

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 Fr04Jun-21	24								80,59	-3,71										
FTB D Sa05Jun-21	24								77,59	-0,74										
FTB D Su06Jun-21	24								68,90	-0,74										
FTB WE 05Jun-21	48								73,25	-0,74										
FTB Wk23-21	168								80,50	0,00										
FTB Wk24-21	168								80,50	0,00										
FTB Wk25-21	168								80,50	0,00										
FTB Wk26-21	168								80,40	-0,61										
FTB M Jul-21	744						79,95	81,00	80,33	-1,07								64		
FTB M Aug-21	744		78,35	78,35	76,65	76,65	76,00	77,15	76,65	-0,35		20	14 880	40						
FTB M Sep-21	720								79,07	1,25										
FTB M Oct-21	745								74,28	-0,31										
FTB M Nov-21	720								81,88	-0,34										
FTB M Dec-21	744								78,50	-0,32										
FTB Q3-21	2208						78,00	80,00	78,68	-0,07									979	
FTB Q4-21	2209						78,00	80,00	78,18	-0,32									820	
FTB Q1-22	2159								67,75	0,00									91	
FTB Q2-22	2184								57,92	-0,58									10	
FTB Q3-22	2208								65,03	-0,47										
FTB Q4-22	2209								64,13	-0,34									1	
FTB Q1-23	2159								53,70	-0,25										
FTB YR-22	8760						62,90	63,85	63,70	-0,35									398	
FTB YR-23	8760						53,50	54,60	53,75	-0,25									413	
FTB YR-24	8784							46,10	45,50	0,00									233	
FTB YR-25	8760						38,75	40,00	38,90	0,30									107	
FTB YR-26	8760								37,50	0,00									90	
FTB YR-27	8760								32,59	0,00									85	
FTB YR-28	8784								31,86	0,00									85	
FTB YR-29	8760								30,40	0,00									85	
FTB YR-30	8760								30,04	0,00									85	
FTB YR-31	8760								29,72	0,00									85	

⁽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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTK D Fr04Jun-21	12								81,37	-0,91							
FTK Wk23-21	60								85,60	0,00							
FTK Wk24-21	60								85,60	0,00							
FTK Wk25-21	60								85,60	0,00							
FTK Wk26-21	60								85,50	-0,64							
FTK M Jul-21	264								85,42	-1,13							
FTK M Aug-21	264								81,55	-0,40							
FTK M Sep-21	264								84,10	1,30							
FTK M Oct-21	252								78,97	-0,32							
FTK M Nov-21	264								86,94	-0,34							
FTK M Dec-21	276								83,39	-0,33							
FTK Q3-21	792								83,69	-0,08							
FTK Q4-21	792								83,17	-0,33							
FTK Q1-22	768								70,70	0,00							
FTK Q2-22	780								60,38	-0,61							
FTK Q3-22	792								67,86	-0,47							
FTK Q4-22	780								66,91	-0,35							
FTK Q1-23	780								55,96	-0,26							
FTK YR-22	3120								66,45	-0,36							
FTK YR-23	3120								53,76	-0,26							
FTK YR-24	3144								44,52	0,00							
FTK YR-25	3132								37,57	0,31							
FTK YR-26	3132								35,95	0,00							
FTK YR-27	3132								30,11	0,00							
FTK YR-28	3120								29,43	0,00							
FTK YR-29	3132								27,88	0,00							
FTK YR-30	3132								27,54	0,00							
FTK YR-31	3132								27,21	0,00							

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
MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.					
FPB D Fr04Jun-21	24							80,59	-3,68									FPB D Fr04Jun-21	2,4		
FPB D Sa05Jun-21	24							77,57	-0,73									FPB D Sa05Jun-21	2,4		
FPB D Su06Jun-21	24							68,88	-0,73									FPB D Su06Jun-21	2,4		
FPB WE 05Jun-21	48							73,23	-0,73									FPB WE 05Jun-21	4,8		
FPB Wk23-21	168							80,50	0,00									SPB Wk23-21	16,8		
FPB Wk24-21	168							80,50	0,00									SPB Wk24-21	16,8		
FPB Wk25-21	168							80,50	0,00									SPB Wk25-21	16,8		
FPB Wk26-21	168							80,40	-0,61									SPB Wk26-21	16,8		
FPB M Jul-21	744							80,37	-1,06									SPB M Jun-21	67,2		
FPB M Aug-21	744							76,68	-0,35									SPB M Jul-21	74,3		
FPB M Sep-21	720							79,15	1,25									SPB M Aug-21	72		
FPB M Oct-21	745							74,33	-0,31									SPB M Sep-21	74,4		
FPB M Nov-21	720							81,93	-0,34									SPB M Oct-21	72		
FPB M Dec-21	744							78,55	-0,32									SPB M Nov-21	74,4		
FPB Q3-21	2208							78,73	-0,07									SPB Q3-21	220,8	427	
FPB Q4-21	2209							78,23	-0,32									SPB Q4-21	220,9	225	
FPB Q1-22	2159							67,78	0,00									SPB Q1-22	215,9		
FPB Q2-22	2184							57,95	-0,58									SPB Q2-22	218,4		
FPB Q3-22	2208							65,06	-0,47									SPB Q3-22	220,8		
FPB Q4-22	2209							64,16	-0,34									SPB Q4-22	220,9		
FPB Q1-23	2159							53,73	-0,25									SPB Q1-23	220,9		
FPB YR-22	8760							63,73	-0,35									SPB YR-22	876		
FPB YR-23	8760							53,78	-0,25									SPB YR-23	876		
FPB YR-24	8784							45,53	0,00									SPB YR-24	878,4		
FPB YR-25	8760							38,93	0,30									SPB YR-25	876		
FPB YR-26	8760							37,53	0,00									SPB YR-26	876		
FPB YR-27	8760							32,62	0,00									SPB YR-27	876		
FPB YR-28	8784							31,89	0,00									SPB YR-28	878,4		
FPB YR-29	8760							30,43	0,00									SPB YR-29	876		
FPB YR-30	8760							30,07	0,00									SPB YR-30	876		
FPB YR-31	8760							29,75	0,00									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		Auction		Buy+Sell			
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	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 Fr04Jun-21	7,3								81,21	-0,77							
FTS D Sa05Jun-21	7,3								76,82	-0,74							
FTS D Su06Jun-21	7,3								67,48	-0,74							
FTS WE 05Jun-21	14,6								72,15	-0,74							
FTS Wk23-21	51,1								81,61	0,00							
FTS Wk24-21	51,1								81,61	0,00							
FTS Wk25-21	51,1								81,61	0,00							
FTS Wk26-21	53,54								81,51	-0,61							
FTS M Jul-21	245,21								81,37	-0,92							
FTS M Aug-21	210,18								77,69	-0,22							
FTS M Sep-21	163,8								80,11	1,39							
FTS M Oct-21	123,07								75,92	-0,31							
FTS M Nov-21	81,6								83,58	-0,34							
FTS M Dec-21	72,85								80,17	-0,32							
FTS Q3-21	619,19								79,79	-0,07							
FTS Q4-21	277,52								79,29	-0,32							
FTS Q1-22	334,35								68,09	0,05							
FTS Q2-22	602,4								58,16	-0,54							
FTS Q3-22	619,19								65,35	-0,41							
FTS Q4-22	277,52								64,44	-0,29							
FTS Q1-23	334,35								53,35	-0,25							
FTS YR-22	1833,46								63,35	-0,35							
FTS YR-23	1833,46								51,25	-0,25							
FTS YR-24	1837,33								42,44	0,00							
FTS YR-25	1833,46								35,82	0,30							
FTS YR-26	1833,46								34,27	0,00							
FTS YR-27	1833,46								28,71	0,00							
FTS YR-28	1837,33								28,06	0,00							
FTS YR-29	1833,46								26,58	0,00							
FTS YR-30	1833,46								26,26	0,00							
FTS YR-31	1833,46								25,94	0,00							

1.5 German DEEL Base Load (FDB)

Instrument	Futures (FDB)																	
	Nominal Value €/MWh	Auction					Trading Session			Closing Orders		Settlement		Market Total (excl. OTC)				
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell			Open Interest	
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
FDB D Fr04Jun-21	24							71,80	0,92									
FDB D Sa05Jun-21	24							61,63	0,68									
FDB D Su06Jun-21	24							50,13	0,08									
FDB WE 05Jun-21	48							55,88	0,38									
FDB Wk23-21	168							66,67	-0,27									
FDB Wk24-21	168							64,43	-0,27									
FDB Wk25-21	168							64,72	-0,09									
FDB Wk26-21	168							65,73	-0,16									
FDB M Jul-21	744							67,84	-0,34									
FDB M Aug-21	744							66,22	-0,28									
FDB M Sep-21	720							68,19	-0,46									
FDB M Oct-21	745							68,26	-0,44									
FDB M Nov-21	720							75,74	-0,22									
FDB M Dec-21	744							70,70	-0,42									
FDB Q3-21	2208							67,41	-0,36									
FDB Q4-21	2209							71,52	-0,36									
FDB Q1-22	2159							73,60	-0,44									
FDB Q2-22	2184							55,45	-1,03									
FDB Q3-22	2208							58,31	-1,37									
FDB Q4-22	2209							63,13	-1,03									
FDB Q1-23	2159							66,79	-0,51									
FDB YR-22	8760							62,58	-0,97									
FDB YR-23	8760							59,12	-0,81									
FDB YR-24	8784							57,03	-0,76									
FDB YR-25	8760							57,28	-0,20									
FDB YR-26	8760							57,28	-0,20									
FDB YR-27	8760							57,60	-0,20									
FDB YR-28	8784							57,60	-0,20									

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 Fr04Jun-21	24								71,80	1,73								
FFB D Sa05Jun-21	24								58,97	4,02								
FFB D Su06Jun-21	24								45,29	1,74								
FFB WE 05Jun-21	48								52,13	2,88								
FFB Wk23-21	168								64,81	0,36								
FFB Wk24-21	168								63,82	1,08								
FFB Wk25-21	168								63,89	1,07								
FFB Wk26-21	168								64,96	0,96								
FFB M Jul-21	744								67,91	0,02								
FFB M Aug-21	744								62,60	-1,38								
FFB M Sep-21	720								70,70	-0,19								
FFB M Oct-21	745								73,98	-0,86								
FFB M Nov-21	720								86,24	0,01								
FFB M Dec-21	744								84,53	-0,11								
FFB Q3-21	2208								67,03	-0,52								
FFB Q4-21	2209								81,53	-0,32								
FFB Q1-22	2159								81,89	-1,01								
FFB Q2-22	2184								51,45	-0,18								
FFB Q3-22	2208								53,53	-1,46								
FFB Q4-22	2209								66,10	-0,93								
FFB Q1-23	2159								70,12	-0,94								
FFB YR-22	8760								63,17	-0,90								
FFB YR-23	8760								56,96	-0,72								
FFB YR-24	8784								55,90	-1,08								
FFB YR-25	8760								55,71	-0,34								
FFB YR-26	8760								55,71	-0,34								
FFB YR-27	8760								56,03	-0,34								
FFB YR-28	8784								56,03	-0,34								

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 Fr04Jun-21	1								24,930	-1,070							
FGE D Sa05Jun-21	1								24,890	-1,110							
FGE D Su06Jun-21	1								24,890	-1,110							
FGE WE 05Jun-21	2								24,890	-1,110							
FGE WkDs23-21	5								24,903	-1,005							
FGE WE 12Jun-21	2								24,903	-1,005							
FGE WkDs24-21	5								24,903	-1,005							
FGE WE 19Jun-21	2								24,903	-1,005							
FGE WkDs25-21	5								24,903	-1,005							
FGE WE 26Jun-21	2								24,903	-1,005							
FGE BoM D+1 Calendar Day	27								24,903	n.a.							
FGE M Jul-21	31								26,530	0,130							
FGE M Aug-21	31								26,550	0,350							
FGE M Sep-21	30								26,509	0,270							
FGE Q3-21	92								26,530	0,250							
FGE Q4-21	92								26,770	0,030							
FGE Q1-22	90								28,145	0,576							
FGE Q2-22	91								19,712	-0,160							
FGE Win-21	182								27,450	0,300							
FGE Sum-22	183								19,460	-0,130							
FGE Win-22	182								21,138	-0,179							
FGE YR-22	365								21,630	0,100							
FGE YR-23	365								19,999	-0,069							

1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

Instrument	Nominal Value €/MWh	Futures Options (OEB)										Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Buy+Sell						
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.
OEB C M Jul-21 71	744								9,56	n.a.							
OEB C M Jul-21 72	744								8,66	n.a.							
OEB C M Jul-21 73	744								7,78	n.a.							
OEB C M Jul-21 74	744								6,95	n.a.							
OEB C M Jul-21 75	744								6,15	n.a.							
OEB C M Jul-21 76	744								5,40	n.a.							
OEB C M Jul-21 77	744								4,70	n.a.							
OEB C M Jul-21 78	744								4,06	n.a.							
OEB C M Jul-21 79	744								3,47	n.a.							
OEB C M Jul-21 80	744								2,94	n.a.							
OEB C M Jul-21 81	744								2,46	n.a.							
OEB C M Jul-21 82	744								2,05	n.a.							
OEB C M Jul-21 83	744								1,68	n.a.							
OEB C M Jul-21 84	744								1,37	n.a.							
OEB C M Jul-21 85	744								1,11	n.a.							
OEB P M Jul-21 81	744								3,13	n.a.							
OEB P M Jul-21 80	744								2,61	n.a.							
OEB P M Jul-21 79	744								2,14	n.a.							
OEB P M Jul-21 78	744								1,73	n.a.							
OEB P M Jul-21 77	744								1,37	n.a.							
OEB P M Jul-21 76	744								1,07	n.a.							
OEB P M Jul-21 75	744								0,82	n.a.							
OEB P M Jul-21 74	744								0,61	n.a.							
OEB P M Jul-21 73	744								0,45	n.a.							
OEB P M Jul-21 72	744								0,32	n.a.							

OEB P M Jul-21 71	744	0,23	n.a.
OEB P M Jul-21 70	744	0,15	n.a.
OEB P M Jul-21 69	744	0,10	n.a.
OEB P M Jul-21 68	744	0,07	n.a.
OEB P M Jul-21 67	744	0,04	n.a.
OEB C M Aug-21 76	744	3,99	n.a.
OEB C M Aug-21 77	744	3,51	n.a.
OEB C M Aug-21 78	744	3,07	n.a.
OEB C M Aug-21 79	744	2,67	n.a.
OEB P M Aug-21 75	744	2,87	n.a.
OEB P M Aug-21 74	744	2,44	n.a.
OEB P M Aug-21 73	744	2,05	n.a.
OEB P M Aug-21 72	744	1,71	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							27,69	n.a.									
OEB C Q3-21 52	2208							26,69	n.a.									
OEB C Q3-21 53	2208							25,69	n.a.									
OEB C Q3-21 54	2208							24,69	n.a.									
OEB C Q3-21 55	2208							23,69	n.a.									
OEB C Q3-21 56	2208							22,69	n.a.									
OEB C Q3-21 57	2208							21,69	n.a.									
OEB C Q3-21 58	2208							20,69	n.a.									
OEB C Q3-21 59	2208							19,69	n.a.									
OEB C Q3-21 60	2208							18,69	n.a.									
OEB C Q3-21 61	2208							17,69	n.a.									
OEB C Q3-21 62	2208							16,69	n.a.									
OEB C Q3-21 63	2208							15,69	n.a.									
OEB C Q3-21 64	2208							14,68	n.a.									
OEB C Q3-21 65	2208							13,68	n.a.									
OEB C Q3-21 66	2208							12,68	n.a.									
OEB C Q3-21 67	2208							11,68	n.a.									
OEB C Q3-21 68	2208							10,69	n.a.									
OEB C Q3-21 69	2208							9,69	n.a.									
OEB C Q3-21 70	2208							8,70	n.a.									
OEB C Q3-21 71	2208							7,71	n.a.									
OEB C Q3-21 72	2208							6,74	n.a.									
OEB C Q3-21 73	2208							5,79	n.a.									
OEB C Q3-21 74	2208							4,89	n.a.									
OEB C Q3-21 75	2208							4,03	n.a.									
OEB C Q3-21 76	2208							3,24	n.a.									
OEB C Q3-21 77	2208							2,54	n.a.									

OEB C Q3-21 78	2208	1,93	n.a.
OEB C Q3-21 79	2208	1,42	n.a.
OEB C Q3-21 80	2208	1,01	n.a.
OEB C Q3-21 81	2208	0,70	n.a.
OEB P Q3-21 77	2208	0,86	n.a.
OEB P Q3-21 76	2208	0,56	n.a.
OEB P Q3-21 75	2208	0,35	n.a.
OEB P Q3-21 74	2208	0,20	n.a.
OEB P Q3-21 73	2208	0,11	n.a.
OEB P Q3-21 72	2208	0,06	n.a.
OEB P Q3-21 71	2208	0,03	n.a.
OEB P Q3-21 70	2208	0,01	n.a.
OEB P Q3-21 69	2208	0,01	n.a.
OEB P Q3-21 68	2208	0,00	n.a.
OEB P Q3-21 67	2208	0,00	n.a.
OEB P Q3-21 66	2208	0,00	n.a.
OEB P Q3-21 65	2208	0,00	n.a.
OEB P Q3-21 64	2208	0,00	n.a.
OEB P Q3-21 63	2208	0,00	n.a.
OEB P Q3-21 62	2208	0,00	n.a.
OEB P Q3-21 61	2208	0,00	n.a.
OEB P Q3-21 60	2208	0,00	n.a.
OEB P Q3-21 59	2208	0,00	n.a.
OEB P Q3-21 58	2208	0,00	n.a.
OEB P Q3-21 57	2208	0,00	n.a.
OEB P Q3-21 56	2208	0,00	n.a.
OEB P Q3-21 55	2208	0,00	n.a.
OEB P Q3-21 54	2208	0,00	n.a.
OEB P Q3-21 53	2208	0,00	n.a.
OEB P Q3-21 52	2208	0,00	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	16,24	n.a.
OEB C Q4-21 63	2209	15,25	n.a.
OEB C Q4-21 64	2209	14,27	n.a.
OEB C Q4-21 65	2209	13,31	n.a.
OEB C Q4-21 66	2209	12,35	n.a.
OEB C Q4-21 67	2209	11,42	n.a.
OEB C Q4-21 68	2209	10,50	n.a.
OEB C Q4-21 69	2209	9,61	n.a.
OEB C Q4-21 70	2209	8,74	n.a.
OEB C Q4-21 71	2209	7,91	n.a.
OEB C Q4-21 72	2209	7,12	n.a.
OEB C Q4-21 73	2209	6,36	n.a.
OEB C Q4-21 74	2209	5,66	n.a.
OEB C Q4-21 75	2209	4,99	n.a.
OEB C Q4-21 76	2209	4,38	n.a.
OEB C Q4-21 77	2209	3,81	n.a.
OEB C Q4-21 78	2209	3,30	n.a.
OEB C Q4-21 79	2209	2,84	n.a.
OEB C Q4-21 80	2209	2,42	n.a.
OEB C Q4-21 81	2209	2,05	n.a.
OEB P Q4-21 77	2209	2,63	n.a.
OEB P Q4-21 76	2209	2,19	n.a.
OEB P Q4-21 75	2209	1,81	n.a.
OEB P Q4-21 74	2209	1,47	n.a.
OEB P Q4-21 73	2209	1,18	n.a.
OEB P Q4-21 72	2209	0,93	n.a.
OEB P Q4-21 71	2209	0,72	n.a.
OEB P Q4-21 70	2209	0,55	n.a.
OEB P Q4-21 69	2209	0,41	n.a.
OEB P Q4-21 68	2209	0,30	n.a.
OEB P Q4-21 67	2209	0,22	n.a.
OEB P Q4-21 66	2209	0,15	n.a.
OEB P Q4-21 65	2209	0,11	n.a.

OEB P Q4-21 64	2209	0,07	n.a.
OEB P Q4-21 63	2209	0,05	n.a.
OEB P Q4-21 62	2209	0,03	n.a.
OEB P Q4-21 61	2209	0,02	n.a.
OEB P Q4-21 60	2209	0,01	n.a.
OEB P Q4-21 59	2209	0,01	n.a.
OEB P Q4-21 58	2209	0,00	n.a.

1.8.3 Year Futures Options

Instrument	Nominal Value	Futures Options (OEB)											Market Total (excl. OTC)					
		Auction		Trading Session			Closing Orders		Settlement		Auction		Buy+Sell					
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	#cont.	Energy	Fin.	Phys.	OTC	Open Interest	
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C 4 YR-22 48	8760								15,75	n.a.								
OEB C 4 YR-22 49	8760								14,75	n.a.								
OEB C 4 YR-22 50	8760								13,75	n.a.								
OEB C 4 YR-22 51	8760								12,76	n.a.								
OEB C 4 YR-22 52	8760								11,78	n.a.								
OEB C 4 YR-22 53	8760								10,81	n.a.								
OEB C 4 YR-22 54	8760								9,85	n.a.								
OEB C 4 YR-22 55	8760								8,91	n.a.								
OEB C 4 YR-22 56	8760								8,00	n.a.								
OEB C 4 YR-22 57	8760								7,13	n.a.								
OEB C 4 YR-22 58	8760								6,29	n.a.								
OEB C 4 YR-22 59	8760								5,50	n.a.								
OEB C 4 YR-22 60	8760								4,76	n.a.								
OEB C 4 YR-22 61	8760								4,08	n.a.								
OEB C 4 YR-22 62	8760								3,46	n.a.								
OEB C 4 YR-22 63	8760								2,90	n.a.								
OEB C 4 YR-22 64	8760								2,41	n.a.								
OEB C 4 YR-22 65	8760								1,98	n.a.								
OEB C 4 YR-22 66	8760								1,61	n.a.								
OEB P 4 YR-22 62	8760								1,76	n.a.								
OEB P 4 YR-22 61	8760								1,37	n.a.								
OEB P 4 YR-22 60	8760								1,05	n.a.								
OEB P 4 YR-22 59	8760								0,79	n.a.								
OEB P 4 YR-22 58	8760								0,57	n.a.								
OEB P 4 YR-22 57	8760								0,41	n.a.								
OEB P 4 YR-22 56	8760								0,28	n.a.								
OEB P 4 YR-22 55	8760								0,19	n.a.								
OEB P 4 YR-22 54	8760								0,12	n.a.								
OEB P 4 YR-22 53	8760								0,08	n.a.								
OEB P 4 YR-22 52	8760								0,05	n.a.								
OEB P 4 YR-22 51	8760								0,03	n.a.								
OEB P 4 YR-22 50	8760								0,01	n.a.								
OEB P 4 YR-22 49	8760								0,01	n.a.								
OEB P 4 YR-22 48	8760								0,00	n.a.								

OEB P 4 YR-22 47	8760	0,00	n.a.
OEB P 4 YR-22 46	8760	0,00	n.a.
OEB P 4 YR-22 45	8760	0,00	n.a.
OEB P 4 YR-22 44	8760	0,00	n.a.

1.9 FTR Baseload (FTR)

Instrument	Nominal Value	Financial Transmission Rights (FTR)											Market Total (excl. OTC)						
		Auction		Trading Session			Closing Orders		Settlement		Auction		Continuous		Energy		Buy+Sell		
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC	Open Interest		
		MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.		
FTR E-P M Jul-21	744							0,00	n.a.										
FTR E-P M Aug-21	744							0,00	n.a.										
FTR E-P M Sep-21	720							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 Jul-21	744							0,00	n.a.										
FTR P-E M Aug-21	744							0,00	n.a.										
FTR P-E M Sep-21	720							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
03/06/2021	79,80	77,16	79,80	77,16	0,00	0,00	0,00	0,00	76,63	61,96	65,54
04/06/2021	80,59	81,37	80,59	81,37	0,00	0,00	0,00	0,00	81,21	71,80	71,80

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						
Adelfas Energía, S.L.							X
Alpiq, AG	X						X
Antuko Energía S.L.	X						
Arraco Global Markets Ltd		X					
Audax Renovables, S.A							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				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
Ecochoice, S.A.	X						
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	
Energia DLR Comercializadora S.L.	X						
Enérgya VM Gestión de Energía S.L.U.	X						
Enforcesco S.A.	X						
Engie Global Markets SASU	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						

Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Gas Natural Comercializadora, S.A.	X						X
Gas Natural SUR, SDG, S.A.	X						
GeoAtlanter, S.L.	X						
Gesternova, S.A.	X						
GFI Brokers Ltd.		X					
Gnera Energía y Tecnología, S.L	X						
Goldman Sachs Bank Europe SE	X				X		
Goldman Sachs 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 Comercializadora Eléctrica , S.L.	X						
Macquarie Bank Limited	X						
Marex Spectron International Limited		X					
Mercuria Energy Trading S.A.	X						
MET International AG							X
Molgas Energia, S.A.U.							X

Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Morgan Stanley Bank. AG					X		
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.A.	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

Company	OMP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Uniper Global Commodities SE	X						X
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 Ehtics and Conduct / Código Ético y de Conducta / Código de Ética e Conduta

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

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

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