

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

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

| Instrument | Nominal Value MWh | Futures (FTB) | | | | | | | | | | Market Total (excl. OTC) | | | | | Forwards (FWB) | | Swaps (SWB) | | |
|------------------|----------------------|---------------|-------|-----------------|-------|-------|----------------|-------|----------------|--------|---------|--------------------------|--------|--------|--------|--------|----------------|---------------|-------------|---------------|---------------|
| | | Auction | | Trading Session | | | Closing Orders | | Settlement (1) | | | Buy+Sell | | | | | OTC | Open Interest | OTC | Open Interest | |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | Auction | Continuous | Energy | Fin. | Phys. | OTC | | | | | Open Interest |
| €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | | |
| FTB D Sa24Oct-20 | 24 | | | | | | | | 32,25 | 0,87 | | | | | | | | | | | |
| FTB D Su25Oct-20 | 25 | | | | | | | | 25,39 | -2,31 | | | | | | | | | | | |
| FTB D Mo26Oct-20 | 24 | | | | | | | | 42,58 | n.a. | | | | | | | | | | | |
| FTB D Tu27Oct-20 | 24 | | | | | | | | 43,23 | n.a. | | | | | | | | | | | |
| FTB D We28Oct-20 | 24 | | | | | | | | 43,32 | n.a. | | | | | | | | | | | |
| FTB D Th29Oct-20 | 24 | | | | | | | | 43,37 | n.a. | | | | | | | | | | | |
| FTB D Fr30Oct-20 | 24 | | | | | | | | 42,86 | n.a. | | | | | | | | | | | |
| FTB D Sa31Oct-20 | 24 | | | | | | | | 39,80 | n.a. | | | | | | | | | | | |
| FTB D Su01Nov-20 | 24 | | | | | | | | 35,35 | n.a. | | | | | | | | | | | |
| FTB WE 24Oct-20 | 49 | | | | | | | | 28,75 | -0,75 | | | | | | | | | 125 | | |
| FTB WE 31Oct-20 | 48 | | | | | | | | 37,58 | n.a. | | | | | | | | | | | |
| FTB Wk44-20 | 168 | | | | | | | | 41,50 | -1,25 | | | | | | | | | | | |
| FTB Wk45-20 | 168 | | | | | | | | 44,20 | 1,20 | | | | | | | | | | | |
| FTB Wk46-20 | 168 | | | | | | | | 45,45 | 1,20 | | | | | | | | | | | |
| FTB M Nov-20 | 720 | | 45,45 | 45,45 | 45,45 | 45,45 | 44,55 | 45,70 | 45,45 | 1,20 | | 1 | 720 | 2 | | | | | 1503 | | |
| FTB M Dec-20 | 744 | | | | | | 45,25 | 46,40 | 46,00 | 0,60 | | | | | | | | | 1444 | | |
| FTB M Jan-21 | 744 | | | | | | | | 47,91 | 0,49 | | | | | | | | | | | |
| FTB M Feb-21 | 672 | | | | | | | | 47,01 | 0,48 | | | | | | | | | | | |
| FTB M Mar-21 | 743 | | | | | | | | 43,17 | 0,45 | | | | | | | | | | | |
| FTB M Apr-21 | 720 | | | | | | | | 38,95 | 0,49 | | | | | | | | | | | |
| FTB Q1-21 | 2159 | | | | | | 45,50 | 47,00 | 46,00 | 0,47 | | | | | | | 2 | | 40 | | |
| FTB Q2-21 | 2184 | | | | | | 39,40 | 41,40 | 40,30 | 0,51 | | | | | | | | | 11 | | |
| FTB Q3-21 | 2208 | | | | | | | | 45,50 | 0,37 | | | | | | | | | 7 | | |
| FTB Q4-21 | 2209 | | | | | | | | 49,16 | 0,44 | | | | | | | | | 1 | | |
| FTB Q1-22 | 2159 | | | | | | | | 45,24 | 0,42 | | | | | | | | | | | |
| FTB Q2-22 | 2184 | | | | | | | | 39,63 | 0,46 | | | | | | | | | | | |
| FTB Q3-22 | 2208 | | | | | | | | 44,75 | 0,33 | | | | | | | | | | | |
| FTB YR-21 | 8760 | | | | | | 44,55 | 45,30 | 45,25 | 0,45 | | | | | | | | 1 | 539 | | |
| FTB YR-22 | 8760 | | | | | | 43,75 | 45,55 | 44,50 | 0,40 | | | | | | | | 5 | 190 | | |
| FTB YR-23 | 8760 | | | | | | 41,50 | | 42,25 | 0,00 | | | | | | | | | 169 | | |
| FTB YR-24 | 8784 | | | | | | | | 42,00 | 0,00 | | | | | | | | | | 132 | |
| FTB YR-25 | 8760 | | | | | | | | 42,00 | 0,00 | | | | | | | | | | 15 | |

| | | | | |
|-----------|------|-------|------|---|
| FTB YR-26 | 8760 | 41,77 | 0,00 | 5 |
| FTB YR-27 | 8760 | 41,04 | 0,00 | 3 |
| FTB YR-28 | 8784 | 40,27 | 0,00 | 3 |
| FTB YR-29 | 8760 | 40,10 | 0,00 | 3 |
| FTB YR-30 | 8760 | 39,94 | 0,00 | 3 |

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

1.2 MIBEL SPEL Peak Load (FTK)

| Instrument | Nominal Value | Futures (FTK) | | | | | | | | | | 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 Mo26Oct-20 | 12 | | | | | | | | 43,85 | n.a. | | | | | | | |
| FTK D Tu27Oct-20 | 12 | | | | | | | | 43,64 | n.a. | | | | | | | |
| FTK D We28Oct-20 | 12 | | | | | | | | 43,51 | n.a. | | | | | | | |
| FTK D Th29Oct-20 | 12 | | | | | | | | 43,17 | n.a. | | | | | | | |
| FTK D Fr30Oct-20 | 12 | | | | | | | | 43,34 | n.a. | | | | | | | |
| FTK Wk44-20 | 60 | | | | | | | | 43,50 | -1,31 | | | | | | | |
| FTK Wk45-20 | 60 | | | | | | | | 46,33 | 1,26 | | | | | | | |
| FTK Wk46-20 | 60 | | | | | | | | 47,64 | 1,26 | | | | | | | |
| FTK M Nov-20 | 252 | | | | | | | | 47,64 | 1,26 | | | | | | | |
| FTK M Dec-20 | 276 | | | | | | | | 48,22 | 0,63 | | | | | | | |
| FTK M Jan-21 | 252 | | | | | | | | 51,49 | 0,51 | | | | | | | |
| FTK M Feb-21 | 240 | | | | | | | | 50,56 | 0,52 | | | | | | | |
| FTK M Mar-21 | 276 | | | | | | | | 46,51 | 0,47 | | | | | | | |
| FTK M Apr-21 | 264 | | | | | | | | 42,02 | 0,52 | | | | | | | |
| FTK Q1-21 | 768 | | | | | | | | 49,41 | 0,50 | | | | | | | |
| FTK Q2-21 | 780 | | | | | | | | 43,44 | 0,55 | | | | | | | |
| FTK Q3-21 | 792 | | | | | | | | 48,89 | 0,40 | | | | | | | |
| FTK Q4-21 | 792 | | | | | | | | 52,73 | 0,48 | | | | | | | |
| FTK Q1-22 | 768 | | | | | | | | 46,37 | 0,44 | | | | | | | |
| FTK Q2-22 | 780 | | | | | | | | 40,49 | 0,48 | | | | | | | |
| FTK Q3-22 | 792 | | | | | | | | 45,86 | 0,35 | | | | | | | |
| FTK YR-21 | 3132 | | | | | | | | 48,63 | 0,48 | | | | | | | |
| FTK YR-22 | 3120 | | | | | | | | 45,60 | 0,42 | | | | | | | |
| FTK YR-23 | 3120 | | | | | | | | 41,37 | 0,00 | | | | | | | |
| FTK YR-24 | 3144 | | | | | | | | 40,84 | 0,00 | | | | | | | |
| FTK YR-25 | 3132 | | | | | | | | 40,82 | 0,00 | | | | | | | |
| FTK YR-26 | 3132 | | | | | | | | 40,42 | 0,00 | | | | | | | |
| FTK YR-27 | 3132 | | | | | | | | 38,98 | 0,00 | | | | | | | |
| FTK YR-28 | 3120 | | | | | | | | 38,25 | 0,00 | | | | | | | |
| FTK YR-29 | 3132 | | | | | | | | 38,05 | 0,00 | | | | | | | |
| FTK YR-30 | 3132 | | | | | | | | 37,93 | 0,00 | | | | | | | |

1.3 MIBEL PTEL Base Load (FPB)

| Instrument | Futures (FPB) | | | | | | | | | | | | | | | Market Total (excl. OTC) | | | Mini Swaps (SPB) | | |
|------------------|---------------|---------|-------|-----------------|-------|-------|----------------|-------|----------------|--------|---------|--------|----------|--------|--------|--------------------------|---------------|------------------|------------------|--------|---------------|
| | Nom. Value | Auction | | Trading Session | | | Closing Orders | | Settlement (1) | | Auction | Conti. | Buy+Sell | | | | Open Interest | Instrument | Nom. Value | OTC | Open Interest |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | | | Energy | Fin. | Phys. | OTC | | | | | |
| | MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. | MWh | #cont. | #cont. | |
| FPB D Sa24Oct-20 | 24 | | | | | | | 32,25 | 1,02 | | | | | | | | | SPB D Sa24Oct-20 | 2,4 | | |
| FPB D Su25Oct-20 | 25 | | | | | | | 25,39 | -2,16 | | | | | | | | | SPB D Su25Oct-20 | 2,4 | | |
| FPB D Mo26Oct-20 | 24 | | | | | | | 42,23 | n.a. | | | | | | | | | SPB D Mo26Oct-20 | 2,4 | | |
| FPB D Tu27Oct-20 | 24 | | | | | | | 42,93 | n.a. | | | | | | | | | SPB D Tu27Oct-20 | 2,4 | | |
| FPB D We28Oct-20 | 24 | | | | | | | 43,11 | n.a. | | | | | | | | | SPB D We28Oct-20 | 2,4 | | |
| FPB D Th29Oct-20 | 24 | | | | | | | 43,22 | n.a. | | | | | | | | | SPB D Th29Oct-20 | 2,4 | | |
| FPB D Fr30Oct-20 | 24 | | | | | | | 42,50 | n.a. | | | | | | | | | SPB D Fr30Oct-20 | 2,4 | | |
| FPB D Sa31Oct-20 | 24 | | | | | | | 39,71 | n.a. | | | | | | | | | SPB D Sa31Oct-20 | 2,4 | | |
| FPB D Su01Nov-20 | 24 | | | | | | | 36,45 | n.a. | | | | | | | | | SPB D Su01Nov-20 | 2,4 | | |
| FPB WE 24Oct-20 | 49 | | | | | | | 28,75 | -0,60 | | | | | | | | | SPB WE 24Oct-20 | 4,9 | | |
| FPB WE 31Oct-20 | 48 | | | | | | | 38,08 | n.a. | | | | | | | | | SPB WE 31Oct-20 | 4,8 | | |
| FPB Wk44-20 | 168 | | | | | | | 41,45 | -1,25 | | | | | | | | | SPB Wk44-20 | 16,8 | | |
| FPB Wk45-20 | 168 | | | | | | | 44,15 | 1,20 | | | | | | | | | SPB Wk45-20 | 16,8 | | |
| FPB Wk46-20 | 168 | | | | | | | 45,40 | 1,20 | | | | | | | | | SPB Wk46-20 | 16,8 | | |
| FPB M Nov-20 | 720 | | | | | | | 45,40 | 1,20 | | | | | | | 675 | | SPB M Nov-20 | 72,0 | | |
| FPB M Dec-20 | 744 | | | | | | | 45,95 | 0,60 | | | | | | | 675 | | SPB M Dec-20 | 74,4 | | |
| FPB M Jan-21 | 744 | | | | | | | 47,76 | 0,49 | | | | | | | | | SPB M Jan-21 | 74,4 | | |
| FPB M Feb-21 | 672 | | | | | | | 46,86 | 0,48 | | | | | | | | | SPB M Feb-21 | 67,2 | | |
| FPB M Mar-21 | 743 | | | | | | | 43,02 | 0,45 | | | | | | | | | SPB M Mar-21 | 74,3 | | |
| FPB M Apr-21 | 720 | | | | | | | 38,84 | 0,49 | | | | | | | | | SPB M Apr-21 | 72,0 | | |
| FPB Q1-21 | 2159 | | | | | | | 45,85 | 0,48 | | | | | | | 212 | | SPB Q1-21 | 215,9 | | |
| FPB Q2-21 | 2184 | | | | | | | 40,20 | 0,51 | | | | | | | | | SPB Q2-21 | 218,4 | | |
| FPB Q3-21 | 2208 | | | | | | | 45,41 | 0,38 | | | | | | | | | SPB Q3-21 | 220,8 | | |
| FPB Q4-21 | 2209 | | | | | | | 49,07 | 0,45 | | | | | | | | | SPB Q4-21 | 220,9 | | |
| FPB Q1-22 | 2159 | | | | | | | 45,27 | 0,42 | | | | | | | | | SPB Q1-22 | 215,9 | | |
| FPB Q2-22 | 2184 | | | | | | | 39,66 | 0,46 | | | | | | | | | SPB Q2-22 | 218,4 | | |
| FPB Q3-22 | 2208 | | | | | | | 44,78 | 0,33 | | | | | | | | | SPB Q3-22 | 220,8 | | |
| FPB YR-21 | 8760 | | | | | | | 45,14 | 0,45 | | | | | | | 115 | | SPB YR-21 | 876,0 | | |
| FPB YR-22 | 8760 | | | | | | | 44,53 | 0,40 | | | | | | | | | SPB YR-22 | 876,0 | | |
| FPB YR-23 | 8760 | | | | | | | 42,28 | 0,00 | | | | | | | | | SPB YR-23 | 876,0 | | |
| FPB YR-24 | 8784 | | | | | | | 42,03 | 0,00 | | | | | | | | | SPB YR-24 | 878,4 | | |
| FPB YR-25 | 8760 | | | | | | | 42,03 | 0,00 | | | | | | | | | SPB YR-25 | 876,0 | | |
| FPB YR-26 | 8760 | | | | | | | 41,80 | 0,00 | | | | | | | | | SPB YR-26 | 876,0 | | |
| FPB YR-27 | 8760 | | | | | | | 41,07 | 0,00 | | | | | | | | | SPB YR-27 | 876,0 | | |

| | | | | | |
|-----------|------|-------|------|-----------|-------|
| FPB YR-28 | 8784 | 40,30 | 0,00 | SPB YR-28 | 878,4 |
| FPB YR-29 | 8760 | 40,13 | 0,00 | SPB YR-29 | 876,0 |
| FPB YR-30 | 8760 | 39,97 | 0,00 | SPB YR-30 | 876,0 |

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

1.4 MIBEL SPEL Solar Load (FTS)

| Instrument | Nominal Value MWh | Futures (FTS) | | | | | | | | | | Market Total (excl. OTC) | | | | | |
|------------------|----------------------|---------------|---------------|-----------------|--------------|---------------|----------------|--------------|----------------|-----------------|-------------------|--------------------------|---------------|----------------|-----------------|---------------|-------------------------|
| | | Auction | | Trading Session | | | Closing Orders | | Settlement | | | Buy+Sell | | | | | |
| | | Eq. €/MWh | Open €/MWh | High €/MWh | Low €/MWh | Last €/MWh | Bid €/MWh | Ask €/MWh | Price €/MWh | Change €/MWh | Auction #cont. | Continuous #cont. | Energy MWh | Fin. #cont. | Phys. #cont. | OTC #cont. | Open Interest #cont. |
| FTS D Sa24Oct-20 | 3,97 | | | | | | | 30,92 | 0,34 | | | | | | | | |
| FTS D Su25Oct-20 | 3,97 | | | | | | | 24,06 | -2,63 | | | | | | | | |
| FTS D Mo26Oct-20 | 3,97 | | | | | | | 43,25 | n.a. | | | | | | | | |
| FTS D Tu27Oct-20 | 3,97 | | | | | | | 43,88 | n.a. | | | | | | | | |
| FTS D We28Oct-20 | 3,97 | | | | | | | 43,50 | n.a. | | | | | | | | |
| FTS D Th29Oct-20 | 3,97 | | | | | | | 43,39 | n.a. | | | | | | | | |
| FTS D Fr30Oct-20 | 3,97 | | | | | | | 43,31 | n.a. | | | | | | | | |
| FTS D Sa31Oct-20 | 3,97 | | | | | | | 38,84 | n.a. | | | | | | | | |
| FTS D Su01Nov-20 | 2,72 | | | | | | | 34,13 | n.a. | | | | | | | | |
| FTS WE 24Oct-20 | 7,94 | | | | | | | 27,49 | -1,15 | | | | | | | | |
| FTS WE 31Oct-20 | 6,69 | | | | | | | 36,49 | n.a. | | | | | | | | |
| FTS Wk44-20 | 26,54 | | | | | | | 41,47 | -1,25 | | | | | | | | |
| FTS Wk45-20 | 19,04 | | | | | | | 44,17 | 1,20 | | | | | | | | |
| FTS Wk46-20 | 19,04 | | | | | | | 45,42 | 1,20 | | | | | | | | |
| FTS M Nov-20 | 81,6 | | | | | | | 45,42 | 1,20 | | | | | | | | |
| FTS M Dec-20 | 72,85 | | | | | | | 45,97 | 0,60 | | | | | | | | |
| FTS M Jan-21 | 82,46 | | | | | | | 50,34 | 0,50 | | | | | | | | |
| FTS M Feb-21 | 108,36 | | | | | | | 49,42 | 0,49 | | | | | | | | |
| FTS M Mar-21 | 143,53 | | | | | | | 45,47 | 0,45 | | | | | | | | |
| FTS M Apr-21 | 169,5 | | | | | | | 40,06 | 0,49 | | | | | | | | |
| FTS Q1-21 | 334,35 | | | | | | | 47,95 | 0,47 | | | | | | | | |
| FTS Q2-21 | 602,4 | | | | | | | 42,15 | 0,52 | | | | | | | | |
| FTS Q3-21 | 619,19 | | | | | | | 47,44 | 0,37 | | | | | | | | |
| FTS Q4-21 | 277,52 | | | | | | | 51,17 | 0,45 | | | | | | | | |
| FTS Q1-22 | 334,35 | | | | | | | 44,21 | 0,42 | | | | | | | | |
| FTS Q2-22 | 602,4 | | | | | | | 38,60 | 0,46 | | | | | | | | |
| FTS Q3-22 | 619,19 | | | | | | | 43,72 | 0,33 | | | | | | | | |
| FTS YR-21 | 1833,46 | | | | | | | 46,36 | 0,45 | | | | | | | | |
| FTS YR-22 | 1833,46 | | | | | | | 43,47 | 0,40 | | | | | | | | |
| FTS YR-23 | 1833,46 | | | | | | | 39,44 | 0,00 | | | | | | | | |
| FTS YR-24 | 1837,33 | | | | | | | 38,94 | 0,00 | | | | | | | | |
| FTS YR-25 | 1833,46 | | | | | | | 38,92 | 0,00 | | | | | | | | |
| FTS YR-26 | 1833,46 | | | | | | | 38,54 | 0,00 | | | | | | | | |

| | | | |
|-----------|---------|-------|------|
| FTS YR-27 | 1833,46 | 37,16 | 0,00 |
| FTS YR-28 | 1837,33 | 36,47 | 0,00 |
| FTS YR-29 | 1833,46 | 36,28 | 0,00 |
| FTS YR-30 | 1833,46 | 36,16 | 0,00 |

1.5 German DEEL Base Load (FDB)

| Instrument | Futures (FDB) | | | | | | | | | | | | | | | | | |
|------------------|------------------------|---------|-------|-------|-------|-------|-----------------|-------|----------------|--------|------------|------------|--------------------------|----------|--------|--------|---------------|--------|
| | Nominal Value €/MWh | Auction | | | | | Trading Session | | Closing Orders | | Settlement | | Market Total (excl. OTC) | | | | | |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | Auction | Continuous | Energy | Buy+Sell | | | Open Interest | |
| | | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. |
| FDB D Sa24Oct-20 | 24 | | | | | | | 30,58 | 1,57 | | | | | | | | | |
| FDB D Su25Oct-20 | 25 | | | | | | | 12,51 | -1,49 | | | | | | | | | |
| FDB D Mo26Oct-20 | 24 | | | | | | | 41,33 | n.a. | | | | | | | | | |
| FDB D Tu27Oct-20 | 24 | | | | | | | 38,01 | n.a. | | | | | | | | | |
| FDB D We28Oct-20 | 24 | | | | | | | 36,20 | n.a. | | | | | | | | | |
| FDB D Th29Oct-20 | 24 | | | | | | | 34,07 | n.a. | | | | | | | | | |
| FDB D Fr30Oct-20 | 24 | | | | | | | 33,82 | n.a. | | | | | | | | | |
| FDB D Sa31Oct-20 | 24 | | | | | | | 27,42 | n.a. | | | | | | | | | |
| FDB D Su01Nov-20 | 24 | | | | | | | 20,50 | n.a. | | | | | | | | | |
| FDB WE 24Oct-20 | 49 | | | | | | | 21,36 | 0,01 | | | | | | | | | |
| FDB WE 31Oct-20 | 48 | | | | | | | 23,96 | n.a. | | | | | | | | | |
| FDB Wk44-20 | 168 | | | | | | | 33,05 | -1,73 | | | | | | | | | |
| FDB Wk45-20 | 168 | | | | | | | 37,60 | 0,55 | | | | | | | | | |
| FDB Wk46-20 | 168 | | | | | | | 39,50 | 0,82 | | | | | | | | | |
| FDB M Nov-20 | 720 | | | | | | | 39,91 | 0,80 | | | | | | | | | |
| FDB M Dec-20 | 744 | | | | | | | 37,42 | 0,76 | | | | | | | | | |
| FDB M Jan-21 | 744 | | | | | | | 40,81 | 0,75 | | | | | | | | | |
| FDB M Feb-21 | 672 | | | | | | | 42,01 | 0,89 | | | | | | | | | |
| FDB M Mar-21 | 743 | | | | | | | 38,50 | 1,43 | | | | | | | | | |
| FDB M Apr-21 | 720 | | | | | | | 37,10 | 1,30 | | | | | | | | | |
| FDB Q1-21 | 2159 | | | | | | | 40,39 | 1,03 | | | | | | | | | |
| FDB Q2-21 | 2184 | | | | | | | 36,77 | 1,30 | | | | | | | | | |
| FDB Q3-21 | 2208 | | | | | | | 39,17 | 1,09 | | | | | | | | | |
| FDB Q4-21 | 2209 | | | | | | | 43,04 | 1,02 | | | | | | | | | |
| FDB Q1-22 | 2159 | | | | | | | 45,62 | 1,08 | | | | | | | | | |
| FDB Q2-22 | 2184 | | | | | | | 39,33 | 0,87 | | | | | | | | | |
| FDB Q3-22 | 2208 | | | | | | | 40,43 | 0,50 | | | | | | | | | |
| FDB YR-21 | 8760 | | | | | | | 39,85 | 1,11 | | | | | | | | | |
| FDB YR-22 | 8760 | | | | | | | 43,00 | 0,96 | | | | | | | | | |
| FDB YR-23 | 8760 | | | | | | | 44,63 | 0,67 | | | | | | | | | |
| FDB YR-24 | 8784 | | | | | | | 46,93 | 0,75 | | | | | | | | | |

| | | | |
|-----------|------|-------|------|
| FDB YR-25 | 8760 | 47,55 | 0,72 |
| FDB YR-26 | 8760 | 48,18 | 0,73 |
| FDB YR-27 | 8760 | 48,18 | 0,73 |

1.6 French FREL Base Load (FFB)

| Instrument | Nominal Value €/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 Sa24Oct-20 | 24 | | | | | | | | 31,18 | 1,12 | | | | | | | |
| FFB D Su25Oct-20 | 25 | | | | | | | | 22,99 | -3,15 | | | | | | | |
| FFB D Mo26Oct-20 | 24 | | | | | | | | 41,30 | n.a. | | | | | | | |
| FFB D Tu27Oct-20 | 24 | | | | | | | | 42,17 | n.a. | | | | | | | |
| FFB D We28Oct-20 | 24 | | | | | | | | 42,17 | n.a. | | | | | | | |
| FFB D Th29Oct-20 | 24 | | | | | | | | 42,17 | n.a. | | | | | | | |
| FFB D Fr30Oct-20 | 24 | | | | | | | | 42,39 | n.a. | | | | | | | |
| FFB D Sa31Oct-20 | 24 | | | | | | | | 34,29 | n.a. | | | | | | | |
| FFB D Su01Nov-20 | 24 | | | | | | | | 28,09 | n.a. | | | | | | | |
| FFB WE 24Oct-20 | 49 | | | | | | | | 27,00 | -1,06 | | | | | | | |
| FFB WE 31Oct-20 | 48 | | | | | | | | 31,19 | n.a. | | | | | | | |
| FFB Wk44-20 | 168 | | | | | | | | 38,94 | -1,76 | | | | | | | |
| FFB Wk45-20 | 168 | | | | | | | | 43,00 | -1,07 | | | | | | | |
| FFB Wk46-20 | 168 | | | | | | | | 46,00 | 0,62 | | | | | | | |
| FFB M Nov-20 | 720 | | | | | | | | 48,70 | 1,22 | | | | | | | |
| FFB M Dec-20 | 744 | | | | | | | | 50,53 | 0,86 | | | | | | | |
| FFB M Jan-21 | 744 | | | | | | | | 54,50 | 0,90 | | | | | | | |
| FFB M Feb-21 | 672 | | | | | | | | 54,80 | 0,91 | | | | | | | |
| FFB M Mar-21 | 743 | | | | | | | | 46,38 | 2,30 | | | | | | | |
| FFB M Apr-21 | 720 | | | | | | | | 38,18 | 0,96 | | | | | | | |
| FFB Q1-21 | 2159 | | | | | | | | 51,80 | 1,39 | | | | | | | |
| FFB Q2-21 | 2184 | | | | | | | | 36,20 | 0,78 | | | | | | | |
| FFB Q3-21 | 2208 | | | | | | | | 38,14 | 1,14 | | | | | | | |
| FFB Q4-21 | 2209 | | | | | | | | 51,38 | 1,09 | | | | | | | |
| FFB Q1-22 | 2159 | | | | | | | | 54,47 | 0,90 | | | | | | | |
| FFB Q2-22 | 2184 | | | | | | | | 36,21 | 0,77 | | | | | | | |
| FFB Q3-22 | 2208 | | | | | | | | 38,13 | 1,09 | | | | | | | |
| FFB YR-21 | 8760 | | | | | | | | 44,36 | 1,10 | | | | | | | |
| FFB YR-22 | 8760 | | | | | | | | 45,17 | 1,01 | | | | | | | |
| FFB YR-23 | 8760 | | | | | | | | 46,44 | 0,87 | | | | | | | |
| FFB YR-24 | 8784 | | | | | | | | 48,30 | 0,90 | | | | | | | |

| | | | |
|-----------|------|-------|------|
| FFB YR-25 | 8760 | 48,92 | 0,87 |
| FFB YR-26 | 8760 | 49,55 | 0,88 |
| FFB YR-27 | 8760 | 49,55 | 0,88 |

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. | | #cont. |
| FGE D Sa24Oct-20 | 1 | | | | | | | | 14,770 | -0,330 | | | | | | | | |
| FGE D Su25Oct-20 | 1 | | | | | | | | 14,810 | -0,190 | | | | | | | | |
| FGE D Mo26Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D Tu27Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D We28Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D Th29Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D Fr30Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D Sa31Oct-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE D Su01Nov-20 | 1 | | | | | | | | 15,050 | n.a. | | | | | | | | |
| FGE WE 24Oct-20 | 2 | | | | | | | | 14,790 | -0,260 | | | | | | | | |
| FGE WkDs44-20 | 5 | | | | | | | | 15,050 | -0,030 | | | | | | | | |
| FGE WE 31Oct-20 | 2 | | | | | | | | 15,050 | -0,305 | | | | | | | | |
| FGE WkDs45-20 | 5 | | | | | | | | 15,800 | 0,170 | | | | | | | | |
| FGE WE 07Nov-20 | 2 | | | | | | | | 15,800 | 0,170 | | | | | | | | |
| FGE WkDs46-20 | 5 | | | | | | | | 15,800 | 0,170 | | | | | | | | |
| FGE WE 14Nov-20 | 2 | | | | | | | | 15,800 | 0,170 | | | | | | | | |
| FGE BoM D+1 Calendar Day | 18 | | | | | | | | 14,985 | n.a. | | | | | | | | |
| FGE M Nov-20 | 30 | | | | | | | | 15,800 | 0,170 | | | | | | | | 625 |
| FGE M Dec-20 | 31 | | | | | | | | 16,435 | 0,105 | | | | | | | | 625 |
| FGE M Jan-21 | 31 | | | | | | | | 15,968 | 0,098 | | | | | | | | |
| FGE Q1-21 | 90 | | | | | | | | 16,360 | 0,190 | | | | | | | | |
| FGE Q2-21 | 91 | | | | | | | | 14,390 | 0,087 | | | | | | | | |
| FGE Q3-21 | 92 | | | | | | | | 14,529 | 0,073 | | | | | | | | |
| FGE Q4-21 | 92 | | | | | | | | 16,291 | 0,210 | | | | | | | | |
| FGE Sum-21 | 183 | | | | | | | | 14,460 | 0,080 | | | | | | | | |
| FGE Win-21 | 182 | | | | | | | | 16,165 | 0,060 | | | | | | | | |
| FGE Sum-22 | 183 | | | | | | | | 14,155 | -0,040 | | | | | | | | |
| FGE YR-21 | 365 | | | | | | | | 15,390 | 0,140 | | | | | | | | |
| FGE YR-22 | 365 | | | | | | | | 15,300 | 0,145 | | | | | | | | |

1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

| Instrument | Nominal Value €/MWh | Futures Options (OEB) | | | | | | | | | | Market Total (excl. OTC) | | | | | |
|-------------------|------------------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|----------|--------------------------|--------|--------|--------|--------|---------------|
| | | Auction | | Trading Session | | | Closing Orders | | Settlement | | Buy+Sell | | | | | | |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | Auction | Continuous | Energy | Fin. | Phys. | OTC | Open Interest |
| | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. |
| OEB C M Nov-20 46 | 720 | | | | | | | | 0,54 | n.a. | | | | | | | |
| OEB C M Nov-20 47 | 720 | | | | | | | | 0,24 | n.a. | | | | | | | |
| OEB C M Nov-20 48 | 720 | | | | | | | | 0,10 | n.a. | | | | | | | |
| OEB C M Nov-20 49 | 720 | | | | | | | | 0,03 | n.a. | | | | | | | |
| OEB C M Nov-20 50 | 720 | | | | | | | | 0,01 | n.a. | | | | | | | |
| OEB C M Nov-20 51 | 720 | | | | | | | | 0,00 | n.a. | | | | | | | |
| OEB P M Nov-20 47 | 720 | | | | | | | | 1,80 | n.a. | | | | | | | |
| OEB P M Nov-20 46 | 720 | | | | | | | | 1,09 | n.a. | | | | | | | |
| OEB P M Nov-20 45 | 720 | | | | | | | | 0,57 | n.a. | | | | | | | |
| OEB P M Nov-20 44 | 720 | | | | | | | | 0,25 | n.a. | | | | | | | |
| OEB P M Nov-20 43 | 720 | | | | | | | | 0,09 | n.a. | | | | | | | |
| OEB C M Dec-20 46 | 744 | | | | | | | | 1,93 | n.a. | | | | | | | |
| OEB C M Dec-20 47 | 744 | | | | | | | | 1,49 | n.a. | | | | | | | |
| OEB C M Dec-20 48 | 744 | | | | | | | | 1,13 | n.a. | | | | | | | |
| OEB C M Dec-20 49 | 744 | | | | | | | | 0,84 | n.a. | | | | | | | |
| OEB P M Dec-20 45 | 744 | | | | | | | | 1,45 | n.a. | | | | | | | |
| OEB P M Dec-20 44 | 744 | | | | | | | | 1,05 | n.a. | | | | | | | |
| OEB P M Dec-20 43 | 744 | | | | | | | | 0,74 | n.a. | | | | | | | |
| OEB P M Dec-20 42 | 744 | | | | | | | | 0,49 | 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 | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. | | |
| OEB C Q1-21 44 | 2159 | | | | | | | | 2,90 | n.a. | | | | | | | | |
| OEB C Q1-21 45 | 2159 | | | | | | | | 2,28 | n.a. | | | | | | | | |
| OEB C Q1-21 46 | 2159 | | | | | | | | 1,75 | n.a. | | | | | | | | |
| OEB C Q1-21 47 | 2159 | | | | | | | | 1,32 | n.a. | | | | | | | | |
| OEB C Q1-21 48 | 2159 | | | | | | | | 0,97 | n.a. | | | | | | | | |
| OEB C Q1-21 49 | 2159 | | | | | | | | 0,69 | n.a. | | | | | | | | |
| OEB P Q1-21 46 | 2159 | | | | | | | | 1,75 | n.a. | | | | | | | | |
| OEB P Q1-21 45 | 2159 | | | | | | | | 1,28 | n.a. | | | | | | | | |
| OEB P Q1-21 44 | 2159 | | | | | | | | 0,90 | n.a. | | | | | | | | |
| OEB P Q1-21 43 | 2159 | | | | | | | | 0,60 | n.a. | | | | | | | | |
| OEB P Q1-21 42 | 2159 | | | | | | | | 0,38 | n.a. | | | | | | | | |
| OEB P Q1-21 41 | 2159 | | | | | | | | 0,23 | n.a. | | | | | | | | |
| OEB P Q1-21 40 | 2159 | | | | | | | | 0,13 | n.a. | | | | | | | | |
| OEB C Q2-21 41 | 2184 | | | | | | | | 1,98 | n.a. | | | | | | | | |
| OEB C Q2-21 42 | 2184 | | | | | | | | 1,59 | n.a. | | | | | | | | |
| OEB C Q2-21 43 | 2184 | | | | | | | | 1,26 | n.a. | | | | | | | | |
| OEB C Q2-21 44 | 2184 | | | | | | | | 0,98 | n.a. | | | | | | | | |
| OEB P Q2-21 40 | 2184 | | | | | | | | 2,14 | n.a. | | | | | | | | |
| OEB P Q2-21 39 | 2184 | | | | | | | | 1,66 | n.a. | | | | | | | | |
| OEB P Q2-21 38 | 2184 | | | | | | | | 1,26 | n.a. | | | | | | | | |
| OEB P Q2-21 37 | 2184 | | | | | | | | 0,93 | n.a. | | | | | | | | |

1.8.3 Year Futures Options

| Instrument | Nominal Value | Futures Options (OEB) | | | | | | | | | | | Market Total (excl. OTC) | | | | | |
|------------------|---------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------|--------------------------|--------|--------|--------|---------------|--|
| | | Auction | | Trading Session | | | Closing Orders | | Settlement | | Auction | | Buy+Sell | | | | | |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | #cont. | #cont. | Energy | Fin. | Phys. | OTC | Open Interest | |
| €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. | #cont. | |
| OEB C 4 YR-21 40 | 8760 | | | | | | | | 5,28 | n.a. | | | | | | | | |
| OEB C 4 YR-21 41 | 8760 | | | | | | | | 4,33 | n.a. | | | | | | | | |
| OEB C 4 YR-21 42 | 8760 | | | | | | | | 3,43 | n.a. | | | | | | | | |
| OEB C 4 YR-21 43 | 8760 | | | | | | | | 2,60 | n.a. | | | | | | | | |
| OEB C 4 YR-21 44 | 8760 | | | | | | | | 1,88 | n.a. | | | | | | | | |
| OEB C 4 YR-21 45 | 8760 | | | | | | | | 1,29 | n.a. | | | | | | | | |
| OEB C 4 YR-21 46 | 8760 | | | | | | | | 0,84 | n.a. | | | | | | | | |
| OEB C 4 YR-21 47 | 8760 | | | | | | | | 0,51 | n.a. | | | | | | | | |
| OEB C 4 YR-21 48 | 8760 | | | | | | | | 0,30 | n.a. | | | | | | | | |
| OEB C 4 YR-21 49 | 8760 | | | | | | | | 0,16 | n.a. | | | | | | | | |
| OEB C 4 YR-21 50 | 8760 | | | | | | | | 0,08 | n.a. | | | | | | | | |
| OEB C 4 YR-21 51 | 8760 | | | | | | | | 0,04 | n.a. | | | | | | | | |
| OEB C 4 YR-21 52 | 8760 | | | | | | | | 0,02 | n.a. | | | | | | | | |
| OEB P 4 YR-21 48 | 8760 | | | | | | | | 3,05 | n.a. | | | | | | | | |
| OEB P 4 YR-21 47 | 8760 | | | | | | | | 2,27 | n.a. | | | | | | | | |
| OEB P 4 YR-21 46 | 8760 | | | | | | | | 1,59 | n.a. | | | | | | | | |
| OEB P 4 YR-21 45 | 8760 | | | | | | | | 1,04 | n.a. | | | | | | | | |
| OEB P 4 YR-21 44 | 8760 | | | | | | | | 0,63 | n.a. | | | | | | | | |
| OEB P 4 YR-21 43 | 8760 | | | | | | | | 0,35 | n.a. | | | | | | | | |
| OEB P 4 YR-21 42 | 8760 | | | | | | | | 0,17 | n.a. | | | | | | | | |
| OEB P 4 YR-21 41 | 8760 | | | | | | | | 0,08 | n.a. | | | | | | | | |
| OEB P 4 YR-21 40 | 8760 | | | | | | | | 0,03 | n.a. | | | | | | | | |
| OEB P 4 YR-21 39 | 8760 | | | | | | | | 0,01 | n.a. | | | | | | | | |
| OEB P 4 YR-21 38 | 8760 | | | | | | | | 0,00 | n.a. | | | | | | | | |
| OEB P 4 YR-21 37 | 8760 | | | | | | | | 0,00 | n.a. | | | | | | | | |

1.9 FTR Baseload (FTR)

| Instrument | Nominal Value | Financial Transmission Rights (FTR) | | | | | | | | | | | Market Total (excl. OTC) | | | | |
|------------------|---------------|-------------------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|--------|--------|---------------|
| | | Auction | | Trading Session | | | Closing Orders | | Settlement | | Auction | Continuous | Energy | Buy+Sell | | | |
| | | Eq. | Open | High | Low | Last | Bid | Ask | Price | Change | | | | Fin. | Phys. | OTC | Open Interest |
| | | MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | €/MWh | #cont. | #cont. | MWh | #cont. | #cont. | #cont. |
| FTR 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 |
| 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 |
| 24/10/2020 | 32,25 | | 32,25 | | 0,00 | 0,00 | 0,00 | 0,00 | 30,92 | 30,58 | 31,18 |

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 | OMP | | OMIClear | | | | |
|--|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
| | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| TP ICAP (Europe) S.A. | X | X | | | | | |
| Trafigura PTE Ltd. | | | | | | | X |
| TrailStone GmgH | X | | | | | | |
| Tullett Prebon (Europe) Limited | | X | | | | | |
| Tullett Prebon (Securities) Limited | X | | | | | | |
| Uniper Global Commodities SE | X | | | | | | X |
| Régsiti Comercializadora Regulada S.L.U. | X | | | | | X | |
| Repsol Generación Eléctrica, S.L.U. | X | | | | | X | |
| Vertsel Energía, S.L.U. | X | | | | | | |
| Viesgo Renovables, S.L | X | | | | | | |
| Villar Mir Energía , S.L.U. | X | | | | | | |

3. Fees / Tarifas / Preçário:

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

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

Units: Euro/MWh

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

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

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

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

Units: Euro/MWh

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

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

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

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

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

Unit: Euro/MWh

* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

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

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

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

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

Unit: Euro

⁽¹⁾ For Own Account and Third Parties Account

⁽²⁾ For Third Parties Account

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

⁽⁴⁾ Up to a maximum 12.000 EUR

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

Unit: Euro

4. Rules / Reglas / Regras

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

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

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

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

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

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

5. Operational Limits

5.1. Parameters of the Order Transaction Ratio

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

5.2 Positions Limits

As of February 13th2020:

| Venue Product Code | | Instrument Code | New & Illiquid | | Spot Month | | | Other Months | | | Description |
|--------------------|------|-----------------|----------------------------|---|--------------------|-------------------------|-----------------------------|--|---------------------|-------------------------------|--|
| Limit Group | Unit | | New & Illiquid Art 15 1.a) | New & Illiquid Art 15 1.a) Applicable Limit | Deliverable Supply | Spot Month Limit Factor | Spot Month Applicable Limit | Limit Group Total Open Interest (Single Sided) | Other Months Factor | Other Months Applicable Limit | |
| SPEL Base | MWh | FTB / FWB / SWB | FALSE | n.a. | n.a. | 0,125 | 10 011 241 | n.a. | 0,35 | 5 744 367 | 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 |
|--------------------------------|---|
| FTB M+1 | Endesa Generación, S.A.U. |
| FTB M+2 | |
| FTB Y+1 | |
| FTB Q+1 | Axpó Iberia, S.L. |
| FTB Q+2 | |
| FTB Y+2 | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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