDB Q3-21        | 2208                   |         |       |                 |       |       |                | 38,08 | -0,58      |        |                          |            |        |          |        |        |               |        |
| FDB Q4-21        | 2209                   |         |       |                 |       |       |                | 42,16 | -0,79      |        |                          |            |        |          |        |        |               |        |
| FDB Q1-22        | 2159                   |         |       |                 |       |       |                | 45,06 | -0,46      |        |                          |            |        |          |        |        |               |        |
| FDB Q2-22        | 2184                   |         |       |                 |       |       |                | 38,47 | -0,28      |        |                          |            |        |          |        |        |               |        |
| FDB Q3-22        | 2208                   |         |       |                 |       |       |                | 40,00 | -0,42      |        |                          |            |        |          |        |        |               |        |
| FDB YR-21        | 8760                   |         |       |                 |       |       |                | 38,77 | -0,64      |        |                          |            |        |          |        |        |               |        |
| FDB YR-22        | 8760                   |         |       |                 |       |       |                | 42,24 | -0,59      |        |                          |            |        |          |        |        |               |        |
| FDB YR-23        | 8760                   |         |       |                 |       |       |                | 44,20 | -0,54      |        |                          |            |        |          |        |        |               |        |
| FDB YR-24        | 8784                   |         |       |                 |       |       |                | 46,43 | -0,42      |        |                          |            |        |          |        |        |               |        |
| FDB YR-25        | 8760                   |         |       |                 |       |       |                | 47,00 | -0,50      |        |                          |            |        |          |        |        |               |        |
| FDB YR-26        | 8760                   |         |       |                 |       |       |                | 47,63 | -0,50      |        |                          |            |        |          |        |        |               |        |
| FDB YR-27        | 8760                   |         |       |                 |       |       |                | 47,63 | -0,50      |        |                          |            |        |          |        |        |               |        |

## 1.6 French FREL Base Load (FFB)

| Instrument       | Nominal Value<br>€/MWh | Futures (FFB) |       |                 |       |       |                |       |            |        |         | 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.        |
| FFB D Fr23Oct-20 | 24                     |               |       |                 |       |       |                |       | 46,68      | 2,15   |         |                          |        |          |        |        |               |
| FFB D Sa24Oct-20 | 24                     |               |       |                 |       |       |                |       | 30,06      | -0,60  |         |                          |        |          |        |        |               |
| FFB D Su25Oct-20 | 25                     |               |       |                 |       |       |                |       | 26,14      | -0,44  |         |                          |        |          |        |        |               |
| FFB WE 24Oct-20  | 49                     |               |       |                 |       |       |                |       | 28,06      | -0,52  |         |                          |        |          |        |        |               |
| FFB Wk44-20      | 168                    |               |       |                 |       |       |                |       | 40,70      | 1,63   |         |                          |        |          |        |        |               |
| FFB Wk45-20      | 168                    |               |       |                 |       |       |                |       | 44,07      | 2,12   |         |                          |        |          |        |        |               |
| FFB Wk46-20      | 168                    |               |       |                 |       |       |                |       | 45,38      | 1,96   |         |                          |        |          |        |        |               |
| FFB M Nov-20     | 720                    |               |       |                 |       |       |                |       | 47,48      | 2,00   |         |                          |        |          |        |        |               |
| FFB M Dec-20     | 744                    |               |       |                 |       |       |                |       | 49,67      | 2,19   |         |                          |        |          |        |        |               |
| FFB M Jan-21     | 744                    |               |       |                 |       |       |                |       | 53,60      | 0,62   |         |                          |        |          |        |        |               |
| FFB M Feb-21     | 672                    |               |       |                 |       |       |                |       | 53,89      | 1,11   |         |                          |        |          |        |        |               |
| FFB M Mar-21     | 743                    |               |       |                 |       |       |                |       | 44,08      | 0,80   |         |                          |        |          |        |        |               |
| FFB M Apr-21     | 720                    |               |       |                 |       |       |                |       | 37,22      | 0,01   |         |                          |        |          |        |        |               |
| FFB Q1-21        | 2159                   |               |       |                 |       |       |                |       | 50,41      | 0,83   |         |                          |        |          |        |        |               |
| FFB Q2-21        | 2184                   |               |       |                 |       |       |                |       | 35,42      | 0,02   |         |                          |        |          |        |        |               |
| FFB Q3-21        | 2208                   |               |       |                 |       |       |                |       | 37,00      | 0,00   |         |                          |        |          |        |        |               |
| FFB Q4-21        | 2209                   |               |       |                 |       |       |                |       | 50,29      | -0,44  |         |                          |        |          |        |        |               |
| FFB Q1-22        | 2159                   |               |       |                 |       |       |                |       | 53,57      | -0,09  |         |                          |        |          |        |        |               |
| FFB Q2-22        | 2184                   |               |       |                 |       |       |                |       | 35,44      | -0,08  |         |                          |        |          |        |        |               |
| FFB Q3-22        | 2208                   |               |       |                 |       |       |                |       | 37,04      | 0,04   |         |                          |        |          |        |        |               |
| FFB YR-21        | 8760                   |               |       |                 |       |       |                |       | 43,26      | 0,10   |         |                          |        |          |        |        |               |
| FFB YR-22        | 8760                   |               |       |                 |       |       |                |       | 44,16      | -0,12  |         |                          |        |          |        |        |               |
| FFB YR-23        | 8760                   |               |       |                 |       |       |                |       | 45,57      | 0,04   |         |                          |        |          |        |        |               |
| FFB YR-24        | 8784                   |               |       |                 |       |       |                |       | 47,40      | 0,32   |         |                          |        |          |        |        |               |
| FFB YR-25        | 8760                   |               |       |                 |       |       |                |       | 48,05      | 0,40   |         |                          |        |          |        |        |               |
| FFB YR-26        | 8760                   |               |       |                 |       |       |                |       | 48,67      | 0,39   |         |                          |        |          |        |        |               |
| FFB YR-27        | 8760                   |               |       |                 |       |       |                |       | 48,67      | 0,39   |         |                          |        |          |        |        |               |

## 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 Fr23Oct-20         | 1             |               |       |                 |       |       |                |       | 15,140     | 0,310  |         |            |                          |          |        |        |                      |
| FGE D Sa24Oct-20         | 1             |               |       |                 |       |       |                |       | 15,100     | 0,400  |         |            |                          |          |        |        |                      |
| FGE D Su25Oct-20         | 1             |               |       |                 |       |       |                |       | 15,000     | 0,500  |         |            |                          |          |        |        |                      |
| FGE WE 24Oct-20          | 2             |               |       |                 |       |       |                |       | 15,050     | 0,450  |         |            |                          |          |        |        |                      |
| FGE WkDs44-20            | 5             |               |       |                 |       |       |                |       | 15,080     | 0,325  |         |            |                          |          |        |        |                      |
| FGE WE 31Oct-20          | 2             |               |       |                 |       |       |                |       | 15,355     | 0,327  |         |            |                          |          |        |        |                      |
| FGE WkDs45-20            | 5             |               |       |                 |       |       |                |       | 15,630     | 0,330  |         |            |                          |          |        |        |                      |
| FGE WE 07Nov-20          | 2             |               |       |                 |       |       |                |       | 15,630     | 0,330  |         |            |                          |          |        |        |                      |
| FGE WkDs46-20            | 5             |               |       |                 |       |       |                |       | 15,630     | 0,330  |         |            |                          |          |        |        |                      |
| FGE WE 14Nov-20          | 2             |               |       |                 |       |       |                |       | 15,630     | 0,330  |         |            |                          |          |        |        |                      |
| FGE BoM D+1 Calendar Day | 18            |               |       |                 |       |       |                |       | 15,080     | n.a.   |         |            |                          |          |        |        |                      |
| FGE M Nov-20             | 30            |               |       |                 |       |       |                |       | 15,630     | 0,330  |         |            |                          |          |        |        | 625                  |
| FGE M Dec-20             | 31            |               |       |                 |       |       |                |       | 16,330     | 0,470  |         |            |                          |          |        |        | 625                  |
| FGE M Jan-21             | 31            |               |       |                 |       |       |                |       | 15,870     | 0,280  |         |            |                          |          |        |        |                      |
| FGE Q1-21                | 90            |               |       |                 |       |       |                |       | 16,170     | 0,380  |         |            |                          |          |        |        |                      |
| FGE Q2-21                | 91            |               |       |                 |       |       |                |       | 14,303     | 0,278  |         |            |                          |          |        |        |                      |
| FGE Q3-21                | 92            |               |       |                 |       |       |                |       | 14,456     | 0,341  |         |            |                          |          |        |        |                      |
| FGE Q4-21                | 92            |               |       |                 |       |       |                |       | 16,081     | 0,163  |         |            |                          |          |        |        |                      |
| FGE Sum-21               | 183           |               |       |                 |       |       |                |       | 14,380     | 0,310  |         |            |                          |          |        |        |                      |
| FGE Win-21               | 182           |               |       |                 |       |       |                |       | 16,105     | 0,157  |         |            |                          |          |        |        |                      |
| FGE Sum-22               | 183           |               |       |                 |       |       |                |       | 14,195     | -0,135 |         |            |                          |          |        |        |                      |
| FGE YR-21                | 365           |               |       |                 |       |       |                |       | 15,250     | 0,290  |         |            |                          |          |        |        |                      |
| FGE YR-22                | 365           |               |       |                 |       |       |                |       | 15,155     | -0,179 |         |            |                          |          |        |        |                      |



### 1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

#### 1.8.1 Month Futures Options

| Instrument        | Nominal Value<br>€/MWh | Futures Options (OEB) |       |                 |       |       |                |       |            |        |          | 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.        |
| OEB C M Nov-20 46 | 720                    |                       |       |                 |       |       |                |       | 0,24       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Nov-20 47 | 720                    |                       |       |                 |       |       |                |       | 0,10       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Nov-20 48 | 720                    |                       |       |                 |       |       |                |       | 0,04       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Nov-20 49 | 720                    |                       |       |                 |       |       |                |       | 0,01       | 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                    |                       |       |                 |       |       |                |       | 2,85       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Nov-20 46 | 720                    |                       |       |                 |       |       |                |       | 1,99       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Nov-20 45 | 720                    |                       |       |                 |       |       |                |       | 1,26       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Nov-20 44 | 720                    |                       |       |                 |       |       |                |       | 0,71       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Nov-20 43 | 720                    |                       |       |                 |       |       |                |       | 0,34       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Dec-20 46 | 744                    |                       |       |                 |       |       |                |       | 1,66       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Dec-20 47 | 744                    |                       |       |                 |       |       |                |       | 1,27       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Dec-20 48 | 744                    |                       |       |                 |       |       |                |       | 0,95       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M Dec-20 49 | 744                    |                       |       |                 |       |       |                |       | 0,70       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Dec-20 45 | 744                    |                       |       |                 |       |       |                |       | 1,73       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Dec-20 44 | 744                    |                       |       |                 |       |       |                |       | 1,28       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Dec-20 43 | 744                    |                       |       |                 |       |       |                |       | 0,92       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M Dec-20 42 | 744                    |                       |       |                 |       |       |                |       | 0,63       | 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                  |                          |       |                 |       |       |                |       |            | 2,59   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q1-21 45 | 2159                  |                          |       |                 |       |       |                |       |            | 2,02   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q1-21 46 | 2159                  |                          |       |                 |       |       |                |       |            | 1,53   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q1-21 47 | 2159                  |                          |       |                 |       |       |                |       |            | 1,14   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q1-21 48 | 2159                  |                          |       |                 |       |       |                |       |            | 0,83   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q1-21 49 | 2159                  |                          |       |                 |       |       |                |       |            | 0,58   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 46 | 2159                  |                          |       |                 |       |       |                |       |            | 2,00   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 45 | 2159                  |                          |       |                 |       |       |                |       |            | 1,49   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 44 | 2159                  |                          |       |                 |       |       |                |       |            | 1,06   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 43 | 2159                  |                          |       |                 |       |       |                |       |            | 0,73   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 42 | 2159                  |                          |       |                 |       |       |                |       |            | 0,47   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 41 | 2159                  |                          |       |                 |       |       |                |       |            | 0,29   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q1-21 40 | 2159                  |                          |       |                 |       |       |                |       |            | 0,17   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q2-21 41 | 2184                  |                          |       |                 |       |       |                |       |            | 1,75   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q2-21 42 | 2184                  |                          |       |                 |       |       |                |       |            | 1,39   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q2-21 43 | 2184                  |                          |       |                 |       |       |                |       |            | 1,09   | n.a.   |          |            |        |        |        |        |               |
| OEB C Q2-21 44 | 2184                  |                          |       |                 |       |       |                |       |            | 0,85   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q2-21 40 | 2184                  |                          |       |                 |       |       |                |       |            | 2,38   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q2-21 39 | 2184                  |                          |       |                 |       |       |                |       |            | 1,87   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q2-21 38 | 2184                  |                          |       |                 |       |       |                |       |            | 1,44   | n.a.   |          |            |        |        |        |        |               |
| OEB P Q2-21 37 | 2184                  |                          |       |                 |       |       |                |       |            | 1,07   | 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 |        |         | Energy     |        | Fin.   |        | Phys.  |        | OTC           |  |
|                  |                       | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous | MWh    | #cont. | #cont. | #cont. | #cont. | Open Interest |  |
| €/MWh            | €/MWh                 | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | #cont. | #cont.  | MWh        | #cont. | #cont. | #cont. | #cont. | #cont. |               |  |
| OEB C 4 YR-21 40 | 8760                  |                          |       |                 |       |       |                | 4,85  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 41 | 8760                  |                          |       |                 |       |       |                | 3,92  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 42 | 8760                  |                          |       |                 |       |       |                | 3,04  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 43 | 8760                  |                          |       |                 |       |       |                | 2,26  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 44 | 8760                  |                          |       |                 |       |       |                | 1,60  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 45 | 8760                  |                          |       |                 |       |       |                | 1,07  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 46 | 8760                  |                          |       |                 |       |       |                | 0,68  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 47 | 8760                  |                          |       |                 |       |       |                | 0,40  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 48 | 8760                  |                          |       |                 |       |       |                | 0,23  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 49 | 8760                  |                          |       |                 |       |       |                | 0,12  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 50 | 8760                  |                          |       |                 |       |       |                | 0,06  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 51 | 8760                  |                          |       |                 |       |       |                | 0,03  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB C 4 YR-21 52 | 8760                  |                          |       |                 |       |       |                | 0,01  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 48 | 8760                  |                          |       |                 |       |       |                | 3,43  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 47 | 8760                  |                          |       |                 |       |       |                | 2,60  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 46 | 8760                  |                          |       |                 |       |       |                | 1,88  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 45 | 8760                  |                          |       |                 |       |       |                | 1,27  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 44 | 8760                  |                          |       |                 |       |       |                | 0,80  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 43 | 8760                  |                          |       |                 |       |       |                | 0,46  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 42 | 8760                  |                          |       |                 |       |       |                | 0,24  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 41 | 8760                  |                          |       |                 |       |       |                | 0,11  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 40 | 8760                  |                          |       |                 |       |       |                | 0,05  | n.a.       |        |         |            |        |        |        |        |        |               |  |
| OEB P 4 YR-21 39 | 8760                  |                          |       |                 |       |       |                | 0,02  | 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                |
| 22/10/2020 | 44,55      | 48,37 | 45,22      | 49,66 | -0,67            | -1,29 | 0,67      | 0,00        | 48,46            | 32,39               | 44,02               |
| 23/10/2020 | 45,19      | 48,49 | 45,19      | 48,49 | 0,00             | 0,00  | 0,00      | 0,00        | 46,97            | 44,78               | 46,68               |

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<br>(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<br>(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<br>(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<br>(One-off Fee) | Maintenance Fee<br>(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<br>(One-off Fee) | Maintenance Fee<br>(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 13<sup>th</sup>2020:

| 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 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 (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 |
|--------------------------------|---|
| <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 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".