

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.
FTB D We21Apr-21	24								79,60	4,10						50	50		
FTB D Th22Apr-21	24						70,25	78,00	71,00	-0,33									
FTB D Fr23Apr-21	24								64,00	-6,54									
FTB D Sa24Apr-21	24								59,63	0,00									
FTB D Su25Apr-21	24								52,87	0,00									
FTB WE 24Apr-21	48								56,25	0,00									
FTB Wk17-21	168								61,00	3,34									
FTB Wk18-21	168								61,50	3,34									
FTB Wk19-21	168								58,45	-0,30									
FTB Wk20-21	168								58,45	-0,30									
FTB M May-21	744						58,25	59,40	58,45	-0,30								841	
FTB M Jun-21	720						64,50	65,65	65,25	0,55						5		848	
FTB M Jul-21	744								65,17	0,35									
FTB M Aug-21	744								65,71	0,35									
FTB M Sep-21	720								67,01	0,36									
FTB M Oct-21	745								60,58	0,00									
FTB Q3-21	2208		65,84	65,84	65,84	65,84	65,55	66,40	65,95	0,35		1	2 208	2		1		875	
FTB Q4-21	2209		64,90	64,90	64,90	64,90	64,50		64,75	0,00		10	22 090	20				852	
FTB Q1-22	2159		56,80	57,25	56,80	57,25			57,60	0,29		10	21 590	20				56	
FTB Q2-22	2184								50,53	-0,52								5	
FTB Q3-22	2208								56,78	-0,58									
FTB Q4-22	2209								56,48	-0,58									
FTB Q1-23	2159								48,69	0,02									
FTB YR-22	8760						55,20	56,15	55,35	-0,35						26		366	
FTB YR-23	8760		46,80	46,80	46,80	46,80	46,80	47,50	46,95	0,02		6	52 560	12		20		342	
FTB YR-24	8784						40,50		41,00	-0,20						17		196	
FTB YR-25	8760						36,25		36,40	0,90						15		66	
FTB YR-26	8760								33,96	-1,01						15		55	
FTB YR-27	8760								33,83	-1,01						15		50	
FTB YR-28	8784								33,37	-0,99						15		50	
FTB YR-29	8760								33,15	-0,99						15		50	
FTB YR-30	8760								33,02	-0,98						15		50	

FTB YR-31	8760	32,98	-0,98	15	50
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<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 idéntico 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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTK D We21Apr-21	12								78,83	4,08							
FTK D Th22Apr-21	12							70,24	-0,34								
FTK D Fr23Apr-21	12							63,24	-6,55								
FTK Wk17-21	60							65,15	3,51								
FTK Wk18-21	60							65,67	3,50								
FTK Wk19-21	60							62,47	-0,32								
FTK Wk20-21	60							62,47	-0,32								
FTK M May-21	252							62,47	-0,32								
FTK M Jun-21	264							69,61	0,58								
FTK M Jul-21	264							69,51	0,37								
FTK M Aug-21	264							70,07	0,36								
FTK M Sep-21	264							71,44	0,38								
FTK M Oct-21	252							64,71	0,00								
FTK Q3-21	792							70,34	0,37								
FTK Q4-21	792							69,08	0,00								
FTK Q1-22	768							60,06	0,30								
FTK Q2-22	780							52,64	-0,54								
FTK Q3-22	792							59,20	-0,61								
FTK Q4-22	780							58,88	-0,61								
FTK Q1-23	780							50,70	0,02								
FTK YR-22	3120							57,69	-0,37								
FTK YR-23	3120							46,62	0,02								
FTK YR-24	3144							39,80	-0,21								
FTK YR-25	3132							34,95	-1,78								
FTK YR-26	3132							33,11	-2,52								
FTK YR-27	3132							31,86	-2,72								
FTK YR-28	3120							31,02	-2,65								
FTK YR-29	3132							30,76	-2,31								
FTK YR-30	3132							30,67	-1,87								
FTK YR-31	3132							30,63	-1,43								

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Futures (FPB)																	Mini Swaps (SPB)					
	Nom. Value MWh	Market Total (excl. OTC)										Instrument	Nom. Value MWh	Open Interest									
		Auction		Trading Session			Closing Orders		Settlement (1)					Buy+Sell				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.	#cont.						
FPB D We21Apr-21	24							79,51	4,32											SPB D We21Apr-21	2,4		
FPB D Th22Apr-21	24							70,77	-0,25											SPB D Th22Apr-21	2,4		
FPB D Fr23Apr-21	24							63,77	-6,46											SPB D Fr23Apr-21	2,4		
FPB D Sa24Apr-21	24							59,40	0,08											SPB D Sa24Apr-21	2,4		
FPB D Su25Apr-21	24							52,64	0,08											SPB D Su25Apr-21	2,4		
FPB WE 24Apr-21	48							56,02	0,08											SPB WE 24Apr-21	4,8		
FPB Wk17-21	168							61,00	3,34											SPB Wk17-21	16,8		
FPB Wk18-21	168							61,50	3,34											SPB Wk18-21	16,8		
FPB Wk19-21	168							58,45	-0,30											SPB Wk19-21	16,8		
FPB Wk20-21	168							58,45	-0,30											SPB Wk20-21	16,8		
FPB M May-21	744							58,45	-0,30									626		SPB M May-21	67,2		
FPB M Jun-21	720							65,25	0,55									626		SPB M Jun-21	74,3		
FPB M Jul-21	744							65,22	0,35											SPB M Jul-21	72		
FPB M Aug-21	744							65,76	0,35											SPB M Aug-21	74,4		
FPB M Sep-21	720							67,06	0,36											SPB M Sep-21	72		
FPB M Oct-21	745							60,63	0,00											SPB M Oct-21	74,4		
FPB Q3-21	2208							66,00	0,35										427	SPB Q3-21	220,8		
FPB Q4-21	2209							64,80	0,00										225	SPB Q4-21	220,9		
FPB Q1-22	2159							57,63	0,29											SPB Q1-22	215,9		
FPB Q2-22	2184							50,56	-0,52											SPB Q2-22	218,4		
FPB Q3-22	2208							56,81	-0,58											SPB Q3-22	220,8		
FPB Q4-22	2209							56,51	-0,58											SPB Q4-22	220,9		
FPB Q1-23	2159							48,72	0,02											SPB Q1-23	220,9		
FPB YR-22	8760							55,38	-0,35											SPB YR-22	876		
FPB YR-23	8760							46,98	0,02											SPB YR-23	876		
FPB YR-24	8784							41,03	-0,20											SPB YR-24	878,4		
FPB YR-25	8760							36,43	0,90											SPB YR-25	876		
FPB YR-26	8760							33,99	-1,01											SPB YR-26	876		
FPB YR-27	8760							33,86	-1,01											SPB YR-27	876		
FPB YR-28	8784							33,40	-0,99											SPB YR-28	878,4		
FPB YR-29	8760							33,18	-0,99											SPB YR-29	876		
FPB YR-30	8760							33,05	-0,98											SPB YR-30	876		
FPB YR-31	8760							33,01	-0,98											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	Futures (FTS)										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	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTS D We21Apr-21	5,65								76,93	3,69							
FTS D Th22Apr-21	5,65								68,60	-0,47							
FTS D Fr23Apr-21	5,65								61,60	-6,68							
FTS D Sa24Apr-21	5,65								59,68	0,00							
FTS D Su25Apr-21	5,65								52,33	0,00							
FTS WE 24Apr-21	11,3								56,01	0,00							
FTS Wk17-21	42,05								62,11	3,34							
FTS Wk18-21	48,3								62,61	3,34							
FTS Wk19-21	48,3								59,56	-0,30							
FTS Wk20-21	48,3								59,56	-0,30							
FTS M May-21	213,9								59,56	-0,30							
FTS M Jun-21	219								66,36	0,55							
FTS M Jul-21	245,21								66,39	0,35							
FTS M Aug-21	210,18								66,93	0,35							
FTS M Sep-21	163,8								68,23	0,36							
FTS M Oct-21	123,07								61,69	0,00							
FTS Q3-21	619,19								67,06	0,35							
FTS Q4-21	277,52								65,86	0,00							
FTS Q1-22	334,35								57,80	0,35							
FTS Q2-22	602,4								50,66	-0,47							
FTS Q3-22	619,19								56,97	-0,53							
FTS Q4-22	277,52								56,67	-0,52							
FTS Q1-23	334,35								48,34	0,02							
FTS YR-22	1833,46								55,00	-0,35							
FTS YR-23	1833,46								44,45	0,02							
FTS YR-24	1837,33								37,94	-0,20							
FTS YR-25	1833,46								33,32	-1,70							
FTS YR-26	1833,46								31,57	-2,40							
FTS YR-27	1833,46								30,37	-2,60							
FTS YR-28	1837,33								29,57	-2,53							
FTS YR-29	1833,46								29,33	-2,20							
FTS YR-30	1833,46								29,24	-1,78							
FTS YR-31	1833,46								29,20	-1,37							

## 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 We21Apr-21	24							59,88	-1,62									
FDB D Th22Apr-21	24							48,94	5,49									
FDB D Fr23Apr-21	24							54,18	5,18									
FDB D Sa24Apr-21	24							49,54	2,45									
FDB D Su25Apr-21	24							44,70	3,51									
FDB WE 24Apr-21	48							47,12	2,98									
FDB Wk17-21	168							55,50	-1,44									
FDB Wk18-21	168							54,69	-1,03									
FDB Wk19-21	168							51,47	-1,22									
FDB Wk20-21	168							55,17	-0,81									
FDB M May-21	744							53,43	-0,47									
FDB M Jun-21	720							56,73	-0,33									
FDB M Jul-21	744							57,80	-0,50									
FDB M Aug-21	744							56,53	-0,39									
FDB M Sep-21	720							60,82	-1,00									
FDB M Oct-21	745							59,40	-0,98									
FDB Q3-21	2208							58,36	-0,62									
FDB Q4-21	2209							62,76	-0,38									
FDB Q1-22	2159							64,97	-0,41									
FDB Q2-22	2184							51,86	-0,19									
FDB Q3-22	2208							53,86	-0,40									
FDB Q4-22	2209							59,93	-0,32									
FDB Q1-23	2159							63,36	-0,15									
FDB YR-22	8760							57,63	-0,33									
FDB YR-23	8760							56,59	-0,32									
FDB YR-24	8784							54,55	-0,06									
FDB YR-25	8760							52,68	-0,37									
FDB YR-26	8760							52,50	0,25									
FDB YR-27	8760							52,88	-0,49									
FDB YR-28	8784							52,88	-0,49									

## 1.6 French FREL Base Load (FFB)

Instrument	Nominal Value €/MWh	Futures (FFB)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Auction	Continuous	Energy	Buy+Sell			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change				Fin.	Phys.	OTC	Open Interest
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FFB D We21Apr-21	24								78,27	5,02							
FFB D Th22Apr-21	24								68,88	1,88							
FFB D Fr23Apr-21	24								63,50	-1,67							
FFB D Sa24Apr-21	24								49,22	-1,10							
FFB D Su25Apr-21	24								43,78	-1,08							
FFB WE 24Apr-21	48								46,50	-1,09							
FFB Wk17-21	168								59,75	-1,73							
FFB Wk18-21	168								57,45	-1,20							
FFB Wk19-21	168								53,17	-1,08							
FFB Wk20-21	168								55,00	-0,75							
FFB M May-21	744								54,37	-0,73							
FFB M Jun-21	720								55,77	-0,29							
FFB M Jul-21	744								56,93	-0,54							
FFB M Aug-21	744								52,85	-0,67							
FFB M Sep-21	720								62,55	-0,84							
FFB M Oct-21	745								64,55	-1,16							
FFB Q3-21	2208								57,39	-0,68							
FFB Q4-21	2209								70,77	-0,31							
FFB Q1-22	2159								71,30	0,14							
FFB Q2-22	2184								46,65	-0,36							
FFB Q3-22	2208								48,82	-0,97							
FFB Q4-22	2209								61,71	0,31							
FFB Q1-23	2159								65,36	-0,14							
FFB YR-22	8760								57,07	-0,22							
FFB YR-23	8760								53,72	-0,03							
FFB YR-24	8784								51,61	-0,11							
FFB YR-25	8760								49,74	-0,42							
FFB YR-26	8760								49,56	0,20							
FFB YR-27	8760								49,94	-0,54							
FFB YR-28	8784								49,94	-0,54							



## 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 We21Apr-21	1								22,600	-0,050							
FGE D Th22Apr-21	1								22,150	-0,520							
FGE D Fr23Apr-21	1								22,150	-0,520							
FGE D Sa24Apr-21	1								21,800	-0,870							
FGE D Su25Apr-21	1								21,800	-0,870							
FGE WE 24Apr-21	2								21,800	-0,870							
FGE WkDs17-21	5								22,100	-0,598							
FGE WE 01May-21	2								21,500	0,350							
FGE WkDs18-21	5								21,500	0,350							
FGE WE 08May-21	2								21,500	0,350							
FGE WkDs19-21	5								21,500	0,350							
FGE WE 15May-21	2								21,500	0,350							
FGE BoM D+1 Calendar Day	10								22,100	n.a.							
FGE M May-21	31								21,500	0,350							
FGE M Jun-21	30								21,700	0,250							
FGE M Jul-21	31								21,613	0,575							
FGE Q3-21	92								22,150	0,350							
FGE Q4-21	92								22,748	0,293							
FGE Q1-22	90								23,217	0,165							
FGE Q2-22	91								19,120	0,395							
FGE Win-21	182								22,980	0,230							
FGE Sum-22	183								18,960	0,372							
FGE Win-22	182								20,100	0,375							
FGE YR-22	365								19,780	0,100							
FGE YR-23	365								18,330	0,145							

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								14,45	n.a.							
OEB C M May-21 45	744								13,45	n.a.							
OEB C M May-21 46	744								12,45	n.a.							
OEB C M May-21 47	744								11,45	n.a.							
OEB C M May-21 48	744								10,45	n.a.							
OEB C M May-21 49	744								9,45	n.a.							
OEB C M May-21 50	744								8,45	n.a.							
OEB C M May-21 51	744								7,45	n.a.							
OEB C M May-21 52	744								6,46	n.a.							
OEB C M May-21 53	744								5,47	n.a.							
OEB C M May-21 54	744								4,51	n.a.							
OEB C M May-21 55	744								3,59	n.a.							
OEB P M May-21 51	744								0,00	n.a.							
OEB P M May-21 50	744								0,00	n.a.							
OEB P M May-21 49	744								0,00	n.a.							
OEB P M May-21 48	744								0,00	n.a.							
OEB P M May-21 47	744								0,00	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								6,74	n.a.							

OEB C M Jun-21 60	720	5,93	n.a.
OEB C M Jun-21 61	720	5,16	n.a.
OEB C M Jun-21 62	720	4,46	n.a.
OEB P M Jun-21 58	720	0,34	n.a.
OEB P M Jun-21 57	720	0,23	n.a.
OEB P M Jun-21 56	720	0,15	n.a.
OEB P M Jun-21 55	720	0,10	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								14,97	n.a.								
OEB C Q3-21 52	2208								13,97	n.a.								
OEB C Q3-21 53	2208								12,97	n.a.								
OEB C Q3-21 54	2208								11,98	n.a.								
OEB C Q3-21 55	2208								11,00	n.a.								
OEB C Q3-21 56	2208								10,03	n.a.								
OEB C Q3-21 57	2208								9,07	n.a.								
OEB C Q3-21 58	2208								8,13	n.a.								
OEB C Q3-21 59	2208								7,23	n.a.								
OEB C Q3-21 60	2208								6,36	n.a.								
OEB C Q3-21 61	2208								5,53	n.a.								
OEB C Q3-21 62	2208								4,76	n.a.								
OEB C Q3-21 63	2208								4,04	n.a.								
OEB C Q3-21 64	2208								3,39	n.a.								
OEB C Q3-21 65	2208								2,81	n.a.								
OEB P Q3-21 61	2208								0,58	n.a.								
OEB P Q3-21 60	2208								0,40	n.a.								
OEB P Q3-21 59	2208								0,27	n.a.								
OEB P Q3-21 58	2208								0,18	n.a.								
OEB P Q3-21 57	2208								0,11	n.a.								
OEB P Q3-21 56	2208								0,07	n.a.								
OEB P Q3-21 55	2208								0,04	n.a.								
OEB P Q3-21 54	2208								0,02	n.a.								
OEB P Q3-21 53	2208								0,01	n.a.								
OEB P Q3-21 52	2208								0,01	n.a.								
OEB P Q3-21 51	2208								0,00	n.a.								
OEB P Q3-21 50	2208								0,00	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	4,64	n.a.
OEB C Q4-21 63	2209	4,05	n.a.
OEB C Q4-21 64	2209	3,51	n.a.
OEB C Q4-21 65	2209	3,02	n.a.
OEB P Q4-21 61	2209	1,53	n.a.
OEB P Q4-21 60	2209	1,22	n.a.
OEB P Q4-21 59	2209	0,96	n.a.
OEB P Q4-21 58	2209	0,74	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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.		
OEB C 4 YR-22 48	8760							7,64	n.a.																
OEB C 4 YR-22 49	8760							6,77	n.a.																
OEB C 4 YR-22 50	8760							5,93	n.a.																
OEB C 4 YR-22 51	8760							5,15	n.a.																
OEB C 4 YR-22 52	8760							4,42	n.a.																
OEB C 4 YR-22 53	8760							3,76	n.a.																
OEB C 4 YR-22 54	8760							3,16	n.a.																
OEB C 4 YR-22 55	8760							2,62	n.a.																
OEB P 4 YR-22 51	8760							0,79	n.a.																
OEB P 4 YR-22 50	8760							0,57	n.a.																
OEB P 4 YR-22 49	8760							0,39	n.a.																
OEB P 4 YR-22 48	8760							0,27	n.a.																
OEB P 4 YR-22 47	8760							0,17	n.a.																
OEB P 4 YR-22 46	8760							0,11	n.a.																
OEB P 4 YR-22 45	8760							0,07	n.a.																
OEB P 4 YR-22 44	8760							0,04	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	
20/04/2021	78,06	77,42	78,58	77,85	-0,52	-0,43	0,52	0,00	75,72	75,77	81,14	
21/04/2021	79,51	78,65	79,60	78,83	-0,09	-0,18	0,09	0,00	76,93	59,88	78,27	

## 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 <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 (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 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".