

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

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

Instrument	Nominal Value MWh	Futures (FTB)										Market Total (excl. OTC)				Forwards (FWB)		Swaps (SWB)		
		Auction		Trading Session			Closing Orders		Settlement (1)			Buy+Sell				OTC	Open Interest	OTC	Open Interest	
		Eq. €/MWh	Open €/MWh	High €/MWh	Low €/MWh	Last €/MWh	Bid €/MWh	Ask €/MWh	Price €/MWh	Change €/MWh	Auction #cont.	Continuous #cont.	Energy MWh	Fin. #cont.	Phys. #cont.					OTC #cont.
FTB D Th15Apr-21	24								68,19	-1,81										
FTB D Fr16Apr-21	24								60,00	0,00										
FTB D Sa17Apr-21	24								55,22	0,00										
FTB D Su18Apr-21	24								48,78	0,00										
FTB WE 17Apr-21	48								52,00	0,00										
FTB Wk16-21	168								60,50	1,00										
FTB Wk17-21	168								53,00	1,00										
FTB Wk18-21	168								55,00	0,00										
FTB M May-21	744						54,60	55,75	55,00	0,00								841		
FTB M Jun-21	720						61,35	62,50	62,00	0,30								843		
FTB M Jul-21	744								62,50	-0,15										
FTB M Aug-21	744								63,02	-0,15										
FTB M Sep-21	720								64,27	-0,15										
FTB M Oct-21	745								58,47	-0,47										
FTB Q3-21	2208						62,50	63,40	63,25	-0,15						5	869			
FTB Q4-21	2209		63,25	63,25	63,25	63,25	62,00	64,00	62,50	-0,50		1	2 209	2						
FTB Q1-22	2159								55,50	-0,20								46		
FTB Q2-22	2184								49,09	-0,92								5		
FTB Q3-22	2208								55,50	0,66										
FTB Q4-22	2209								55,10	0,46										
FTB Q1-23	2159						47,40		47,55	0,24										
FTB YR-22	8760						53,20	54,15	53,80	0,00						6	320			
FTB YR-23	8760						45,30	46,40	45,85	0,15								288		
FTB YR-24	8784								41,30	0,15								147		
FTB YR-25	8760								40,05	0,15								20		
FTB YR-26	8760								39,45	0,15								10		
FTB YR-27	8760								39,30	0,15								3		
FTB YR-28	8784								38,75	0,15								3		
FTB YR-29	8760								38,50	0,15								3		
FTB YR-30	8760								38,35	0,15								3		
FTB YR-31	8760								38,30	0,15										

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

1.2 MIBEL SPEL Peak Load (FTK)

Instrument	Nominal Value 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 Th15Apr-21	12								69,43	-0,25							
FTK D Fr16Apr-21	12							60,07	0,39								
FTK Wk16-21	60							64,62	1,05								
FTK Wk17-21	60							56,76	1,05								
FTK Wk18-21	60							58,85	0,00								
FTK M May-21	252							58,85	0,00								
FTK M Jun-21	264							66,20	0,32								
FTK M Jul-21	264							66,71	-0,14								
FTK M Aug-21	264							67,26	-0,15								
FTK M Sep-21	264							68,56	-0,16								
FTK M Oct-21	252							62,49	-0,50								
FTK Q3-21	792							67,51	-0,15								
FTK Q4-21	792							66,72	-0,52								
FTK Q1-22	768							57,85	-0,21								
FTK Q2-22	780							51,12	-0,97								
FTK Q3-22	792							57,85	0,69								
FTK Q4-22	780							57,42	0,47								
FTK Q1-23	780							49,51	0,25								
FTK YR-22	3120							56,06	0,00								
FTK YR-23	3120							45,47	0,16								
FTK YR-24	3144							40,11	0,16								
FTK YR-25	3132							38,78	0,16								
FTK YR-26	3132							37,99	0,16								
FTK YR-27	3132							37,15	0,16								
FTK YR-28	3120							36,66	0,16								
FTK YR-29	3132							36,38	0,16								
FTK YR-30	3132							36,26	0,16								
FTK YR-31	3132							36,21	0,16								

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Futures (FPB)																	Mini Swaps (SPB)									
	Nom. Value	Market Total (excl. OTC)										Instrument	Nom. Value	Open Interest													
		Auction		Trading Session			Closing Orders		Settlement (1)					Buy+Sell		MWh	OTC	Open Interest									
		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 Th15Apr-21	24								67,98	-1,47													SPB D Th15Apr-21	2,4			
FPB D Fr16Apr-21	24								59,54	0,09														SPB D Fr16Apr-21	2,4		
FPB D Sa17Apr-21	24								54,76	0,09														SPB D Sa17Apr-21	2,4		
FPB D Su18Apr-21	24								48,32	0,09														SPB D Su18Apr-21	2,4		
FPB WE 17Apr-21	48								51,54	0,09														SPB WE 17Apr-21	4,8		
FPB Wk16-21	168								60,50	1,00														SPB Wk16-21	16,8		
FPB Wk17-21	168								53,00	1,00														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								62,00	0,30										626				SPB M Jun-21	74,3		
FPB M Jul-21	744								62,55	-0,15														SPB M Jul-21	72		
FPB M Aug-21	744								63,07	-0,15														SPB M Aug-21	74,4		
FPB M Sep-21	720								64,32	-0,15														SPB M Sep-21	72		
FPB M Oct-21	745								58,52	-0,47														SPB M Oct-21	74,4		
FPB Q3-21	2208								63,30	-0,15										427				SPB Q3-21	220,8		
FPB Q4-21	2209								62,55	-0,50										225				SPB Q4-21	220,9		
FPB Q1-22	2159								55,53	-0,20														SPB Q1-22	215,9		
FPB Q2-22	2184								49,12	-0,92														SPB Q2-22	218,4		
FPB Q3-22	2208								55,53	0,66														SPB Q3-22	220,8		
FPB Q4-22	2209								55,13	0,46														SPB Q4-22	220,9		
FPB Q1-23	2159								47,58	0,24														SPB Q1-23	220,9		
FPB YR-22	8760								53,83	0,00														SPB YR-22	876		
FPB YR-23	8760								45,88	0,15														SPB YR-23	876		
FPB YR-24	8784								41,33	0,15														SPB YR-24	878,4		
FPB YR-25	8760								40,08	0,15														SPB YR-25	876		
FPB YR-26	8760								39,48	0,15														SPB YR-26	876		
FPB YR-27	8760								39,33	0,15														SPB YR-27	876		
FPB YR-28	8784								38,78	0,15														SPB YR-28	878,4		
FPB YR-29	8760								38,53	0,15														SPB YR-29	876		
FPB YR-30	8760								38,38	0,15														SPB YR-30	876		
FPB YR-31	8760								38,33	0,15														SPB YR-31	876		

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

1.4 MIBEL SPEL Solar Load (FTS)

Instrument	Nominal Value	Futures (FTS)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders			Settlement		Buy+Sell					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
		MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTS D Th15Apr-21	5,65								68,51	0,53							
FTS D Fr16Apr-21	5,65								58,56	0,58							
FTS D Sa17Apr-21	5,65								54,92	0,00							
FTS D Su18Apr-21	5,65								47,97	0,00							
FTS WE 17Apr-21	11,3								51,45	0,00							
FTS Wk16-21	39,55								61,61	1,00							
FTS Wk17-21	42,05								54,11	1,00							
FTS Wk18-21	48,3								56,11	0,00							
FTS M May-21	213,9								56,11	0,00							
FTS M Jun-21	219								63,11	0,30							
FTS M Jul-21	245,21								63,71	-0,15							
FTS M Aug-21	210,18								64,24	-0,15							
FTS M Sep-21	163,8								65,49	-0,15							
FTS M Oct-21	123,07								59,58	-0,47							
FTS Q3-21	619,19								64,36	-0,15							
FTS Q4-21	277,52								63,61	-0,50							
FTS Q1-22	334,35								55,64	-0,15							
FTS Q2-22	602,4								49,17	-0,88							
FTS Q3-22	619,19								55,64	0,72							
FTS Q4-22	277,52								55,23	0,51							
FTS Q1-23	334,35								47,20	0,24							
FTS YR-22	1833,46								53,45	0,00							
FTS YR-23	1833,46								43,35	0,15							
FTS YR-24	1837,33								38,24	0,15							
FTS YR-25	1833,46								36,97	0,15							
FTS YR-26	1833,46								36,22	0,15							
FTS YR-27	1833,46								35,42	0,15							
FTS YR-28	1837,33								34,95	0,15							
FTS YR-29	1833,46								34,68	0,15							
FTS YR-30	1833,46								34,57	0,15							
FTS YR-31	1833,46								34,52	0,15							

1.5 German DEEL Base Load (FDB)

Instrument	Futures (FDB)																	
	Nominal Value €/MWh	Auction					Trading Session		Closing Orders		Settlement		Market Total (excl. OTC)					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell			Open Interest	
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FDB D Th15Apr-21	24							66,98	-1,02									
FDB D Fr16Apr-21	24							61,95	-1,56									
FDB D Sa17Apr-21	24							57,38	-2,41									
FDB D Su18Apr-21	24							54,78	1,15									
FDB WE 17Apr-21	48							56,08	-0,63									
FDB Wk16-21	168							57,01	0,30									
FDB Wk17-21	168							51,10	-1,03									
FDB Wk18-21	168							53,43	-0,79									
FDB M May-21	744							51,42	-0,30									
FDB M Jun-21	720							54,56	-0,22									
FDB M Jul-21	744							55,43	-0,72									
FDB M Aug-21	744							54,16	-0,65									
FDB M Sep-21	720							59,88	-0,36									
FDB M Oct-21	745							58,15	-0,70									
FDB Q3-21	2208							56,45	-0,58									
FDB Q4-21	2209							60,55	-0,72									
FDB Q1-22	2159							63,02	-0,89									
FDB Q2-22	2184							50,86	-1,14									
FDB Q3-22	2208							53,29	-1,21									
FDB Q4-22	2209							58,59	-1,08									
FDB Q1-23	2159							62,40	0,30									
FDB YR-22	8760							56,42	-1,08									
FDB YR-23	8760							55,82	-1,11									
FDB YR-24	8784							53,66	-0,74									
FDB YR-25	8760							52,63	-0,52									
FDB YR-26	8760							52,88	-0,45									
FDB YR-27	8760							53,25	-0,45									
FDB YR-28	8784							53,25	-0,45									

1.6 French FREL Base Load (FFB)

Instrument	Nominal Value €/MWh	Futures (FFB)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Auction #cont.	Continuous #cont.	Energy MWh	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.	#cont.	#cont.	#cont.	
FFB D Th15Apr-21	24								74,32	-4,18							
FFB D Fr16Apr-21	24								71,90	-2,02							
FFB D Sa17Apr-21	24								63,34	-1,72							
FFB D Su18Apr-21	24								56,42	1,98							
FFB WE 17Apr-21	48								59,88	0,13							
FFB Wk16-21	168								60,25	0,15							
FFB Wk17-21	168								54,08	-0,60							
FFB Wk18-21	168								54,50	-1,17							
FFB M May-21	744								52,18	-0,29							
FFB M Jun-21	720								53,71	-0,16							
FFB M Jul-21	744								55,25	0,15							
FFB M Aug-21	744								50,84	-1,71							
FFB M Sep-21	720								60,92	0,27							
FFB M Oct-21	745								61,94	-0,47							
FFB Q3-21	2208								55,61	-0,44							
FFB Q4-21	2209								68,24	-0,64							
FFB Q1-22	2159								68,15	-0,62							
FFB Q2-22	2184								44,94	-1,17							
FFB Q3-22	2208								47,10	-1,09							
FFB Q4-22	2209								60,55	-1,20							
FFB Q1-23	2159								64,42	-0,97							
FFB YR-22	8760								55,14	-1,02							
FFB YR-23	8760								52,85	-0,77							
FFB YR-24	8784								50,70	-0,33							
FFB YR-25	8760								49,67	-0,11							
FFB YR-26	8760								49,92	-0,04							
FFB YR-27	8760								50,29	-0,04							
FFB YR-28	8784								50,29	-0,04							

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 Th15Apr-21	1								21,000	0,080							
FGE D Fr16Apr-21	1								20,900	0,000							
FGE D Sa17Apr-21	1								20,210	0,310							
FGE D Su18Apr-21	1								20,190	0,290							
FGE WE 17Apr-21	2								20,200	0,300							
FGE WkDs16-21	5								20,575	0,822							
FGE WE 24Apr-21	2								20,575	0,822							
FGE WkDs17-21	5								20,575	0,822							
FGE WE 01May-21	2								20,575	0,822							
FGE WkDs18-21	5								19,930	0,100							
FGE WE 08May-21	2								19,930	0,100							
FGE BoM D+1 Calendar Day	16								20,575	n.a.							
FGE M May-21	31								19,930	0,100							
FGE M Jun-21	30								20,000	0,150							
FGE M Jul-21	31								19,918	0,130							
FGE Q3-21	92								20,550	0,190							
FGE Q4-21	92								21,250	-0,025							
FGE Q1-22	90								21,958	0,430							
FGE Q2-22	91								17,575	-0,060							
FGE Win-21	182								21,600	0,200							
FGE Sum-22	183								17,455	0,005							
FGE Win-22	182								19,225	-0,075							
FGE YR-22	365								18,930	0,100							
FGE YR-23	365								17,830	0,095							

1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

Instrument	Nominal Value	Futures Options (OEB)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Buy+Sell						
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C M 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								9,00	n.a.							
OEB C M May-21 47	744								8,01	n.a.							
OEB C M May-21 48	744								7,02	n.a.							
OEB C M May-21 49	744								6,05	n.a.							
OEB C M May-21 50	744								5,11	n.a.							
OEB C M May-21 51	744								4,21	n.a.							
OEB C M May-21 52	744								3,37	n.a.							
OEB C M May-21 53	744								2,62	n.a.							
OEB C M May-21 54	744								1,96	n.a.							
OEB C M May-21 55	744								1,42	n.a.							
OEB P M May-21 51	744								0,21	n.a.							
OEB P M May-21 50	744								0,11	n.a.							
OEB P M May-21 49	744								0,05	n.a.							
OEB P M May-21 48	744								0,02	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								4,34	n.a.							

OEB C M Jun-21 60	720	3,71	n.a.
OEB C M Jun-21 61	720	3,14	n.a.
OEB C M Jun-21 62	720	2,63	n.a.
OEB P M Jun-21 58	720	1,03	n.a.
OEB P M Jun-21 57	720	0,77	n.a.
OEB P M Jun-21 56	720	0,56	n.a.
OEB P M Jun-21 55	720	0,40	n.a.

1.8.2 Quarter Futures Options

Instrument	Futures Options (OEB)																	
	Nominal Value	Auction					Trading Session			Closing Orders		Settlement		Market Total (excl. OTC)				
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest	
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.		
OEB C Q3-21 51	2208							12,28	n.a.									
OEB C Q3-21 52	2208							11,29	n.a.									
OEB C Q3-21 53	2208							10,32	n.a.									
OEB C Q3-21 54	2208							9,35	n.a.									
OEB C Q3-21 55	2208							8,41	n.a.									
OEB C Q3-21 56	2208							7,50	n.a.									
OEB C Q3-21 57	2208							6,61	n.a.									
OEB C Q3-21 58	2208							5,78	n.a.									
OEB C Q3-21 59	2208							4,99	n.a.									
OEB C Q3-21 60	2208							4,25	n.a.									
OEB C Q3-21 61	2208							3,58	n.a.									
OEB C Q3-21 62	2208							2,98	n.a.									
OEB C Q3-21 63	2208							2,45	n.a.									
OEB C Q3-21 64	2208							1,98	n.a.									
OEB C Q3-21 65	2208							1,58	n.a.									
OEB P Q3-21 61	2208							1,33	n.a.									
OEB P Q3-21 60	2208							1,00	n.a.									
OEB P Q3-21 59	2208							0,73	n.a.									
OEB P Q3-21 58	2208							0,52	n.a.									
OEB P Q3-21 57	2208							0,36	n.a.									
OEB P Q3-21 56	2208							0,24	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							0,06	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	3,33	n.a.
OEB C Q4-21 63	2209	2,85	n.a.
OEB C Q4-21 64	2209	2,43	n.a.
OEB C Q4-21 65	2209	2,05	n.a.
OEB P Q4-21 61	2209	2,36	n.a.
OEB P Q4-21 60	2209	1,93	n.a.
OEB P Q4-21 59	2209	1,57	n.a.
OEB P Q4-21 58	2209	1,25	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	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#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							4,01	n.a.																
OEB C 4 YR-22 52	8760							3,38	n.a.																
OEB C 4 YR-22 53	8760							2,81	n.a.																
OEB C 4 YR-22 54	8760							2,32	n.a.																
OEB C 4 YR-22 55	8760							1,88	n.a.																
OEB P 4 YR-22 51	8760							1,20	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)			Open Interest	
		Auction		Trading Session			Closing Orders		Settlement		Auction		Continuous	Energy	Buy+Sell		
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.		OTC
MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.		
FTR E-P M May-21	744								0,00	n.a.							
FTR E-P M Jun-21	720								0,00	n.a.							
FTR E-P M Jul-21	744								0,00	n.a.							
FTR E-P Q3-21	2208								0,00	n.a.							
FTR E-P Q4-21	2209								0,00	n.a.							
FTR P-E M May-21	744								0,00	n.a.							
FTR P-E M Jun-21	720								0,00	n.a.							
FTR P-E M Jul-21	744								0,00	n.a.							
FTR P-E Q3-21	2208								0,00	n.a.							
FTR P-E Q4-21	2209								0,00	n.a.							

1.10 Index / Índices / Índices

Day	Iberian								Non-Iberian		
	PTEL Index		SPEL Index		Spread PTEL/SPEL		FTR Index		SPEL Solar Index	(German) DEEL Index	(French) FREL Index
	Base	Peak	Base	Peak	Base	Peak	E-P	P-E	Solar	Base	Base
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
15/04/2021	67,98	69,02	68,19	69,43	-0,21	-0,41	0,21	0,00	68,51	66,98	74,32

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

Units: Euro/MWh

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

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

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

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

Units: Euro/MWh

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

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

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

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

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

Unit: Euro/MWh

* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

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

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

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

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

Unit: Euro

⁽¹⁾ For Own Account and Third Parties Account

⁽²⁾ For Third Parties Account

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

⁽⁴⁾ Up to a maximum 12.000 EUR

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

Unit: Euro

4. Rules / Reglas / Regras

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

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

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

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

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

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

5. Operational Limits

5.1. Parameters of the Order Transaction Ratio

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

5.2 Positions Limits

As of April 01st 2021:

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

5.3. Volume Limits per Order (nº of contracts)

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

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

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

6.1 MIBEL SPEL Base Load Futures (FTB)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

8. News / Noticias / Notícias

Curve extension to Week+4 // Extensión de curva a Semana+4 // Extensão da curva para Semana +4

On April 19th OMIP and OMIClear will launch new maturity contracts corresponding to the 4th Week ahead (Wk+4 contracts).

These new maturities will be listed for all electricity Futures, Forwards and Swaps products listed in OMIP (and cleared by OMIClear).

In this context please be informed of the following amendments on General Contractual Terms (GCT) and Technical Specifications (TS) registered in CMVM - the Portuguese Securities Market Commission (Portuguese FSA):

- MIBEL SPEL Base Load Financial Futures Contracts
- MIBEL SPEL Base Load Physical Futures Contracts
- MIBEL SPEL Peak Load Financial Futures Contracts
- MIBEL SPEL Peak Load Physical Futures Contracts
- Base Load SPEL Forward Contracts
- Base Load SPEL SWAP Contracts
- MIBEL PTEL Base Load Financial Futures Contracts
- MIBEL PTEL Base Load Physical Futures Contracts
- Mini SWAP PTEL Base
- MIBEL SPEL Solar Financial Futures Contracts
- DEEL Base Load Financial Futures Contracts
- FREL Base Load Financial Futures Contracts

El 19 de abril, OMIP y OMIClear lanzarán nuevos contratos de vencimiento correspondientes a cuarta semana por delante (contratos Semana +4).

Estos nuevos vencimientos se enumerarán para todos los productos de futuros, forwards y swaps de electricidad que figuran en OMIP (y compensados por OMIClear).

En este contexto, tenga en cuenta las siguientes enmiendas a los Cláusulas Contractuales Generales (GCT) y las Fichas Técnicas (TS) registradas en CMVM: la Comisión portuguesa del mercado de valores (FSA portuguesa):

- Contratos de futuros financieros de carga base SPEL de MIBEL
- Contratos de futuros físicos de carga base SPEL de MIBEL
- MIBEL SPEL Contratos de futuros financieros de carga punta
- MIBEL SPEL Contratos de Futuros Físicos de Carga punta
- Contratos de carga base SPEL Forward

Contratos de carga base SPEL SWAP
Contratos de futuros financieros de carga base MIBEL PTEL
Contratos de futuros físicos de carga base MIBEL PTEL
PTEL Mini SWAP carga base
Contratos de Futuros Financieros carga solar MIBEL SPEL
Contratos de Futuros Financieros carga base DEEL
Contratos de Futuros Financieros carga base FREL

No dia 19 de abril, o OMIP e o OMIClear lançarão novos contratos de vencimento correspondentes á quarta semana á frente (contratos Semana +4).

Esses novos vencimentos serão listados para todos os produtos Futuros, Forwards e Swaps de eletricidade listados no OMIP (e compensados pela OMIClear).

Neste contexto, seja informado das seguintes alterações aos Clausulas Contratuais Gerais (TCG) e Fichas Técnicas (TS) registadas na CMVM - Comissão de Mercado de Valores Mobiliários (FSA portuguesa):

Contratos Futuros Financeiros de carga base MIBEL SPEL
Contratos Futuros Físicos de carga base MIBEL SPEL
Contratos Futuros Financeiros de carga ponta MIBEL SPEL
Contratos Futuros Físicos de carga ponta MIBEL SPEL
Contratos SPEL Forward de carga base
Contratos SPEL SWAP de carga base
Contratos Futuros Financeiros de carga Base MIBEL PTEL
Contratos Futuros Físicos de carga base MIBEL PTEL
Mini SWAP PTEL Carga Base
Contratos Futuros Financeiros Solar MIBEL SPEL
Contratos Futuros Financeiros carga Base DEEL
Contratos Futuros Financeiros carga Base FREL