

## 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) |                 |                   | Buy+Sell                 |               | Open Interest<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. | OTC<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 | Auction<br>#cont. | Continuous<br>#cont.     | Energy<br>MWh |                         |               |                         |               | Fin.<br>#cont. | Phys.<br>#cont. |
| FTB D We14Apr-21 | 24                   |               |               |                 |              |               |                |              | 73,96          | -1,04           |                   |                          |               |                         |               | 50                      | 50            |                |                 |
| FTB D Th15Apr-21 | 24                   |               |               |                 |              |               |                |              | 70,00          | -1,66           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB D Fr16Apr-21 | 24                   |               |               |                 |              |               |                |              | 60,00          | -10,91          |                   |                          |               |                         |               |                         |               |                |                 |
| FTB D Sa17Apr-21 | 24                   |               |               |                 |              |               |                |              | 55,22          | -3,00           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB D Su18Apr-21 | 24                   |               |               |                 |              |               |                |              | 48,78          | -3,00           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB WE 17Apr-21  | 48                   |               |               |                 |              |               |                |              | 52,00          | -3,00           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Wk16-21      | 168                  |               |               |                 |              |               |                |              | 59,50          | 0,00            |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Wk17-21      | 168                  |               |               |                 |              |               |                |              | 52,00          | -5,50           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Wk18-21      | 168                  |               |               |                 |              |               |                |              | 55,00          | 0,00            |                   |                          |               |                         |               |                         |               |                |                 |
| FTB M May-21     | 744                  |               | 55,00         | 55,00           | 54,90        | 54,90         | 54,30          | 55,45        | 55,00          | 0,00            |                   | 5                        | 3 720         | 10                      |               | 1                       | 841           |                |                 |
| FTB M Jun-21     | 720                  |               | 61,85         | 61,85           | 61,70        | 61,70         | 61,10          | 62,25        | 61,70          | -0,65           |                   | 4                        | 2 880         | 8                       |               |                         | 843           |                |                 |
| FTB M Jul-21     | 744                  |               |               |                 |              |               |                |              | 62,65          | -0,10           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB M Aug-21     | 744                  |               |               |                 |              |               |                |              | 63,17          | -0,10           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB M Sep-21     | 720                  |               |               |                 |              |               |                |              | 64,42          | -0,10           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB M Oct-21     | 745                  |               |               |                 |              |               |                |              | 58,94          | 0,23            |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Q3-21        | 2208                 |               | 63,75         | 63,75           | 63,75        | 63,75         | 62,50          | 64,50        | 63,40          | -0,10           |                   | 3                        | 6 624         | 6                       |               |                         | 869           |                |                 |
| FTB Q4-21        | 2209                 |               |               |                 |              |               | 62,85          | 64,00        | 63,00          | 0,25            |                   |                          |               |                         |               | 6                       | 823           |                |                 |
| FTB Q1-22        | 2159                 |               |               |                 |              |               |                |              | 55,70          | 0,10            |                   |                          |               |                         |               |                         | 46            |                |                 |
| FTB Q2-22        | 2184                 |               |               |                 |              |               |                |              | 50,01          | 0,09            |                   |                          |               |                         |               |                         | 5             |                |                 |
| FTB Q3-22        | 2208                 |               |               |                 |              |               |                |              | 54,84          | 0,10            |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Q4-22        | 2209                 |               |               |                 |              |               |                |              | 54,64          | 0,10            |                   |                          |               |                         |               |                         |               |                |                 |
| FTB Q1-23        | 2159                 |               |               |                 |              |               |                |              | 47,31          | -0,06           |                   |                          |               |                         |               |                         |               |                |                 |
| FTB YR-22        | 8760                 |               | 53,80         | 53,80           | 53,80        | 53,80         | 53,35          | 54,20        | 53,80          | 0,10            |                   | 1                        | 8 760         | 2                       |               | 10                      | 324           |                |                 |
| FTB YR-23        | 8760                 |               |               |                 |              |               | 45,50          | 46,30        | 45,70          | -0,05           |                   |                          |               |                         |               |                         |               | 288            |                 |
| FTB YR-24        | 8784                 |               |               |                 |              |               |                | 42,90        | 41,15          | -0,35           |                   |                          |               |                         |               |                         |               | 147            |                 |
| FTB YR-25        | 8760                 |               |               |                 |              |               |                |              | 39,90          | -0,35           |                   |                          |               |                         |               |                         |               | 20             |                 |
| FTB YR-26        | 8760                 |               |               |                 |              |               |                |              | 39,30          | -0,35           |                   |                          |               |                         |               |                         |               | 10             |                 |
| FTB YR-27        | 8760                 |               |               |                 |              |               |                |              | 39,15          | -0,35           |                   |                          |               |                         |               |                         |               | 3              |                 |
| FTB YR-28        | 8784                 |               |               |                 |              |               |                |              | 38,60          | -0,35           |                   |                          |               |                         |               |                         |               | 3              |                 |
| FTB YR-29        | 8760                 |               |               |                 |              |               |                |              | 38,35          | -0,35           |                   |                          |               |                         |               |                         |               | 3              |                 |
| FTB YR-30        | 8760                 |               |               |                 |              |               |                |              | 38,20          | -0,35           |                   |                          |               |                         |               |                         |               | 3              |                 |
| FTB YR-31        | 8760                 |               |               |                 |              |               |                |              | 38,15          | -0,35           |                   |                          |               |                         |               |                         |               |                |                 |

- <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<br>MWh | 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  | #cont.  | #cont.                   | MWh    | #cont. | #cont. | #cont. | #cont.        |
| FTK D We14Apr-21 | 12                   |               |       |                 |       |       |                |       | 73,15      | -1,77  |         |                          |        |        |        |        |               |
| FTK D Th15Apr-21 | 12                   |               |       |                 |       |       |                |       | 69,68      | -1,90  |         |                          |        |        |        |        |               |
| FTK D Fr16Apr-21 | 12                   |               |       |                 |       |       |                |       | 59,68      | -11,15 |         |                          |        |        |        |        |               |
| FTK Wk16-21      | 60                   |               |       |                 |       |       |                |       | 63,57      | 0,00   |         |                          |        |        |        |        |               |
| FTK Wk17-21      | 60                   |               |       |                 |       |       |                |       | 55,71      | -5,77  |         |                          |        |        |        |        |               |
| FTK Wk18-21      | 60                   |               |       |                 |       |       |                |       | 58,85      | 0,00   |         |                          |        |        |        |        |               |
| FTK M May-21     | 252                  |               |       |                 |       |       |                |       | 58,85      | 0,00   |         |                          |        |        |        |        |               |
| FTK M Jun-21     | 264                  |               |       |                 |       |       |                |       | 65,88      | -0,68  |         |                          |        |        |        |        |               |
| FTK M Jul-21     | 264                  |               |       |                 |       |       |                |       | 66,85      | -0,12  |         |                          |        |        |        |        |               |
| FTK M Aug-21     | 264                  |               |       |                 |       |       |                |       | 67,41      | -0,11  |         |                          |        |        |        |        |               |
| FTK M Sep-21     | 264                  |               |       |                 |       |       |                |       | 68,72      | -0,10  |         |                          |        |        |        |        |               |
| FTK M Oct-21     | 252                  |               |       |                 |       |       |                |       | 62,99      | 0,24   |         |                          |        |        |        |        |               |
| FTK Q3-21        | 792                  |               |       |                 |       |       |                |       | 67,66      | -0,11  |         |                          |        |        |        |        |               |
| FTK Q4-21        | 792                  |               |       |                 |       |       |                |       | 67,24      | 0,26   |         |                          |        |        |        |        |               |
| FTK Q1-22        | 768                  |               |       |                 |       |       |                |       | 58,06      | 0,10   |         |                          |        |        |        |        |               |
| FTK Q2-22        | 780                  |               |       |                 |       |       |                |       | 52,09      | 0,10   |         |                          |        |        |        |        |               |
| FTK Q3-22        | 792                  |               |       |                 |       |       |                |       | 57,16      | 0,11   |         |                          |        |        |        |        |               |
| FTK Q4-22        | 780                  |               |       |                 |       |       |                |       | 56,95      | 0,10   |         |                          |        |        |        |        |               |
| FTK Q1-23        | 780                  |               |       |                 |       |       |                |       | 49,26      | -0,06  |         |                          |        |        |        |        |               |
| FTK YR-22        | 3120                 |               |       |                 |       |       |                |       | 56,06      | 0,10   |         |                          |        |        |        |        |               |
| FTK YR-23        | 3120                 |               |       |                 |       |       |                |       | 45,31      | -0,05  |         |                          |        |        |        |        |               |
| FTK YR-24        | 3144                 |               |       |                 |       |       |                |       | 39,95      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-25        | 3132                 |               |       |                 |       |       |                |       | 38,62      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-26        | 3132                 |               |       |                 |       |       |                |       | 37,83      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-27        | 3132                 |               |       |                 |       |       |                |       | 36,99      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-28        | 3120                 |               |       |                 |       |       |                |       | 36,50      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-29        | 3132                 |               |       |                 |       |       |                |       | 36,22      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-30        | 3132                 |               |       |                 |       |       |                |       | 36,10      | -0,37  |         |                          |        |        |        |        |               |
| FTK YR-31        | 3132                 |               |       |                 |       |       |                |       | 36,05      | -0,37  |         |                          |        |        |        |        |               |

1.3 MIBEL PTEL Base Load (FPB)

| Instrument       | Futures (FPB)     |                          |       |                 |       |       |                |       |                |        |         |            |                   |               |                         |          |        | Mini Swaps (SPB) |       |     |                  |                  |       |  |  |
|------------------|-------------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|----------------|--------|---------|------------|-------------------|---------------|-------------------------|----------|--------|------------------|-------|-----|------------------|------------------|-------|--|--|
|                  | Nom. Value<br>MWh | Market Total (excl. OTC) |       |                 |       |       |                |       |                |        |         | Instrument | Nom. Value<br>MWh | OTC<br>#cont. | Open Interest<br>#cont. |          |        |                  |       |     |                  |                  |       |  |  |
|                  |                   | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement (1) |        |         |            |                   |               |                         | Buy+Sell |        |                  |       |     |                  |                  |       |  |  |
|                  |                   | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price          | Change | Auction |            |                   |               |                         | Conti.   | Energy | Fin.             | Phys. | OTC | Open Interest    |                  |       |  |  |
| €/MWh            | €/MWh             | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh          | #cont. | #cont.  | MWh        | #cont.            | #cont.        | #cont.                  | #cont.   |        |                  |       |     |                  |                  |       |  |  |
| FPB D We14Apr-21 | 24                |                          |       |                 |       |       |                |       | 73,01          | -1,65  |         |            |                   |               |                         |          |        |                  |       |     | SPB D We14Apr-21 | 2,4              |       |  |  |
| FPB D Th15Apr-21 | 24                |                          |       |                 |       |       |                |       | 69,45          | -1,87  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB D Th15Apr-21 | 2,4   |  |  |
| FPB D Fr16Apr-21 | 24                |                          |       |                 |       |       |                |       | 59,45          | -11,12 |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB D Fr16Apr-21 | 2,4   |  |  |
| FPB D Sa17Apr-21 | 24                |                          |       |                 |       |       |                |       | 54,67          | -3,21  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB D Sa17Apr-21 | 2,4   |  |  |
| FPB D Su18Apr-21 | 24                |                          |       |                 |       |       |                |       | 48,23          | -3,21  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB D Su18Apr-21 | 2,4   |  |  |
| FPB WE 17Apr-21  | 48                |                          |       |                 |       |       |                |       | 51,45          | -3,21  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB WE 17Apr-21  | 4,8   |  |  |
| FPB Wk16-21      | 168               |                          |       |                 |       |       |                |       | 59,50          | 0,00   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Wk16-21      | 16,8  |  |  |
| FPB Wk17-21      | 168               |                          |       |                 |       |       |                |       | 52,00          | -5,50  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Wk17-21      | 16,8  |  |  |
| FPB Wk18-21      | 168               |                          |       |                 |       |       |                |       | 55,00          | 0,00   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Wk18-21      | 16,8  |  |  |
| FPB M May-21     | 744               |                          |       |                 |       |       |                |       | 55,00          | 0,00   |         |            |                   |               |                         |          |        |                  | 626   |     |                  | SPB M May-21     | 67,2  |  |  |
| FPB M Jun-21     | 720               |                          |       |                 |       |       |                |       | 61,70          | -0,65  |         |            |                   |               |                         |          |        |                  | 626   |     |                  | SPB M Jun-21     | 74,3  |  |  |
| FPB M Jul-21     | 744               |                          |       |                 |       |       |                |       | 62,70          | -0,10  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB M Jul-21     | 72    |  |  |
| FPB M Aug-21     | 744               |                          |       |                 |       |       |                |       | 63,22          | -0,10  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB M Aug-21     | 74,4  |  |  |
| FPB M Sep-21     | 720               |                          |       |                 |       |       |                |       | 64,47          | -0,10  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB M Sep-21     | 72    |  |  |
| FPB M Oct-21     | 745               |                          |       |                 |       |       |                |       | 58,99          | 0,23   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB M Oct-21     | 74,4  |  |  |
| FPB Q3-21        | 2208              |                          |       |                 |       |       |                |       | 63,45          | -0,10  |         |            |                   |               |                         |          |        |                  |       | 427 |                  | SPB Q3-21        | 220,8 |  |  |
| FPB Q4-21        | 2209              |                          |       |                 |       |       |                |       | 63,05          | 0,25   |         |            |                   |               |                         |          |        |                  |       | 225 |                  | SPB Q4-21        | 220,9 |  |  |
| FPB Q1-22        | 2159              |                          |       |                 |       |       |                |       | 55,73          | 0,10   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Q1-22        | 215,9 |  |  |
| FPB Q2-22        | 2184              |                          |       |                 |       |       |                |       | 50,04          | 0,09   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Q2-22        | 218,4 |  |  |
| FPB Q3-22        | 2208              |                          |       |                 |       |       |                |       | 54,87          | 0,10   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Q3-22        | 220,8 |  |  |
| FPB Q4-22        | 2209              |                          |       |                 |       |       |                |       | 54,67          | 0,10   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Q4-22        | 220,9 |  |  |
| FPB Q1-23        | 2159              |                          |       |                 |       |       |                |       | 47,34          | -0,06  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB Q1-23        | 220,9 |  |  |
| FPB YR-22        | 8760              |                          |       |                 |       |       |                |       | 53,83          | 0,10   |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-22        | 876   |  |  |
| FPB YR-23        | 8760              |                          |       |                 |       |       |                |       | 45,73          | -0,05  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-23        | 876   |  |  |
| FPB YR-24        | 8784              |                          |       |                 |       |       |                |       | 41,18          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-24        | 878,4 |  |  |
| FPB YR-25        | 8760              |                          |       |                 |       |       |                |       | 39,93          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-25        | 876   |  |  |
| FPB YR-26        | 8760              |                          |       |                 |       |       |                |       | 39,33          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-26        | 876   |  |  |
| FPB YR-27        | 8760              |                          |       |                 |       |       |                |       | 39,18          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-27        | 876   |  |  |
| FPB YR-28        | 8784              |                          |       |                 |       |       |                |       | 38,63          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-28        | 878,4 |  |  |
| FPB YR-29        | 8760              |                          |       |                 |       |       |                |       | 38,38          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-29        | 876   |  |  |
| FPB YR-30        | 8760              |                          |       |                 |       |       |                |       | 38,23          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-30        | 876   |  |  |
| FPB YR-31        | 8760              |                          |       |                 |       |       |                |       | 38,18          | -0,35  |         |            |                   |               |                         |          |        |                  |       |     |                  | SPB YR-31        | 876   |  |  |

- <sup>(1)</sup> *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 |         | 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.        |
| FTS D We14Apr-21 | 5,65                 |               |       |                 |       |       |                |       | 73,24 | 9,14       |         |                          |        |      |        |        |               |
| FTS D Th15Apr-21 | 5,65                 |               |       |                 |       |       |                |       | 69,90 | 5,97       |         |                          |        |      |        |        |               |
| FTS D Fr16Apr-21 | 5,65                 |               |       |                 |       |       |                |       | 69,15 | 5,33       |         |                          |        |      |        |        |               |
| FTS D Sa17Apr-21 | 5,65                 |               |       |                 |       |       |                |       | 57,92 | 0,68       |         |                          |        |      |        |        |               |
| FTS D Su18Apr-21 | 5,65                 |               |       |                 |       |       |                |       | 50,97 | 0,68       |         |                          |        |      |        |        |               |
| FTS WE 17Apr-21  | 11,3                 |               |       |                 |       |       |                |       | 54,45 | 0,68       |         |                          |        |      |        |        |               |
| FTS Wk16-21      | 39,55                |               |       |                 |       |       |                |       | 60,61 | 6,50       |         |                          |        |      |        |        |               |
| FTS Wk17-21      | 42,05                |               |       |                 |       |       |                |       | 58,61 | 6,50       |         |                          |        |      |        |        |               |
| FTS Wk18-21      | 48,3                 |               |       |                 |       |       |                |       | 56,11 | n.a.       |         |                          |        |      |        |        |               |
| FTS M May-21     | 213,9                |               |       |                 |       |       |                |       | 56,11 | 2,00       |         |                          |        |      |        |        |               |
| FTS M Jun-21     | 219                  |               |       |                 |       |       |                |       | 63,46 | 1,57       |         |                          |        |      |        |        |               |
| FTS M Jul-21     | 245,21               |               |       |                 |       |       |                |       | 63,96 | 1,18       |         |                          |        |      |        |        |               |
| FTS M Aug-21     | 210,18               |               |       |                 |       |       |                |       | 64,49 | 1,20       |         |                          |        |      |        |        |               |
| FTS M Sep-21     | 163,8                |               |       |                 |       |       |                |       | 65,74 | 1,22       |         |                          |        |      |        |        |               |
| FTS M Oct-21     | 123,07               |               |       |                 |       |       |                |       | 59,82 | 0,70       |         |                          |        |      |        |        |               |
| FTS Q3-21        | 619,19               |               |       |                 |       |       |                |       | 64,61 | 1,20       |         |                          |        |      |        |        |               |
| FTS Q4-21        | 277,52               |               |       |                 |       |       |                |       | 63,86 | 0,75       |         |                          |        |      |        |        |               |
| FTS Q1-22        | 334,35               |               |       |                 |       |       |                |       | 55,69 | 0,26       |         |                          |        |      |        |        |               |
| FTS Q2-22        | 602,4                |               |       |                 |       |       |                |       | 49,96 | 0,93       |         |                          |        |      |        |        |               |
| FTS Q3-22        | 619,19               |               |       |                 |       |       |                |       | 54,82 | 1,02       |         |                          |        |      |        |        |               |
| FTS Q4-22        | 277,52               |               |       |                 |       |       |                |       | 54,62 | 1,02       |         |                          |        |      |        |        |               |
| FTS Q1-23        | 334,35               |               |       |                 |       |       |                |       | 47,02 | -0,19      |         |                          |        |      |        |        |               |
| FTS YR-22        | 1833,46              |               |       |                 |       |       |                |       | 53,35 | 0,85       |         |                          |        |      |        |        |               |
| FTS YR-23        | 1833,46              |               |       |                 |       |       |                |       | 43,25 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-24        | 1837,33              |               |       |                 |       |       |                |       | 38,44 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-25        | 1833,46              |               |       |                 |       |       |                |       | 37,17 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-26        | 1833,46              |               |       |                 |       |       |                |       | 36,42 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-27        | 1833,46              |               |       |                 |       |       |                |       | 35,62 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-28        | 1837,33              |               |       |                 |       |       |                |       | 35,15 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-29        | 1833,46              |               |       |                 |       |       |                |       | 34,88 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-30        | 1833,46              |               |       |                 |       |       |                |       | 34,77 | 0,30       |         |                          |        |      |        |        |               |
| FTS YR-31        | 1833,46              |               |       |                 |       |       |                |       | 34,72 | 0,30       |         |                          |        |      |        |        |               |

## 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 We14Apr-21 | 24                     |         |       |       |       |       |                 | 69,49 | 1,01           |        |            |            |                          |          |        |        |               |        |
| FDB D Th15Apr-21 | 24                     |         |       |       |       |       |                 | 68,00 | -1,50          |        |            |            |                          |          |        |        |               |        |
| FDB D Fr16Apr-21 | 24                     |         |       |       |       |       |                 | 63,51 | 1,48           |        |            |            |                          |          |        |        |               |        |
| FDB D Sa17Apr-21 | 24                     |         |       |       |       |       |                 | 59,79 | 2,98           |        |            |            |                          |          |        |        |               |        |
| FDB D Su18Apr-21 | 24                     |         |       |       |       |       |                 | 53,63 | 2,56           |        |            |            |                          |          |        |        |               |        |
| FDB WE 17Apr-21  | 48                     |         |       |       |       |       |                 | 56,71 | 2,77           |        |            |            |                          |          |        |        |               |        |
| FDB Wk16-21      | 168                    |         |       |       |       |       |                 | 56,71 | 0,65           |        |            |            |                          |          |        |        |               |        |
| FDB Wk17-21      | 168                    |         |       |       |       |       |                 | 52,13 | -0,48          |        |            |            |                          |          |        |        |               |        |
| FDB Wk18-21      | 168                    |         |       |       |       |       |                 | 54,22 | 0,36           |        |            |            |                          |          |        |        |               |        |
| FDB M May-21     | 744                    |         |       |       |       |       |                 | 51,72 | 0,30           |        |            |            |                          |          |        |        |               |        |
| FDB M Jun-21     | 720                    |         |       |       |       |       |                 | 54,78 | 0,64           |        |            |            |                          |          |        |        |               |        |
| FDB M Jul-21     | 744                    |         |       |       |       |       |                 | 56,15 | 0,60           |        |            |            |                          |          |        |        |               |        |
| FDB M Aug-21     | 744                    |         |       |       |       |       |                 | 54,81 | 0,45           |        |            |            |                          |          |        |        |               |        |
| FDB M Sep-21     | 720                    |         |       |       |       |       |                 | 60,24 | 0,34           |        |            |            |                          |          |        |        |               |        |
| FDB M Oct-21     | 745                    |         |       |       |       |       |                 | 58,85 | 0,44           |        |            |            |                          |          |        |        |               |        |
| FDB Q3-21        | 2208                   |         |       |       |       |       |                 | 57,03 | 0,46           |        |            |            |                          |          |        |        |               |        |
| FDB Q4-21        | 2209                   |         |       |       |       |       |                 | 61,27 | 0,42           |        |            |            |                          |          |        |        |               |        |
| FDB Q1-22        | 2159                   |         |       |       |       |       |                 | 63,91 | 0,39           |        |            |            |                          |          |        |        |               |        |
| FDB Q2-22        | 2184                   |         |       |       |       |       |                 | 52,00 | -0,10          |        |            |            |                          |          |        |        |               |        |
| FDB Q3-22        | 2208                   |         |       |       |       |       |                 | 54,50 | 0,25           |        |            |            |                          |          |        |        |               |        |
| FDB Q4-22        | 2209                   |         |       |       |       |       |                 | 59,67 | -0,26          |        |            |            |                          |          |        |        |               |        |
| FDB Q1-23        | 2159                   |         |       |       |       |       |                 | 62,10 | 0,31           |        |            |            |                          |          |        |        |               |        |
| FDB YR-22        | 8760                   |         |       |       |       |       |                 | 57,50 | 0,07           |        |            |            |                          |          |        |        |               |        |
| FDB YR-23        | 8760                   |         |       |       |       |       |                 | 56,93 | 0,11           |        |            |            |                          |          |        |        |               |        |
| FDB YR-24        | 8784                   |         |       |       |       |       |                 | 54,40 | 0,09           |        |            |            |                          |          |        |        |               |        |
| FDB YR-25        | 8760                   |         |       |       |       |       |                 | 53,15 | 0,00           |        |            |            |                          |          |        |        |               |        |
| FDB YR-26        | 8760                   |         |       |       |       |       |                 | 53,33 | -0,07          |        |            |            |                          |          |        |        |               |        |
| FDB YR-27        | 8760                   |         |       |       |       |       |                 | 53,70 | -0,08          |        |            |            |                          |          |        |        |               |        |
| FDB YR-28        | 8784                   |         |       |       |       |       |                 | 53,70 | -0,08          |        |            |            |                          |          |        |        |               |        |

## 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 We14Apr-21 | 24                     |               |       |                 |       |       |                |       | 80,66      | -0,59  |         |                          |        |          |        |        |               |
| FFB D Th15Apr-21 | 24                     |               |       |                 |       |       |                |       | 78,50      | -0,81  |         |                          |        |          |        |        |               |
| FFB D Fr16Apr-21 | 24                     |               |       |                 |       |       |                |       | 73,92      | 0,54   |         |                          |        |          |        |        |               |
| FFB D Sa17Apr-21 | 24                     |               |       |                 |       |       |                |       | 65,06      | 4,23   |         |                          |        |          |        |        |               |
| FFB D Su18Apr-21 | 24                     |               |       |                 |       |       |                |       | 54,44      | -0,11  |         |                          |        |          |        |        |               |
| FFB WE 17Apr-21  | 48                     |               |       |                 |       |       |                |       | 59,75      | 2,06   |         |                          |        |          |        |        |               |
| FFB Wk16-21      | 168                    |               |       |                 |       |       |                |       | 60,10      | -0,03  |         |                          |        |          |        |        |               |
| FFB Wk17-21      | 168                    |               |       |                 |       |       |                |       | 54,68      | -2,07  |         |                          |        |          |        |        |               |
| FFB Wk18-21      | 168                    |               |       |                 |       |       |                |       | 55,67      | -1,08  |         |                          |        |          |        |        |               |
| FFB M May-21     | 744                    |               |       |                 |       |       |                |       | 52,47      | 0,51   |         |                          |        |          |        |        |               |
| FFB M Jun-21     | 720                    |               |       |                 |       |       |                |       | 53,87      | 1,26   |         |                          |        |          |        |        |               |
| FFB M Jul-21     | 744                    |               |       |                 |       |       |                |       | 55,10      | 0,40   |         |                          |        |          |        |        |               |
| FFB M Aug-21     | 744                    |               |       |                 |       |       |                |       | 52,55      | 0,75   |         |                          |        |          |        |        |               |
| FFB M Sep-21     | 720                    |               |       |                 |       |       |                |       | 60,65      | 0,64   |         |                          |        |          |        |        |               |
| FFB M Oct-21     | 745                    |               |       |                 |       |       |                |       | 62,41      | 0,54   |         |                          |        |          |        |        |               |
| FFB Q3-21        | 2208                   |               |       |                 |       |       |                |       | 56,05      | 0,60   |         |                          |        |          |        |        |               |
| FFB Q4-21        | 2209                   |               |       |                 |       |       |                |       | 68,88      | 0,79   |         |                          |        |          |        |        |               |
| FFB Q1-22        | 2159                   |               |       |                 |       |       |                |       | 68,77      | 0,47   |         |                          |        |          |        |        |               |
| FFB Q2-22        | 2184                   |               |       |                 |       |       |                |       | 46,11      | -0,28  |         |                          |        |          |        |        |               |
| FFB Q3-22        | 2208                   |               |       |                 |       |       |                |       | 48,19      | 0,03   |         |                          |        |          |        |        |               |
| FFB Q4-22        | 2209                   |               |       |                 |       |       |                |       | 61,75      | -0,35  |         |                          |        |          |        |        |               |
| FFB Q1-23        | 2159                   |               |       |                 |       |       |                |       | 65,39      | -0,68  |         |                          |        |          |        |        |               |
| FFB YR-22        | 8760                   |               |       |                 |       |       |                |       | 56,16      | -0,04  |         |                          |        |          |        |        |               |
| FFB YR-23        | 8760                   |               |       |                 |       |       |                |       | 53,62      | -0,08  |         |                          |        |          |        |        |               |
| FFB YR-24        | 8784                   |               |       |                 |       |       |                |       | 51,03      | 0,16   |         |                          |        |          |        |        |               |
| FFB YR-25        | 8760                   |               |       |                 |       |       |                |       | 49,78      | 0,07   |         |                          |        |          |        |        |               |
| FFB YR-26        | 8760                   |               |       |                 |       |       |                |       | 49,96      | 0,00   |         |                          |        |          |        |        |               |
| FFB YR-27        | 8760                   |               |       |                 |       |       |                |       | 50,33      | -0,01  |         |                          |        |          |        |        |               |
| FFB YR-28        | 8784                   |               |       |                 |       |       |                |       | 50,33      | -0,01  |         |                          |        |          |        |        |               |



## 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 We14Apr-21         | 1             |               |       |                 |       |       |                |       | 21,000     | 0,010  |         |            |                          |          |        |        |                      |
| FGE D Th15Apr-21         | 1             |               |       |                 |       |       |                |       | 20,920     | -0,080 |         |            |                          |          |        |        |                      |
| FGE D Fr16Apr-21         | 1             |               |       |                 |       |       |                |       | 20,900     | -0,100 |         |            |                          |          |        |        |                      |
| FGE D Sa17Apr-21         | 1             |               |       |                 |       |       |                |       | 19,900     | -1,100 |         |            |                          |          |        |        |                      |
| FGE D Su18Apr-21         | 1             |               |       |                 |       |       |                |       | 19,900     | -1,100 |         |            |                          |          |        |        |                      |
| FGE WE 17Apr-21          | 2             |               |       |                 |       |       |                |       | 19,900     | -1,100 |         |            |                          |          |        |        |                      |
| FGE WkDs16-21            | 5             |               |       |                 |       |       |                |       | 19,753     | 0,252  |         |            |                          |          |        |        |                      |
| FGE WE 24Apr-21          | 2             |               |       |                 |       |       |                |       | 19,753     | 0,252  |         |            |                          |          |        |        |                      |
| FGE WkDs17-21            | 5             |               |       |                 |       |       |                |       | 19,753     | 0,252  |         |            |                          |          |        |        |                      |
| FGE WE 01May-21          | 2             |               |       |                 |       |       |                |       | 19,753     | 0,252  |         |            |                          |          |        |        |                      |
| FGE WkDs18-21            | 5             |               |       |                 |       |       |                |       | 19,830     | -0,130 |         |            |                          |          |        |        |                      |
| FGE WE 08May-21          | 2             |               |       |                 |       |       |                |       | 19,830     | -0,130 |         |            |                          |          |        |        |                      |
| FGE BoM D+1 Calendar Day | 17            |               |       |                 |       |       |                |       | 19,980     | n.a.   |         |            |                          |          |        |        |                      |
| FGE M May-21             | 31            |               |       |                 |       |       |                |       | 19,830     | -0,130 |         |            |                          |          |        |        |                      |
| FGE M Jun-21             | 30            |               |       |                 |       |       |                |       | 19,850     | 0,150  |         |            |                          |          |        |        |                      |
| FGE M Jul-21             | 31            |               |       |                 |       |       |                |       | 19,788     | -0,027 |         |            |                          |          |        |        |                      |
| FGE Q3-21                | 92            |               |       |                 |       |       |                |       | 20,360     | 0,060  |         |            |                          |          |        |        |                      |
| FGE Q4-21                | 92            |               |       |                 |       |       |                |       | 21,275     | 0,007  |         |            |                          |          |        |        |                      |
| FGE Q1-22                | 90            |               |       |                 |       |       |                |       | 21,528     | -0,512 |         |            |                          |          |        |        |                      |
| FGE Q2-22                | 91            |               |       |                 |       |       |                |       | 17,635     | -0,015 |         |            |                          |          |        |        |                      |
| FGE Win-21               | 182           |               |       |                 |       |       |                |       | 21,400     | -0,250 |         |            |                          |          |        |        |                      |
| FGE Sum-22               | 183           |               |       |                 |       |       |                |       | 17,450     | -0,060 |         |            |                          |          |        |        |                      |
| FGE Win-22               | 182           |               |       |                 |       |       |                |       | 19,300     | -0,005 |         |            |                          |          |        |        |                      |
| FGE YR-22                | 365           |               |       |                 |       |       |                |       | 18,830     | -0,200 |         |            |                          |          |        |        |                      |
| FGE YR-23                | 365           |               |       |                 |       |       |                |       | 17,735     | -0,095 |         |            |                          |          |        |        |                      |

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 May-21 44 | 744                    |                       |       |                 |       |       |                |       | 11,00      | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 45 | 744                    |                       |       |                 |       |       |                |       | 10,00      | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 46 | 744                    |                       |       |                 |       |       |                |       | 9,01       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 47 | 744                    |                       |       |                 |       |       |                |       | 8,01       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 48 | 744                    |                       |       |                 |       |       |                |       | 7,03       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 49 | 744                    |                       |       |                 |       |       |                |       | 6,06       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 50 | 744                    |                       |       |                 |       |       |                |       | 5,12       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 51 | 744                    |                       |       |                 |       |       |                |       | 4,23       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 52 | 744                    |                       |       |                 |       |       |                |       | 3,40       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 53 | 744                    |                       |       |                 |       |       |                |       | 2,66       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 54 | 744                    |                       |       |                 |       |       |                |       | 2,01       | n.a.   |          |                          |        |        |        |        |               |
| OEB C M May-21 55 | 744                    |                       |       |                 |       |       |                |       | 1,47       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 51 | 744                    |                       |       |                 |       |       |                |       | 0,23       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 50 | 744                    |                       |       |                 |       |       |                |       | 0,12       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 49 | 744                    |                       |       |                 |       |       |                |       | 0,06       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 48 | 744                    |                       |       |                 |       |       |                |       | 0,03       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 47 | 744                    |                       |       |                 |       |       |                |       | 0,01       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 46 | 744                    |                       |       |                 |       |       |                |       | 0,00       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 45 | 744                    |                       |       |                 |       |       |                |       | 0,00       | n.a.   |          |                          |        |        |        |        |               |
| OEB P M May-21 44 | 744                    |                       |       |                 |       |       |                |       | 0,00       | 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                    |                       |       |                 |       |       |                |       | 4,16       | n.a.   |          |                          |        |        |        |        |               |

|                   |     |      |      |
|-------------------|-----|------|------|
| OEB C M Jun-21 60 | 720 | 3,55 | n.a. |
| OEB C M Jun-21 61 | 720 | 2,99 | n.a. |
| OEB C M Jun-21 62 | 720 | 2,50 | n.a. |
| OEB P M Jun-21 58 | 720 | 1,13 | n.a. |
| OEB P M Jun-21 57 | 720 | 0,85 | n.a. |
| OEB P M Jun-21 56 | 720 | 0,63 | n.a. |
| OEB P M Jun-21 55 | 720 | 0,46 | n.a. |

1.8.2 Quarter 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 Q3-21 51 | 2208          |                       |       |                 |       |       |                |       | 12,43      | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 52 | 2208          |                       |       |                 |       |       |                |       | 11,44      | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 53 | 2208          |                       |       |                 |       |       |                |       | 10,47      | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 54 | 2208          |                       |       |                 |       |       |                |       | 9,50       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 55 | 2208          |                       |       |                 |       |       |                |       | 8,56       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 56 | 2208          |                       |       |                 |       |       |                |       | 7,64       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 57 | 2208          |                       |       |                 |       |       |                |       | 6,75       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 58 | 2208          |                       |       |                 |       |       |                |       | 5,91       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 59 | 2208          |                       |       |                 |       |       |                |       | 5,12       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 60 | 2208          |                       |       |                 |       |       |                |       | 4,38       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 61 | 2208          |                       |       |                 |       |       |                |       | 3,70       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 62 | 2208          |                       |       |                 |       |       |                |       | 3,09       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 63 | 2208          |                       |       |                 |       |       |                |       | 2,55       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 64 | 2208          |                       |       |                 |       |       |                |       | 2,07       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB C Q3-21 65 | 2208          |                       |       |                 |       |       |                |       | 1,66       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 61 | 2208          |                       |       |                 |       |       |                |       | 1,30       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 60 | 2208          |                       |       |                 |       |       |                |       | 0,97       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 59 | 2208          |                       |       |                 |       |       |                |       | 0,71       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 58 | 2208          |                       |       |                 |       |       |                |       | 0,51       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 57 | 2208          |                       |       |                 |       |       |                |       | 0,35       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 56 | 2208          |                       |       |                 |       |       |                |       | 0,23       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 55 | 2208          |                       |       |                 |       |       |                |       | 0,15       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 54 | 2208          |                       |       |                 |       |       |                |       | 0,09       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 53 | 2208          |                       |       |                 |       |       |                |       | 0,05       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 52 | 2208          |                       |       |                 |       |       |                |       | 0,03       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 51 | 2208          |                       |       |                 |       |       |                |       | 0,02       | n.a.   |         |        |                          |        |        |        |               |  |
| OEB P Q3-21 50 | 2208          |                       |       |                 |       |       |                |       | 0,01       | n.a.   |         |        |                          |        |        |        |               |  |

|                |      |      |      |
|----------------|------|------|------|
| OEB P Q3-21 49 | 2208 | 0,00 | 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 | 3,62 | n.a. |
| OEB C Q4-21 63 | 2209 | 3,12 | n.a. |
| OEB C Q4-21 64 | 2209 | 2,67 | n.a. |
| OEB C Q4-21 65 | 2209 | 2,27 | n.a. |
| OEB P Q4-21 61 | 2209 | 2,17 | n.a. |
| OEB P Q4-21 60 | 2209 | 1,78 | n.a. |
| OEB P Q4-21 59 | 2209 | 1,43 | n.a. |
| OEB P Q4-21 58 | 2209 | 1,13 | 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 |        |         | Auction    |        | Continuous |        | Energy |               | Fin. |  | Phys. |  | 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. |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 48 | 8760                  |                          |       |                 |       |       |                |       | 6,28       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 49 | 8760                  |                          |       |                 |       |       |                |       | 5,47       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 50 | 8760                  |                          |       |                 |       |       |                |       | 4,71       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 51 | 8760                  |                          |       |                 |       |       |                |       | 4,02       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 52 | 8760                  |                          |       |                 |       |       |                |       | 3,39       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 53 | 8760                  |                          |       |                 |       |       |                |       | 2,82       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 54 | 8760                  |                          |       |                 |       |       |                |       | 2,32       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB C 4 YR-22 55 | 8760                  |                          |       |                 |       |       |                |       | 1,89       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 51 | 8760                  |                          |       |                 |       |       |                |       | 1,21       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 50 | 8760                  |                          |       |                 |       |       |                |       | 0,90       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 49 | 8760                  |                          |       |                 |       |       |                |       | 0,65       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 48 | 8760                  |                          |       |                 |       |       |                |       | 0,46       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 47 | 8760                  |                          |       |                 |       |       |                |       | 0,31       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 46 | 8760                  |                          |       |                 |       |       |                |       | 0,21       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 45 | 8760                  |                          |       |                 |       |       |                |       | 0,13       | n.a.   |         |            |        |            |        |        |               |      |  |       |  |     |  |               |  |
| OEB P 4 YR-22 44 | 8760                  |                          |       |                 |       |       |                |       | 0,08       | 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 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                |  |
| 13/04/2021 | 74,81      | 73,22 | 75,50      | 74,59 | -0,69            | -1,37 | 0,69      | 0,00 | 72,87            | 57,52               | 83,62               |  |
| 14/04/2021 | 73,01      | 72,01 | 73,96      | 73,15 | -0,95            | -1,14 | 0,95      | 0,00 | 71,42            | 69,49               | 80,66               |  |

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 |
| 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 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              |            |                        |                         |                            |                                 |                               |
| Kyonynsys Century S.L.U.                            | X              |            |                        |                         |                            |                                 |                               |
| Ledesma Comecializadora 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                     | OMP            |            | 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<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        |                                    |
| Call Auction Trading  | 0,0070                | 0,0070                 | 0,0070        |                                    |
| Bilateral Transactions ** (between different owners)                        | 0,0070                | 0,0050                 | 0,0025        | 0,01                               |
| 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 April 01<sup>st</sup> 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 |
|--------------------------------|---|
| <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 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".