

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.	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.	#cont.	#cont.	#cont.		
FTB D Sa03Jul-21	24								94,23	7,57											
FTB D Su04Jul-21	24								80,00	2,66											
FTB D Mo05Jul-21	24								96,19	n.a.											
FTB D Tu06Jul-21	24								97,65	n.a.											
FTB D We07Jul-21	24								97,85	n.a.											
FTB D Th08Jul-21	24								97,98	n.a.											
FTB D Fr09Jul-21	24								96,81	n.a.											
FTB D Sa10Jul-21	24								89,91	n.a.											
FTB D Su11Jul-21	24								79,85	n.a.											
FTB WE 03Jul-21	48								87,12	5,12											
FTB WE 10Jul-21	48								84,88	n.a.											
FTB Wk27-21	168								93,75	0,75											
FTB Wk28-21	168								93,25	0,25											
FTB Wk29-21	168								93,25	0,25											
FTB Wk30-21	168								93,07	0,07											
FTB M Aug-21	744		97,40	97,40	97,40	97,40	97,50	100,50	97,75	-1,00		10	7 440	20					1114		
FTB M Sep-21	720		96,70	96,80	96,70	96,80	97,45	101,00	97,75	-1,65		20	14 400	40					1088		
FTB M Oct-21	745								100,80	0,50											
FTB M Nov-21	720							105,00	101,83	0,50											
FTB M Dec-21	744								98,91	0,49											
FTB M Jan-22	744								94,98	0,00											
FTB Q4-21	2209						99,50	103,50	100,50	0,50									939		
FTB Q1-22	2159		91,00	91,00	90,75	90,75	88,75	91,75	89,50	0,00		20	43 180	40					111		
FTB Q2-22	2184								66,82	-0,15									10		
FTB Q3-22	2208								71,92	-0,16											
FTB Q4-22	2209								72,00	1,31									1		
FTB Q1-23	2159								54,95	-0,50											
FTB Q2-23	2184								49,18	-0,50											
FTB YR-22	8760		75,00	75,40	75,00	75,00	74,75	75,60	75,00	0,25		6	52 560	12					405		
FTB YR-23	8760						54,65	55,40	55,00	-0,50									412		
FTB YR-24	8784		47,80	47,80	47,80	47,80	47,60	48,20	47,75	0,15		1	8 784	2					227		
FTB YR-25	8760						39,00		40,60	0,00									107		

FTB YR-26	8760	38,83	0,00	90
FTB YR-27	8760	33,34	0,00	85
FTB YR-28	8784	32,63	0,00	85
FTB YR-29	8760	31,19	0,00	85
FTB YR-30	8760	30,83	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	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 Mo05Jul-21	12								107,19	n.a.							
FTK D Tu06Jul-21	12							106,69	n.a.								
FTK D We07Jul-21	12							106,36	n.a.								
FTK D Th08Jul-21	12							105,52	n.a.								
FTK D Fr09Jul-21	12							105,94	n.a.								
FTK Wk27-21	60							106,34	0,84								
FTK Wk28-21	60							105,78	0,28								
FTK Wk29-21	60							105,78	0,28								
FTK Wk30-21	60							105,58	0,08								
FTK M Aug-21	264							110,82	-1,13								
FTK M Sep-21	264							110,82	-1,85								
FTK M Oct-21	252							114,03	0,56								
FTK M Nov-21	264							115,18	0,56								
FTK M Dec-21	276							111,92	0,56								
FTK M Jan-22	252							107,67	0,00								
FTK Q4-21	792							113,68	0,56								
FTK Q1-22	768							101,44	0,01								
FTK Q2-22	780							75,58	-0,17								
FTK Q3-22	792							81,40	-0,18								
FTK Q4-22	780							81,49	1,50								
FTK Q1-23	780							63,12	-0,62								
FTK Q2-23	780							56,03	-0,61								
FTK YR-22	3120							84,90	0,29								
FTK YR-23	3120							63,19	-0,61								
FTK YR-24	3144							53,95	0,18								
FTK YR-25	3132							45,82	0,00								
FTK YR-26	3132							43,57	0,00								

FTK YR-27	3132	36,48	0,00
FTK YR-28	3120	35,68	0,00
FTK YR-29	3132	33,52	0,00
FTK YR-30	3132	33,35	0,00
FTK YR-31	3132	32,90	0,00

1.3 MIBEL PTEL Base Load (FPB)

Instrument	Futures (FPB)																	Mini Swaps (SPB)				
	Nom. Value	Market Total (excl. OTC)																Instrument	Nom. Value	OTC	Open Interest	
		Auction		Trading Session			Closing Orders		Settlement (1)		Buy+Sell											
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Conti.	Energy	Fin.	Phys.	OTC	Open Interest					
MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.						
FPB D Sa03Jul-21	24							94,23	7,57									SPB D Sa03Jul-21	2,4			
FPB D Su04Jul-21	24							80,00	2,66									SPB D Su04Jul-21	2,4			
FPB D Mo05Jul-21	24							95,65	n.a.									SPB D Mo05Jul-21	2,4			
FPB D Tu06Jul-21	24							97,24	n.a.									SPB D Tu06Jul-21	2,4			
FPB D We07Jul-21	24							97,64	n.a.									SPB D We07Jul-21	2,4			
FPB D Th08Jul-21	24							97,90	n.a.									SPB D Th08Jul-21	2,4			
FPB D Fr09Jul-21	24							96,27	n.a.									SPB D Fr09Jul-21	2,4			
FPB D Sa10Jul-21	24							89,93	n.a.									SPB D Sa10Jul-21	2,4			
FPB D Su11Jul-21	24							82,55	n.a.									SPB D Su11Jul-21	2,4			
FPB WE 03Jul-21	48							87,12	5,12									SPB WE 03Jul-21	4,8			
FPB WE 10Jul-21	48							86,24	n.a.									SPB WE 10Jul-21	4,8			
FPB Wk27-21	168							93,88	0,75									SPB Wk27-21	16,8			
FPB Wk28-21	168							93,38	0,25									SPB Wk28-21	16,8			
FPB Wk29-21	168							93,38	0,25									SPB Wk29-21	16,8			
FPB Wk30-21	168							93,20	0,07									SPB Wk30-21	16,8			
FPB M Aug-21	744							97,88	-1,00								619	SPB M Aug-21	74,4			
FPB M Sep-21	720							97,88	-1,65								619	SPB M Sep-21	72,0			
FPB M Oct-21	745							100,85	0,50									SPB M Oct-21	74,5			
FPB M Nov-21	720							101,88	0,50									SPB M Nov-21	72,0			
FPB M Dec-21	744							98,96	0,49									SPB M Dec-21	74,4			
FPB M Jan-22	744							95,10	0,00									SPB M Jan-22	74,4			
FPB Q4-21	2209							100,55	0,50									435	SPB Q4-21	220,9		
FPB Q1-22	2159							89,62	0,00										SPB Q1-22	215,9		
FPB Q2-22	2184							66,94	-0,15										SPB Q2-22	218,4		
FPB Q3-22	2208							72,04	-0,16										SPB Q3-22	220,8		
FPB Q4-22	2209							72,12	1,31										SPB Q4-22	220,9		
FPB Q1-23	2159							55,02	-0,50										SPB Q1-23	215,9		

FPB Q2-23	2184	49,25	-0,50	SPB Q2-23	218,4
FPB YR-22	8760	75,12	0,25	SPB YR-22	876,0
FPB YR-23	8760	55,07	-0,50	SPB YR-23	876,0
FPB YR-24	8784	47,79	0,15	SPB YR-24	878,4
FPB YR-25	8760	40,64	0,00	SPB YR-25	876,0
FPB YR-26	8760	38,87	0,00	SPB YR-26	876,0
FPB YR-27	8760	33,38	0,00	SPB YR-27	876,0
FPB YR-28	8784	32,67	0,00	SPB YR-28	878,4
FPB YR-29	8760	31,23	0,00	SPB YR-29	876,0
FPB YR-30	8760	30,87	0,00	SPB YR-30	876,0

⁽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 Sa03Jul-21	7,91								89,23	3,48							
FTS D Su04Jul-21	7,91								75,00	-0,75							
FTS D Mo05Jul-21	7,91								98,96	n.a.							
FTS D Tu06Jul-21	7,91								100,39	n.a.							
FTS D We07Jul-21	7,91								99,52	n.a.							
FTS D Th08Jul-21	7,91								99,27	n.a.							
FTS D Fr09Jul-21	7,91								99,08	n.a.							
FTS D Sa10Jul-21	7,91								88,87	n.a.							
FTS D Su11Jul-21	7,91								78,08	n.a.							
FTS WE 03Jul-21	15,82								82,12	1,37							
FTS WE 10Jul-21	15,82								83,48	n.a.							
FTS Wk27-21	55,37								94,88	0,75							
FTS Wk28-21	55,37								94,38	0,25							
FTS Wk29-21	55,37								94,38	0,25							
FTS Wk30-21	54,24								94,20	0,07							
FTS M Aug-21	210,18								98,88	-1,00							
FTS M Sep-21	163,8								98,88	-1,65							
FTS M Oct-21	123,07								101,62	0,50							
FTS M Nov-21	81,6								102,65	0,50							
FTS M Dec-21	72,85								99,74	0,50							
FTS M Jan-22	82,46								94,45	0,00							
FTS Q4-21	277,52								101,43	0,50							
FTS Q1-22	334,35								90,85	0,19							
FTS Q2-22	602,4								67,69	-0,01							
FTS Q3-22	619,19								72,90	-0,01							
FTS Q4-22	277,52								72,98	1,49							
FTS Q1-23	334,35								51,32	-0,50							
FTS Q2-23	602,4								45,55	-0,50							
FTS YR-22	1833,5								74,47	0,25							
FTS YR-23	1833,5								51,37	-0,50							
FTS YR-24	1837,3								44,59	0,15							
FTS YR-25	1833,5								37,56	0,00							
FTS YR-26	1833,5								35,71	0,00							
FTS YR-27	1833,5								30,15	0,00							

FTS YR-28	1837,3	29,73	0,00
FTS YR-29	1833,5	28,65	0,00
FTS YR-30	1833,5	28,26	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 Sa03Jul-21	24							83,60	-5,14									
FDB D Su04Jul-21	24							82,02	5,66									
FDB D Mo05Jul-21	24							97,32	n.a.									
FDB D Tu06Jul-21	24							82,61	n.a.									
FDB D We07Jul-21	24							96,27	n.a.									
FDB D Th08Jul-21	24							98,74	n.a.									
FDB D Fr09Jul-21	24							99,83	n.a.									
FDB D Sa10Jul-21	24							87,61	n.a.									
FDB D Su11Jul-21	24							68,39	n.a.									
FDB WE 03Jul-21	48							82,81	0,26									
FDB WE 10Jul-21	48							78,00	n.a.									
FDB Wk27-21	168							90,11	0,83									
FDB Wk28-21	168							89,18	-0,22									
FDB Wk29-21	168							87,61	-1,82									
FDB Wk30-21	168							87,06	-0,67									
FDB M Aug-21	744							86,06	-1,22									
FDB M Sep-21	720							87,07	-0,90									
FDB M Oct-21	745							87,50	-0,46									
FDB M Nov-21	720							92,79	-0,68									
FDB M Dec-21	744							88,31	-0,62									
FDB M Jan-22	744							90,97	-0,42									
FDB Q4-21	2209							89,50	-0,58									
FDB Q1-22	2159							87,99	-0,37									
FDB Q2-22	2184							66,85	0,04									
FDB Q3-22	2208							68,60	-0,03									
FDB Q4-22	2209							71,99	-0,01									
FDB Q1-23	2159							73,75	-0,39									
FDB Q2-23	2184							57,62	0,05									
FDB YR-22	8760							73,80	-0,09									
FDB YR-23	8760							64,92	-0,26									
FDB YR-24	8784							60,00	-0,30									

FDB YR-25	8760	58,58	-0,16
FDB YR-26	8760	58,60	-0,20
FDB YR-27	8760	58,93	-0,20
FDB YR-28	8784	58,93	-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	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 Sa03Jul-21	24								83,79	-0,95							
FFB D Su04Jul-21	24								76,03	2,51							
FFB D Mo05Jul-21	24								93,47	n.a.							
FFB D Tu06Jul-21	24								85,36	n.a.							
FFB D We07Jul-21	24								92,45	n.a.							
FFB D Th08Jul-21	24								97,91	n.a.							
FFB D Fr09Jul-21	24								95,78	n.a.							
FFB D Sa10Jul-21	24								81,91	n.a.							
FFB D Su11Jul-21	24								67,09	n.a.							
FFB WE 03Jul-21	48								79,91	0,78							
FFB WE 10Jul-21	48								74,50	n.a.							
FFB Wk27-21	168								87,71	0,50							
FFB Wk28-21	168								87,24	-1,10							
FFB Wk29-21	168								86,75	-1,42							
FFB Wk30-21	168								86,13	-0,83							
FFB M Aug-21	744								85,20	-1,26							
FFB M Sep-21	720								90,38	-0,37							
FFB M Oct-21	745								97,18	-0,12							
FFB M Nov-21	720								106,10	-0,34							
FFB M Dec-21	744								104,43	-0,59							
FFB M Jan-22	744								105,87	0,92							
FFB Q4-21	2209								102,53	-0,35							
FFB Q1-22	2159								99,97	-0,02							
FFB Q2-22	2184								62,77	-0,13							
FFB Q3-22	2208								63,88	-0,05							
FFB Q4-22	2209								76,62	-0,07							
FFB Q1-23	2159								77,87	-1,02							
FFB Q2-23	2184								50,90	-0,96							
FFB YR-22	8760								75,71	-0,07							
FFB YR-23	8760								63,68	-0,14							
FFB YR-24	8784								58,89	-0,23							
FFB YR-25	8760								58,40	-1,04							

FFB YR-26	8760	58,52	-1,04
FFB YR-27	8760	58,85	-1,04
FFB YR-28	8784	58,85	-1,04

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 Sa03Jul-21	1								35,740	0,240							
FGE D Su04Jul-21	1								35,560	-3,160							
FGE D Mo05Jul-21	1								36,150	n.a.							
FGE D Tu06Jul-21	1								36,150	n.a.							
FGE D We07Jul-21	1								36,150	n.a.							
FGE D Th08Jul-21	1								36,150	n.a.							
FGE D Fr09Jul-21	1								36,150	n.a.							
FGE D Sa10Jul-21	1								36,150	n.a.							
FGE D Su11Jul-21	1								36,150	n.a.							
FGE WE 03Jul-21	2								35,650	-1,460							
FGE WkDs27-21	5								36,150	-1,450							
FGE WE 10Jul-21	2								36,150	-1,450							
FGE WkDs28-21	5								36,039	-1,561							
FGE WE 17Jul-21	2								36,039	-1,561							
FGE WkDs29-21	5								36,039	-1,561							
FGE WE 24Jul-21	2								36,039	-1,561							
FGE BoM D+1 Calendar Day	29								36,039	n.a.							
FGE M Aug-21	31								36,880	0,080							
FGE M Sep-21	30								36,700	-0,097							
FGE M Oct-21	31								36,930	-0,171							
FGE Q4-21	92								36,900	-0,350							
FGE Q1-22	90								36,192	0,855							
FGE Q2-22	91								25,012	-0,101							
FGE Q3-22	92								24,192	-0,109							
FGE Win-21	182								36,550	0,246							
FGE Sum-22	183								24,600	-0,105							
FGE Win-22	182								24,600	0,590							
FGE YR-22	365								26,730	-0,370							

FGE YR-23 365 21,825 -0,124

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 Aug-21 76	744								21,83	n.a.								
OEB C M Aug-21 77	744								20,85	n.a.								
OEB C M Aug-21 78	744								19,88	n.a.								
OEB C M Aug-21 79	744								18,92	n.a.								
OEB P M Aug-21 75	744								0,05	n.a.								
OEB P M Aug-21 74	744								0,04	n.a.								
OEB P M Aug-21 73	744								0,03	n.a.								
OEB P M Aug-21 72	744								0,02	n.a.								
OEB C M Sep-21 96	720								6,82	n.a.								
OEB C M Sep-21 97	720								6,32	n.a.								
OEB C M Sep-21 98	720								5,84	n.a.								
OEB C M Sep-21 99	720								5,39	n.a.								
OEB P M Sep-21 95	720								4,60	n.a.								
OEB P M Sep-21 94	720								4,16	n.a.								
OEB P M Sep-21 93	720								3,74	n.a.								
OEB P M Sep-21 92	720								3,35	n.a.								

1.8.2 Quarter 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	
€/MWh	Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C Q4-21 62	2209							38,55	n.a.								
OEB C Q4-21 63	2209							37,55	n.a.								
OEB C Q4-21 64	2209							36,55	n.a.								
OEB C Q4-21 65	2209							35,55	n.a.								
OEB C Q4-21 66	2209							34,55	n.a.								
OEB C Q4-21 67	2209							33,55	n.a.								
OEB C Q4-21 68	2209							32,55	n.a.								
OEB C Q4-21 69	2209							31,56	n.a.								
OEB C Q4-21 70	2209							30,56	n.a.								
OEB C Q4-21 71	2209							29,57	n.a.								
OEB C Q4-21 72	2209							28,58	n.a.								
OEB C Q4-21 73	2209							27,59	n.a.								
OEB C Q4-21 74	2209							26,61	n.a.								
OEB C Q4-21 75	2209							25,63	n.a.								
OEB C Q4-21 76	2209							24,66	n.a.								
OEB C Q4-21 77	2209							23,69	n.a.								
OEB C Q4-21 78	2209							22,73	n.a.								
OEB C Q4-21 79	2209							21,78	n.a.								
OEB C Q4-21 80	2209							20,84	n.a.								
OEB C Q4-21 81	2209							19,91	n.a.								
OEB P Q4-21 77	2209							0,16	n.a.								
OEB P Q4-21 76	2209							0,12	n.a.								
OEB P Q4-21 75	2209							0,10	n.a.								
OEB P Q4-21 74	2209							0,07	n.a.								
OEB P Q4-21 73	2209							0,06	n.a.								
OEB P Q4-21 72	2209							0,04	n.a.								
OEB P Q4-21 71	2209							0,03	n.a.								

OEB P Q4-21 70	2209	0,02	n.a.
OEB P Q4-21 69	2209	0,02	n.a.
OEB P Q4-21 68	2209	0,01	n.a.
OEB P Q4-21 67	2209	0,01	n.a.
OEB P Q4-21 66	2209	0,01	n.a.
OEB P Q4-21 65	2209	0,00	n.a.
OEB P Q4-21 64	2209	0,00	n.a.
OEB P Q4-21 63	2209	0,00	n.a.
OEB P Q4-21 62	2209	0,00	n.a.
OEB P Q4-21 61	2209	0,00	n.a.
OEB P Q4-21 60	2209	0,00	n.a.
OEB P Q4-21 59	2209	0,00	n.a.
OEB P Q4-21 58	2209	0,00	n.a.
OEB C Q1-22 87	2159	8,10	n.a.
OEB C Q1-22 88	2159	7,59	n.a.
OEB C Q1-22 89	2159	7,10	n.a.
OEB C Q1-22 90	2159	6,64	n.a.
OEB C Q1-22 91	2159	6,20	n.a.
OEB P Q1-22 87	2159	5,59	n.a.
OEB P Q1-22 86	2159	5,12	n.a.
OEB P Q1-22 85	2159	4,68	n.a.
OEB P Q1-22 84	2159	4,26	n.a.
OEB P Q1-22 83	2159	3,86	n.a.

1.8.3 Year 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	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	
OEB C 4 YR-22 48	8760								27,07	n.a.								
OEB C 4 YR-22 49	8760								26,07	n.a.								
OEB C 4 YR-22 50	8760								25,07	n.a.								
OEB C 4 YR-22 51	8760								24,07	n.a.								
OEB C 4 YR-22 52	8760								23,08	n.a.								
OEB C 4 YR-22 53	8760								22,09	n.a.								
OEB C 4 YR-22 54	8760								21,10	n.a.								
OEB C 4 YR-22 55	8760								20,12	n.a.								
OEB C 4 YR-22 56	8760								19,15	n.a.								
OEB C 4 YR-22 57	8760								18,18	n.a.								
OEB C 4 YR-22 58	8760								17,22	n.a.								
OEB C 4 YR-22 59	8760								16,28	n.a.								
OEB C 4 YR-22 60	8760								15,35	n.a.								
OEB C 4 YR-22 61	8760								14,44	n.a.								
OEB C 4 YR-22 62	8760								13,54	n.a.								
OEB C 4 YR-22 63	8760								12,67	n.a.								
OEB C 4 YR-22 64	8760								11,82	n.a.								
OEB C 4 YR-22 65	8760								11,00	n.a.								
OEB C 4 YR-22 66	8760								10,20	n.a.								
OEB P 4 YR-22 62	8760								0,51	n.a.								
OEB P 4 YR-22 61	8760								0,40	n.a.								
OEB P 4 YR-22 60	8760								0,31	n.a.								
OEB P 4 YR-22 59	8760								0,24	n.a.								
OEB P 4 YR-22 58	8760								0,18	n.a.								
OEB P 4 YR-22 57	8760								0,14	n.a.								
OEB P 4 YR-22 56	8760								0,10	n.a.								
OEB P 4 YR-22 55	8760								0,07	n.a.								
OEB P 4 YR-22 54	8760								0,05	n.a.								
OEB P 4 YR-22 53	8760								0,03	n.a.								
OEB P 4 YR-22 52	8760								0,02	n.a.								
OEB P 4 YR-22 51	8760								0,02	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	€/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
02/07/2021	99,80	97,68	99,80	97,68	0,00	0,00	0,00	0,00	96,56	96,58	96,46
03/07/2021	94,23		94,23		0,00	0,00	0,00	0,00	89,23	83,60	83,79

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		
Régisti 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".

8. News / Noticias / Notícias

Market-makers maximum spreads

Taken the rise in absolute price levels and volatility OMIP trading desk decided to facilitate a 50% increase to all market-makers maximum spreads (normal and fast market). To be returned to previous ones as soon as market conditions indicate us so.