

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)																Forwards (FWB)		Swaps (SWB)	
		Market Total (excl. OTC)																OTC #cont.	Open Interest #cont.	OTC #cont.	Open Interest #cont.
		Auction		Trading Session		Closing Orders		Settlement ⁽¹⁾		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.				
FTB D Sa10Apr-21	24								65,01	9,26											
FTB D Su11Apr-21	24								54,25	4,00											
FTB D Mo12Apr-21	24								61,56	n.a.											
FTB D Tu13Apr-21	24								62,50	n.a.											
FTB D We14Apr-21	24								62,63	n.a.											
FTB D Th15Apr-21	24								62,71	n.a.											
FTB D Fr16Apr-21	24								61,96	n.a.											
FTB D Sa17Apr-21	24								57,54	n.a.											
FTB D Su18Apr-21	24								51,10	n.a.											
FTB WE 10Apr-21	48								59,63	6,63											
FTB WE 17Apr-21	48								54,32	n.a.											
FTB Wk15-21	168								60,00	4,00											
FTB Wk16-21	168								53,00	2,00											
FTB Wk17-21	168								51,00	2,00											
FTB M May-21	744		53,00	53,00	53,00	53,00	52,65	53,50	53,00	0,35		3	2 232	6				825			
FTB M Jun-21	720						60,20	61,35	60,78	0,28								838			
FTB M Jul-21	744								61,56	-0,05											
FTB M Aug-21	744								62,07	-0,05											
FTB M Sep-21	720								63,30	-0,05											
FTB M Oct-21	745								58,01	-0,23											
FTB Q3-21	2208		62,50	62,50	62,50	62,50	61,90	62,60	62,30	-0,05		1	2 208	2		1		866			
FTB Q4-21	2209						61,50	62,20	62,00	-0,25								823			
FTB Q1-22	2159						54,80		55,30	-0,19								46			
FTB Q2-22	2184						48,80		48,95	-0,07								5			
FTB Q3-22	2208								53,68	-0,57											
FTB Q4-22	2209								53,48	-0,57											
FTB Q1-23	2159								47,56	0,31											
FTB YR-22	8760						52,40	52,90	52,85	-0,35						2		322			
FTB YR-23	8760						44,90	46,00	45,45	0,15								287			
FTB YR-24	8784								41,20	0,15								147			
FTB YR-25	8760								39,95	0,15								20			
FTB YR-26	8760								39,35	0,15								10			

FTB YR-27	8760	39,20	0,15	3
FTB YR-28	8784	38,65	0,15	3
FTB YR-29	8760	38,40	0,15	3
FTB YR-30	8760	38,25	0,15	3
FTB YR-31	8760	38,20	0,15	

⁽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
	MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTK D Mo12Apr-21	12								64,61	n.a.						
FTK D Tu13Apr-21	12								64,31	n.a.						
FTK D We14Apr-21	12								64,11	n.a.						
FTK D Th15Apr-21	12								63,61	n.a.						
FTK D Fr16Apr-21	12								63,86	n.a.						
FTK Wk15-21	60								64,10	4,20						
FTK Wk16-21	60								56,76	2,10						
FTK Wk17-21	60								54,66	2,10						
FTK M May-21	252								56,76	0,37						
FTK M Jun-21	264								64,92	0,30						
FTK M Jul-21	264								65,72	-0,05						
FTK M Aug-21	264								66,25	-0,06						
FTK M Sep-21	264								67,55	-0,05						
FTK M Oct-21	252								62,01	-0,24						
FTK Q3-21	792								66,51	-0,05						
FTK Q4-21	792								66,20	-0,26						
FTK Q1-22	768								57,64	-0,20						
FTK Q2-22	780								50,99	-0,06						
FTK Q3-22	792								55,94	-0,60						
FTK Q4-22	780								55,74	-0,58						
FTK Q1-23	780								49,52	0,33						
FTK YR-22	3120								55,07	-0,36						
FTK YR-23	3120								45,05	0,16						
FTK YR-24	3144								40,01	0,16						
FTK YR-25	3132								38,67	0,15						
FTK YR-26	3132								37,89	0,16						
FTK YR-27	3132								37,05	0,16						
FTK YR-28	3120								36,55	0,15						
FTK YR-29	3132								36,27	0,16						
FTK YR-30	3132								36,16	0,16						
FTK YR-31	3132								36,10	0,15						

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Nom. Value	Futures (FPB)																	Mini Swaps (SPB)		
		Market Total (excl. OTC)																			
		Buy+Sell																			
		Auction	Trading Session			Closing Orders		Settlement (1)				Open Interest						Intrument	Nom. Value	OTC	Open Interest
	MWh	Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Conti.	Energy	Fin.	Phys.	OTC	Open Interest		MWh	#cont.	#cont.
FPB D Sa10Apr-21	24								65,01	9,52								SPB D Sa10Apr-21	2,4		
FPB D Su11Apr-21	24								54,25	4,26								SPB D Su11Apr-21	2,4		
FPB D Mo12Apr-21	24								61,13	n.a.								SPB D Mo12Apr-21	2,4		
FPB D Tu13Apr-21	24								62,15	n.a.								SPB D Tu13Apr-21	2,4		
FPB D We14Apr-21	24								62,40	n.a.								SPB D We14Apr-21	2,4		
FPB D Th15Apr-21	24								62,57	n.a.								SPB D Th15Apr-21	2,4		
FPB D Fr16Apr-21	24								61,53	n.a.								SPB D Fr16Apr-21	2,4		
FPB D Sa17Apr-21	24								57,47	n.a.								SPB D Sa17Apr-21	2,4		
FPB D Su18Apr-21	24								52,76	n.a.								SPB D Su18Apr-21	2,4		
FPB WE 10Apr-21	48								59,63	6,89								SPB WE 10Apr-21	4,8		
FPB WE 17Apr-21	48								55,12	n.a.								SPB WE 17Apr-21	4,8		
FPB Wk15-21	168								60,00	4,00								SPB Wk15-21	16,8		
FPB Wk16-21	168								53,00	2,00								SPB Wk16-21	16,8		
FPB Wk17-21	168								51,00	2,00								SPB Wk17-21	16,8		
FPB M May-21	744								53,00	0,35							626	SPB M May-21	67,2		
FPB M Jun-21	720								60,78	0,28							626	SPB M Jun-21	74,3		
FPB M Jul-21	744								61,61	-0,05								SPB M Jul-21	72		
FPB M Aug-21	744								62,12	-0,05								SPB M Aug-21	74,4		
FPB M Sep-21	720								63,35	-0,05								SPB M Sep-21	72		
FPB M Oct-21	745								58,06	-0,23								SPB M Oct-21	74,4		
FPB Q3-21	2208								62,35	-0,05							427	SPB Q3-21	220,8		
FPB Q4-21	2209								62,05	-0,25							225	SPB Q4-21	220,9		
FPB Q1-22	2159								55,33	-0,19								SPB Q1-22	215,9		
FPB Q2-22	2184								48,98	-0,07								SPB Q2-22	218,4		
FPB Q3-22	2208								53,71	-0,57								SPB Q3-22	220,8		
FPB Q4-22	2209								53,51	-0,57								SPB Q4-22	220,9		
FPB Q1-23	2159								47,59	0,31								SPB Q1-23	220,9		
FPB YR-22	8760								52,88	-0,35								SPB YR-22	876		
FPB YR-23	8760								45,48	0,15								SPB YR-23	876		
FPB YR-24	8784								41,23	0,15								SPB YR-24	878,4		
FPB YR-25	8760								39,98	0,15								SPB YR-25	876		
FPB YR-26	8760								39,38	0,15								SPB YR-26	876		
FPB YR-27	8760								39,23	0,15								SPB YR-27	876		
FPB YR-28	8784								38,68	0,15								SPB YR-28	878,4		

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FPB YR-29	8760	38,43	0,15	SPB YR-29	876
FPB YR-30	8760	38,28	0,15	SPB YR-30	876
FPB YR-31	8760	38,23	0,15	SPB YR-31	876

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

1.4 MIBEL SPEL Solar Load (FTS)

Instrument	Nominal Value	Futures (FTS)															
													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.	
FTS D Sa10Apr-21	5,65								64,49	10,19							
FTS D Su11Apr-21	5,65								53,73	4,93							
FTS D Mo12Apr-21	5,65								63,74	n.a.							
FTS D Tu13Apr-21	5,65								64,66	n.a.							
FTS D We14Apr-21	5,65								64,10	n.a.							
FTS D Th15Apr-21	5,65								63,93	n.a.							
FTS D Fr16Apr-21	5,65								63,82	n.a.							
FTS D Sa17Apr-21	5,65								57,24	n.a.							
FTS D Su18Apr-21	5,65								50,29	n.a.							
FTS WE 10Apr-21	11,3								59,11	7,56							
FTS WE 17Apr-21	11,3								53,77	n.a.							
FTS Wk15-21	39,55								61,11	4,00							
FTS Wk16-21	39,55								54,11	2,00							
FTS Wk17-21	42,05								52,11	2,00							
FTS M May-21	213,9								54,11	0,35							
FTS M Jun-21	219								61,89	0,28							
FTS M Jul-21	245,21								62,78	-0,05							
FTS M Aug-21	210,18								63,29	-0,05							
FTS M Sep-21	163,8								64,52	-0,05							
FTS M Oct-21	123,07								59,12	-0,23							
FTS Q3-21	619,19								63,41	-0,05							
FTS Q4-21	277,52								63,11	-0,25							
FTS Q1-22	334,35								55,43	-0,21							
FTS Q2-22	602,4								49,03	-0,08							
FTS Q3-22	619,19								53,80	-0,59							
FTS Q4-22	277,52								53,60	-0,58							
FTS Q1-23	334,35								47,21	0,31							
FTS YR-22	1833,46								52,50	-0,35							
FTS YR-23	1833,46								42,95	0,15							
FTS YR-24	1837,33								38,14	0,15							
FTS YR-25	1833,46								36,87	0,15							
FTS YR-26	1833,46								36,12	0,15							
FTS YR-27	1833,46								35,32	0,15							

FTS YR-28	1837,33	34,85	0,15
FTS YR-29	1833,46	34,58	0,15
FTS YR-30	1833,46	34,47	0,15
FTS YR-31	1833,46	34,42	0,15

1.5 German DEEL Base Load (FDB)

		Futures (FDB)																	
Instrument	Nominal Value															Market Total (excl. OTC)			
		Auction		Trading Session		Closing Orders		Settlement				Buy+Sell		OTC	Open Interest				
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy			Fin.	Phys.		
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.			MWh	#cont.	#cont.	#cont.
FDB D Sa10Apr-21	24								58,81	0,81									
FDB D Su11Apr-21	24								44,61	1,41									
FDB D Mo12Apr-21	24								63,42	n.a.									
FDB D Tu13Apr-21	24								68,42	n.a.									
FDB D We14Apr-21	24								65,35	n.a.									
FDB D Th15Apr-21	24								62,00	n.a.									
FDB D Fr16Apr-21	24								60,19	n.a.									
FDB D Sa17Apr-21	24								50,15	n.a.									
FDB D Su18Apr-21	24								39,13	n.a.									
FDB WE 10Apr-21	48								51,71	1,11									
FDB WE 17Apr-21	48								44,64	n.a.									
FDB Wk15-21	168								58,38	3,62									
FDB Wk16-21	168								53,22	2,84									
FDB Wk17-21	168								50,25	1,10									
FDB M May-21	744								49,78	0,51									
FDB M Jun-21	720								52,90	0,35									
FDB M Jul-21	744								54,85	0,30									
FDB M Aug-21	744								53,41	-0,20									
FDB M Sep-21	720								58,70	-0,53									
FDB M Oct-21	745								57,55	-0,19									
FDB Q3-21	2208								55,62	-0,14									
FDB Q4-21	2209								59,91	-0,21									
FDB Q1-22	2159								62,75	-0,15									
FDB Q2-22	2184								51,49	-0,21									
FDB Q3-22	2208								53,67	-0,24									
FDB Q4-22	2209								59,56	-0,67									
FDB Q1-23	2159								61,18	-0,31									
FDB YR-22	8760								56,85	-0,32									
FDB YR-23	8760								56,31	-0,29									
FDB YR-24	8784								53,90	0,04									
FDB YR-25	8760								52,80	-0,13									

FDB YR-26	8760	53,05	-0,13
FDB YR-27	8760	53,43	-0,12
FDB YR-28	8784	53,43	-0,12

1.6 French FREL Base Load (FFB)

Instrument	Nominal Value	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	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FFB D Sa10Apr-21	24								59,63	1,61							
FFB D Su11Apr-21	24								49,03	0,09							
FFB D Mo12Apr-21	24								68,44	n.a.							
FFB D Tu13Apr-21	24								67,65	n.a.							
FFB D We14Apr-21	24								69,94	n.a.							
FFB D Th15Apr-21	24								69,26	n.a.							
FFB D Fr16Apr-21	24								62,11	n.a.							
FFB D Sa17Apr-21	24								50,25	n.a.							
FFB D Su18Apr-21	24								41,16	n.a.							
FFB WE 10Apr-21	48								54,33	0,85							
FFB WE 17Apr-21	48								45,71	n.a.							
FFB Wk15-21	168								61,26	3,51							
FFB Wk16-21	168								55,09	2,65							
FFB Wk17-21	168								50,17	0,59							
FFB M May-21	744								49,74	0,57							
FFB M Jun-21	720								51,26	0,32							
FFB M Jul-21	744								53,94	0,55							
FFB M Aug-21	744								51,01	0,37							
FFB M Sep-21	720								58,09	-0,83							
FFB M Oct-21	745								61,86	0,37							
FFB Q3-21	2208								54,31	0,04							
FFB Q4-21	2209								67,13	-0,43							
FFB Q1-22	2159								68,07	0,27							
FFB Q2-22	2184								45,78	-0,89							
FFB Q3-22	2208								47,81	-0,34							
FFB Q4-22	2209								61,95	-0,55							
FFB Q1-23	2159								66,86	1,85							
FFB YR-22	8760								55,86	-0,38							
FFB YR-23	8760								53,32	-0,33							
FFB YR-24	8784								50,63	-0,06							
FFB YR-25	8760								49,53	-0,23							

FFB YR-26	8760	49,78	-0,23
FFB YR-27	8760	50,16	-0,22
FFB YR-28	8784	50,16	-0,22

1.7 PVB-ES NG Physical Futures Contracts (FGE)

Instrument	Nominal Value	Futures (FGE)															
														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/Day	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FGE D Sa10Apr-21	1								19,300	0,050							
FGE D Su11Apr-21	1								18,910	-0,200							
FGE D Mo12Apr-21	1								19,390	n.a.							
FGE D Tu13Apr-21	1								19,390	n.a.							
FGE D We14Apr-21	1								19,390	n.a.							
FGE D Th15Apr-21	1								19,390	n.a.							
FGE D Fr16Apr-21	1								19,390	n.a.							
FGE D Sa17Apr-21	1								19,390	n.a.							
FGE D Su18Apr-21	1								19,390	n.a.							
FGE WE 10Apr-21	2								19,105	-0,075							
FGE WkDs15-21	5								19,390	-0,130							
FGE WE 17Apr-21	2								19,390	-0,130							
FGE WkDs16-21	5								19,327	-0,193							
FGE WE 24Apr-21	2								19,327	-0,193							
FGE WkDs17-21	5								19,327	-0,193							
FGE WE 01May-21	2								19,080	0,150							
FGE BoM D+1 Calendar Day	21								19,327	n.a.							
FGE M May-21	31								19,080	0,150							
FGE M Jun-21	30								19,100	0,050							
FGE M Jul-21	31								19,110	0,017							
FGE Q3-21	92								19,500	0,000							
FGE Q4-21	92								20,608	-0,005							
FGE Q1-22	90								21,401	0,005							
FGE Q2-22	91								17,100	-0,043							
FGE Win-21	182								21,000	0,000							
FGE Sum-22	183								16,945	-0,055							
FGE Win-22	182								19,050	0,025							
FGE YR-22	365								18,730	-0,050							
FGE YR-23	365								17,710	-0,037							

1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

Instrument	Nominal Value	Futures Options (OEB)										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	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
OEB C M May-21 44	744								9,01	n.a.							
OEB C M May-21 45	744								8,02	n.a.							
OEB C M May-21 46	744								7,05	n.a.							
OEB C M May-21 47	744								6,09	n.a.							
OEB C M May-21 48	744								5,17	n.a.							
OEB C M May-21 49	744								4,30	n.a.							
OEB C M May-21 50	744								3,49	n.a.							
OEB C M May-21 51	744								2,77	n.a.							
OEB C M May-21 52	744								2,13	n.a.							
OEB C M May-21 53	744								1,60	n.a.							
OEB C M May-21 54	744								1,16	n.a.							
OEB C M May-21 55	744								0,82	n.a.							
OEB P M May-21 51	744								0,76	n.a.							
OEB P M May-21 50	744								0,49	n.a.							
OEB P M May-21 49	744								0,30	n.a.							
OEB P M May-21 48	744								0,17	n.a.							
OEB P M May-21 47	744								0,09	n.a.							
OEB P M May-21 46	744								0,04	n.a.							
OEB P M May-21 45	744								0,02	n.a.							
OEB P M May-21 44	744								0,01	n.a.							
OEB P M May-21 43	744								0,00	n.a.							
OEB P M May-21 42	744								0,00	n.a.							
OEB P M May-21 41	744								0,00	n.a.							
OEB P M May-21 40	744								0,00	n.a.							

OEB C M Jun-21 59	720	3,67	n.a.
OEB C M Jun-21 60	720	3,11	n.a.
OEB C M Jun-21 61	720	2,62	n.a.
OEB C M Jun-21 62	720	2,18	n.a.
OEB P M Jun-21 58	720	1,50	n.a.
OEB P M Jun-21 57	720	1,16	n.a.
OEB P M Jun-21 56	720	0,89	n.a.
OEB P M Jun-21 55	720	0,66	n.a.

1.8.2 Quarter Futures Options

Instrument	Nominal Value	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 Q3-21 51	2208								11,35	n.a.							
OEB C Q3-21 52	2208								10,37	n.a.							
OEB C Q3-21 53	2208								9,41	n.a.							
OEB C Q3-21 54	2208								8,47	n.a.							
OEB C Q3-21 55	2208								7,56	n.a.							
OEB C Q3-21 56	2208								6,68	n.a.							
OEB C Q3-21 57	2208								5,84	n.a.							
OEB C Q3-21 58	2208								5,06	n.a.							
OEB C Q3-21 59	2208								4,32	n.a.							
OEB C Q3-21 60	2208								3,66	n.a.							
OEB C Q3-21 61	2208								3,05	n.a.							
OEB C Q3-21 62	2208								2,52	n.a.							
OEB C Q3-21 63	2208								2,05	n.a.							
OEB C Q3-21 64	2208								1,65	n.a.							
OEB C Q3-21 65	2208								1,31	n.a.							
OEB P Q3-21 61	2208								1,75	n.a.							
OEB P Q3-21 60	2208								1,35	n.a.							
OEB P Q3-21 59	2208								1,02	n.a.							
OEB P Q3-21 58	2208								0,75	n.a.							
OEB P Q3-21 57	2208								0,54	n.a.							
OEB P Q3-21 56	2208								0,37	n.a.							
OEB P Q3-21 55	2208								0,25	n.a.							
OEB P Q3-21 54	2208								0,16	n.a.							
OEB P Q3-21 53	2208								0,10	n.a.							
OEB P Q3-21 52	2208								0,06	n.a.							
OEB P Q3-21 51	2208								0,03	n.a.							
OEB P Q3-21 50	2208								0,02	n.a.							

OEB P Q3-21 49	2208	0,01	n.a.
OEB P Q3-21 48	2208	0,00	n.a.
OEB P Q3-21 47	2208	0,00	n.a.
OEB C Q4-21 62	2209	3,11	n.a.
OEB C Q4-21 63	2209	2,66	n.a.
OEB C Q4-21 64	2209	2,26	n.a.
OEB C Q4-21 65	2209	1,90	n.a.
OEB P Q4-21 61	2209	2,61	n.a.
OEB P Q4-21 60	2209	2,16	n.a.
OEB P Q4-21 59	2209	1,76	n.a.
OEB P Q4-21 58	2209	1,42	n.a.

1.8.3 Year Futures Options

Instrument	Nominal Value	Futures Options (OEB)															
		Auction		Trading Session			Closing Orders			Settlement		Market Total (excl. OTC)					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell			
														Fin.	Phys.	OTC	Open Interest
	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
OEB C 4 YR-22 48	8760								5,49	n.a.							
OEB C 4 YR-22 49	8760								4,73	n.a.							
OEB C 4 YR-22 50	8760								4,03	n.a.							
OEB C 4 YR-22 51	8760								3,39	n.a.							
OEB C 4 YR-22 52	8760								2,82	n.a.							
OEB C 4 YR-22 53	8760								2,32	n.a.							
OEB C 4 YR-22 54	8760								1,88	n.a.							
OEB C 4 YR-22 55	8760								1,51	n.a.							
OEB P 4 YR-22 51	8760								1,54	n.a.							
OEB P 4 YR-22 50	8760								1,17	n.a.							
OEB P 4 YR-22 49	8760								0,87	n.a.							
OEB P 4 YR-22 48	8760								0,63	n.a.							
OEB P 4 YR-22 47	8760								0,44	n.a.							
OEB P 4 YR-22 46	8760								0,30	n.a.							
OEB P 4 YR-22 45	8760								0,19	n.a.							
OEB P 4 YR-22 44	8760								0,12	n.a.							

1.9 FTR Baseload (FTR)

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

1.10 Index / Índices / Índices

Day	Iberian								Non-Iberian		
	PTEL Index		SPEL Index		Spread PTEL/SPEL		FTR Index		SPEL Solar Index	(German) DEEL Index	(French) FREL Index
	Base	Peak	Base	Peak	Base	Peak	E-P	P-E	Solar	Base	Base
09/04/2021	70,73	69,10	71,87	70,94	-1,14	-1,84	1,14	0,00	69,09	53,92	72,63
10/04/2021	65,01		65,01		0,00	0,00	0,00	0,00	64,49	58,81	59,63

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

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

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

CET (Central European Time)

2.2 Members / Miembros / Membros

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

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

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

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

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

3. Fees / Tarifas / Preçário:

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

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

Units: Euro/MWh

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

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

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

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

Units: Euro/MWh

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

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

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

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

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

Unit: Euro/MWh

* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

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

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

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

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

Unit: Euro

⁽¹⁾ For Own Account and Third Parties Account

⁽²⁾ For Third Parties Account

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

⁽⁴⁾ Up to a maximum 12.000 EUR

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

Unit: Euro

4. Rules / Reglas / Regras

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

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

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

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

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

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

5. Operational Limits

5.1. Parameters of the Order Transaction Ratio

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

5.2 Positions Limits

As of April 01st 2021:

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

5.3. Volume Limits per Order (nº of contracts)

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

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

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

6.1 MIBEL SPEL Base Load Futures (FTB)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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