

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

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

Nominal Value MWh	Futures (FTB)											Market Total (excl. OTC)					Forwards (FWB)		Swaps (SWB)	
	Auction		Trading Session			Closing Orders		Settlement (1)		Auction		Continuous		Buy+Sell			OTC	Open Interest	OTC	Open Interest
	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.	#cont.	#cont.	#cont.		
FTB D Th22Jul-21	24									101,52	-1,63									
FTB D Fr23Jul-21	24									96,00	-5,98									
FTB D Sa24Jul-21	24									93,54	-1,52									
FTB D Su25Jul-21	24									83,45	-1,52									
FTB WE 24Jul-21	48									88,50	-1,52									
FTB Wk30-21	168									91,25	0,11									
FTB Wk31-21	168									91,63	0,38									
FTB Wk32-21	168									91,63	0,38									
FTB Wk33-21	168									91,63	0,38									
FTB M Aug-21	744							90,70	92,42	91,63	0,38						9	1166		
FTB M Sep-21	720							93,60	95,07	94,25	0,42						9	1102		
FTB M Oct-21	745									96,69	0,75									
FTB M Nov-21	720									97,67	0,76									
FTB M Dec-21	744									94,88	0,74									
FTB M Jan-22	744									91,73	1,25									
FTB Q4-21	2209							96,00	97,75	96,40	0,75						6	945		
FTB Q1-22	2159							85,00	88,00	86,25	1,25							109		
FTB Q2-22	2184									64,03	1,71							15		
FTB Q3-22	2208									70,96	-0,07									
FTB Q4-22	2209									70,96	-0,07							1		
FTB Q1-23	2159									55,40	0,00									
FTB Q2-23	2184									46,90	0,00									
FTB YR-22	8760							72,00	73,40	73,00	0,70						2	423		
FTB YR-23	8760							52,75	54,75	53,75	0,00						2	410		
FTB YR-24	8784									48,25	0,00						2	229		
FTB YR-25	8760									41,00	-1,14						2	110		
FTB YR-26	8760									39,00	-0,57						2	94		
FTB YR-27	8760									32,90	0,37						2	89		
FTB YR-28	8784									32,21	0,36						2	89		
FTB YR-29	8760									30,81	0,35						2	87		
FTB YR-30	8760									30,44	0,34						2	89		
FTB YR-31	8760									30,14	0,34						2	89		

<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.	#cont.
FTK D Th22Jul-21	12								100,33	-2,31								
FTK D Fr23Jul-21	12								95,32	-6,15								
FTK Wk30-21	60								103,54	0,12								
FTK Wk31-21	60								103,97	0,43								
FTK Wk32-21	60								103,97	0,43								
FTK Wk33-21	60								103,97	0,43								
FTK M Aug-21	264								103,97	0,43								
FTK M Sep-21	264								106,90	0,47								
FTK M Oct-21	252								109,43	0,84								
FTK M Nov-21	264								110,53	0,85								
FTK M Dec-21	276								107,40	0,83								
FTK M Jan-22	252								103,97	1,43								
FTK Q4-21	792								109,09	0,84								
FTK Q1-22	768								97,74	1,43								
FTK Q2-22	780								72,40	1,95								
FTK Q3-22	792								80,30	-0,08								
FTK Q4-22	780								80,30	-0,08								
FTK Q1-23	780								63,68	0,00								
FTK Q2-23	780								53,22	0,00								
FTK YR-22	3120								82,62	0,80								
FTK YR-23	3120								61,65	0,00								
FTK YR-24	3144								54,56	0,00								
FTK YR-25	3132								46,31	-1,39								
FTK YR-26	3132								43,77	-0,70								
FTK YR-27	3132								35,95	0,45								
FTK YR-28	3120								35,17	0,43								
FTK YR-29	3132								33,08	0,41								
FTK YR-30	3132								32,89	0,40								
FTK YR-31	3132								32,45	0,40								

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									
MWh	Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Conti.	Energy	Fin.	Phys.	OTC	Open Interest	MWh	#cont.	#cont.	
FPB D Th22Jul-21	24							101,52	-1,34								SPB D Th22Jul-21	2,4		
FPB D Fr23Jul-21	24							95,79	-5,90								SPB D Fr23Jul-21	2,4		
FPB D Sa24Jul-21	24							93,33	-1,44								SPB D Sa24Jul-21	2,4		
FPB D Su25Jul-21	24							83,24	-1,44								SPB D Su25Jul-21	2,4		
FPB WE 24Jul-21	48							88,29	-1,44								SPB WE 24Jul-21	4,8		
FPB Wk30-21	168							91,38	0,11								SPB Wk30-21	16,8		
FPB Wk31-21	168							91,76	0,38								SPB Wk31-21	16,8		
FPB Wk32-21	168							91,76	0,38								SPB Wk32-21	16,8		
FPB Wk33-21	168							91,76	0,38								SPB Wk33-21	16,8		
FPB M Aug-21	744							91,76	0,38							619	SPB M Aug-21	74,4		
FPB M Sep-21	720							94,38	0,42							619	SPB M Sep-21	72,0		
FPB M Oct-21	745							96,74	0,75								SPB M Oct-21	74,5		
FPB M Nov-21	720							97,72	0,76								SPB M Nov-21	72,0		
FPB M Dec-21	744							94,93	0,74								SPB M Dec-21	74,4		
FPB M Jan-22	744							91,85	1,25								SPB M Jan-22	74,4		
FPB Q4-21	2209							96,45	0,75							435	SPB Q4-21	220,9		
FPB Q1-22	2159							86,37	1,25								SPB Q1-22	215,9		
FPB Q2-22	2184							64,15	1,71								SPB Q2-22	218,4		
FPB Q3-22	2208							71,08	-0,07								SPB Q3-22	220,8		
FPB Q4-22	2209							71,08	-0,07								SPB Q4-22	220,9		
FPB Q1-23	2159							55,47	0,00								SPB Q1-23	215,9		
FPB Q2-23	2184							46,97	0,00								SPB Q2-23	218,4		
FPB YR-22	8760							73,12	0,70								SPB YR-22	876,0		
FPB YR-23	8760							53,82	0,00								SPB YR-23	876,0		
FPB YR-24	8784							48,29	0,00								SPB YR-24	878,4		
FPB YR-25	8760							41,04	-1,14								SPB YR-25	876,0		
FPB YR-26	8760							39,04	-0,57								SPB YR-26	876,0		
FPB YR-27	8760							32,94	0,37								SPB YR-27	876,0		
FPB YR-28	8784							32,25	0,36								SPB YR-28	878,4		
FPB YR-29	8760							30,85	0,35								SPB YR-29	876,0		
FPB YR-30	8760							30,48	0,34								SPB YR-30	876,0		
FPB YR-31	8760							30,18	0,34								SPB YR-31	876,0		

- <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		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 Th22Jul-21	7,91								100,30	-1,85							
FTS D Fr23Jul-21	7,91								94,95	-6,03							
FTS D Sa24Jul-21	7,91								92,49	-1,52							
FTS D Su25Jul-21	7,91								81,67	-1,52							
FTS WE 24Jul-21	15,82								87,08	-1,52							
FTS Wk30-21	54,24								92,38	0,11							
FTS Wk31-21	47,46								92,76	0,38							
FTS Wk32-21	47,46								92,76	0,38							
FTS Wk33-21	47,46								92,76	0,38							
FTS M Aug-21	210,18								92,76	0,38							
FTS M Sep-21	163,8								95,38	0,42							
FTS M Oct-21	123,07								97,52	0,75							
FTS M Nov-21	81,6								98,50	0,76							
FTS M Dec-21	72,85								95,71	0,74							
FTS M Jan-22	82,46								91,20	1,25							
FTS Q4-21	277,52								97,33	0,75							
FTS Q1-22	334,35								87,57	1,19							
FTS Q2-22	602,4								64,87	1,69							
FTS Q3-22	619,19								71,95	-0,14							
FTS Q4-22	277,52								71,95	-0,14							
FTS Q1-23	334,35								51,77	0,00							
FTS Q2-23	602,4								43,27	0,00							
FTS YR-22	1833,5								72,47	0,70							
FTS YR-23	1833,5								50,12	0,00							
FTS YR-24	1837,3								45,09	0,00							
FTS YR-25	1833,5								37,96	-1,14							
FTS YR-26	1833,5								35,88	-0,57							
FTS YR-27	1833,5								29,71	0,37							
FTS YR-28	1837,3								29,31	0,36							
FTS YR-29	1833,5								28,27	0,35							
FTS YR-30	1833,5								27,87	0,34							
FTS YR-31	1833,5								27,50	0,34							

## 1.5 German DEEL Base Load (FDB)

Instrument	Nominal Value €/MWh	Futures (FDB)										Market Total (excl. OTC)				Open Interest #cont.	
		Auction		Trading Session			Closing Orders		Settlement		Auction #cont.	Continuous #cont.	Energy MWh	Buy+Sell			
		Eq. €/MWh	Open €/MWh	High €/MWh	Low €/MWh	Last €/MWh	Bid €/MWh	Ask €/MWh	Price €/MWh	Change €/MWh				Fin. #cont.	Phys. #cont.		OTC #cont.
FDB D Th22Jul-21	24								87,56	-4,61							
FDB D Fr23Jul-21	24								88,53	-0,05							
FDB D Sa24Jul-21	24								76,24	1,45							
FDB D Su25Jul-21	24								62,80	1,23							
FDB WE 24Jul-21	48								69,52	1,34							
FDB Wk30-21	168								80,48	-1,28							
FDB Wk31-21	168								76,47	-1,56							
FDB Wk32-21	168								78,20	0,92							
FDB Wk33-21	168								83,44	2,98							
FDB M Aug-21	744								80,70	1,56							
FDB M Sep-21	720								84,15	2,07							
FDB M Oct-21	745								84,41	2,27							
FDB M Nov-21	720								88,99	1,33							
FDB M Dec-21	744								84,96	2,31							
FDB M Jan-22	744								87,02	1,63							
FDB Q4-21	2209								86,09	1,98							
FDB Q1-22	2159								84,62	1,60							
FDB Q2-22	2184								63,88	1,27							
FDB Q3-22	2208								65,92	1,27							
FDB Q4-22	2209								69,09	0,58							
FDB Q1-23	2159								72,05	0,30							
FDB Q2-23	2184								54,72	0,44							
FDB YR-22	8760								70,82	1,18							
FDB YR-23	8760								62,32	0,40							
FDB YR-24	8784								58,53	0,05							
FDB YR-25	8760								57,13	-0,25							
FDB YR-26	8760								57,23	-0,22							
FDB YR-27	8760								57,55	-0,23							
FDB YR-28	8784								57,55	-0,23							

## 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 Th22Jul-21	24								88,19	-3,64								
FFB D Fr23Jul-21	24								87,38	-1,45								
FFB D Sa24Jul-21	24								76,68	1,27								
FFB D Su25Jul-21	24								60,98	-0,47								
FFB WE 24Jul-21	48								68,83	0,40								
FFB Wk30-21	168								77,90	-0,45								
FFB Wk31-21	168								73,56	-1,44								
FFB Wk32-21	168								75,38	-0,04								
FFB Wk33-21	168								79,50	0,81								
FFB M Aug-21	744								79,26	1,64								
FFB M Sep-21	720								87,15	1,61								
FFB M Oct-21	745								90,65	1,49								
FFB M Nov-21	720								101,00	2,27								
FFB M Dec-21	744								99,91	2,38								
FFB M Jan-22	744								100,98	1,11								
FFB Q4-21	2209								97,14	2,04								
FFB Q1-22	2159								94,91	1,97								
FFB Q2-22	2184								59,76	1,26								
FFB Q3-22	2208								61,67	1,17								
FFB Q4-22	2209								74,33	0,66								
FFB Q1-23	2159								75,24	-0,12								
FFB Q2-23	2184								48,34	0,14								
FFB YR-22	8760								72,58	1,26								
FFB YR-23	8760								60,90	0,32								
FFB YR-24	8784								57,22	-1,12								
FFB YR-25	8760								57,38	-0,72								
FFB YR-26	8760								57,50	-0,72								
FFB YR-27	8760								57,83	-0,72								
FFB YR-28	8784								57,83	-0,72								



## 1.7 PVB-ES NG Physical Futures Contracts (FGE)

Instrument	Futures (FGE)														Market Total (excl. OTC)			Open Interest #cont.
	Nominal Value MWh/Day	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		
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh				#cont.	#cont.	#cont.	#cont.	
FGE D Th22Jul-21	1								37,280	0,150								
FGE D Fr23Jul-21	1								36,000	-1,000								
FGE D Sa24Jul-21	1								35,600	-1,400								
FGE D Su25Jul-21	1								36,400	-0,600								
FGE WE 24Jul-21	2								36,000	-1,000								
FGE WkDs30-21	5								36,320	-0,802								
FGE WE 31Jul-21	2								36,310	-0,011								
FGE WkDs31-21	5								36,300	0,780								
FGE WE 07Aug-21	2								36,300	0,780								
FGE WkDs32-21	5								36,300	0,780								
FGE WE 14Aug-21	2								36,300	0,780								
FGE BoM D+1 Calendar Day	10								36,320	n.a.								
FGE M Aug-21	31								36,300	0,780								
FGE M Sep-21	30								36,750	0,450								
FGE M Oct-21	31								37,363	0,874								
FGE Q4-21	92								37,300	0,450								
FGE Q1-22	90								35,783	0,247								
FGE Q2-22	91								23,198	0,149								
FGE Q3-22	92								22,303	0,157								
FGE Win-21	182								36,550	0,350								
FGE Sum-22	183								22,748	0,153								
FGE Win-22	182								24,345	0,170								
FGE YR-22	365								26,280	0,350								
FGE YR-23	365								21,585	0,173								

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								15,63	n.a.							
OEB C M Aug-21 77	744								14,64	n.a.							
OEB C M Aug-21 78	744								13,64	n.a.							
OEB C M Aug-21 79	744								12,65	n.a.							
OEB P M Aug-21 75	744								0,00	n.a.							
OEB P M Aug-21 74	744								0,00	n.a.							
OEB P M Aug-21 73	744								0,00	n.a.							
OEB P M Aug-21 72	744								0,00	n.a.							
OEB C M Sep-21 96	720								3,89	n.a.							
OEB C M Sep-21 97	720								3,49	n.a.							
OEB C M Sep-21 98	720								3,12	n.a.							
OEB C M Sep-21 99	720								2,78	n.a.							
OEB P M Sep-21 95	720								5,07	n.a.							
OEB P M Sep-21 94	720								4,54	n.a.							
OEB P M Sep-21 93	720								4,04	n.a.							
OEB P M Sep-21 92	720								3,57	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 Q4-21 62	2209							34,43	n.a.									
OEB C Q4-21 63	2209							33,43	n.a.									
OEB C Q4-21 64	2209							32,43	n.a.									
OEB C Q4-21 65	2209							31,43	n.a.									
OEB C Q4-21 66	2209							30,43	n.a.									
OEB C Q4-21 67	2209							29,43	n.a.									
OEB C Q4-21 68	2209							28,44	n.a.									
OEB C Q4-21 69	2209							27,44	n.a.									
OEB C Q4-21 70	2209							26,44	n.a.									
OEB C Q4-21 71	2209							25,45	n.a.									
OEB C Q4-21 72	2209							24,46	n.a.									
OEB C Q4-21 73	2209							23,48	n.a.									
OEB C Q4-21 74	2209							22,49	n.a.									
OEB C Q4-21 75	2209							21,52	n.a.									
OEB C Q4-21 76	2209							20,55	n.a.									
OEB C Q4-21 77	2209							19,58	n.a.									
OEB C Q4-21 78	2209							18,63	n.a.									
OEB C Q4-21 79	2209							17,69	n.a.									
OEB C Q4-21 80	2209							16,76	n.a.									
OEB C Q4-21 81	2209							15,85	n.a.									
OEB P Q4-21 77	2209							0,17	n.a.									
OEB P Q4-21 76	2209							0,13	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							0,05	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	0,01	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	0,00	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	5,90	n.a.
OEB C Q1-22 88	2159	5,47	n.a.
OEB C Q1-22 89	2159	5,06	n.a.
OEB C Q1-22 90	2159	4,67	n.a.
OEB C Q1-22 91	2159	4,31	n.a.
OEB P Q1-22 87	2159	6,65	n.a.
OEB P Q1-22 86	2159	6,11	n.a.
OEB P Q1-22 85	2159	5,59	n.a.
OEB P Q1-22 84	2159	5,10	n.a.
OEB P Q1-22 83	2159	4,63	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								25,06	n.a.								
OEB C 4 YR-22 49	8760								24,06	n.a.								
OEB C 4 YR-22 50	8760								23,06	n.a.								
OEB C 4 YR-22 51	8760								22,07	n.a.								
OEB C 4 YR-22 52	8760								21,07	n.a.								
OEB C 4 YR-22 53	8760								20,08	n.a.								
OEB C 4 YR-22 54	8760								19,10	n.a.								
OEB C 4 YR-22 55	8760								18,12	n.a.								
OEB C 4 YR-22 56	8760								17,15	n.a.								
OEB C 4 YR-22 57	8760								16,19	n.a.								
OEB C 4 YR-22 58	8760								15,24	n.a.								
OEB C 4 YR-22 59	8760								14,31	n.a.								
OEB C 4 YR-22 60	8760								13,39	n.a.								
OEB C 4 YR-22 61	8760								12,50	n.a.								
OEB C 4 YR-22 62	8760								11,62	n.a.								
OEB C 4 YR-22 63	8760								10,78	n.a.								
OEB C 4 YR-22 64	8760								9,96	n.a.								
OEB C 4 YR-22 65	8760								9,17	n.a.								
OEB C 4 YR-22 66	8760								8,41	n.a.								
OEB P 4 YR-22 62	8760								0,60	n.a.								
OEB P 4 YR-22 61	8760								0,47	n.a.								
OEB P 4 YR-22 60	8760								0,36	n.a.								
OEB P 4 YR-22 59	8760								0,28	n.a.								
OEB P 4 YR-22 58	8760								0,21	n.a.								
OEB P 4 YR-22 57	8760								0,15	n.a.								
OEB P 4 YR-22 56	8760								0,11	n.a.								
OEB P 4 YR-22 55	8760								0,08	n.a.								
OEB P 4 YR-22 54	8760								0,06	n.a.								
OEB P 4 YR-22 53	8760								0,04	n.a.								
OEB P 4 YR-22 52	8760								0,03	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)															
		Auction		Trading Session			Closing Orders		Settlement		Market Total (excl. OTC)						
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Buy+Sell			
		€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	Fin. #cont.	Phys. #cont.	OTC #cont.	Open Interest #cont.
FTR E-P M Aug-21	744								0,00	0,00							
FTR E-P M Sep-21	720							0,00	0,00								
FTR E-P M Oct-21	745							0,00	0,00								
FTR E-P Q4-21	2209							0,00	0,00								
FTR P-E M Aug-21	744							0,00	0,00								
FTR P-E M Sep-21	720							0,00	0,00								
FTR P-E M Oct-21	745							0,00	0,00								
FTR P-E Q4-21	2209							0,00	0,00								

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
21/07/2021	106,57	104,41	106,57	104,41	0,00	0,00	0,00	0,00	104,28	89,99	91,01
22/07/2021	101,52	100,33	101,52	100,33	0,00	0,00	0,00	0,00	100,30	87,56	88,19

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						
ENET Energy, S.A.							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

Company	OMIP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Galp Power S.A.	X						
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

Company	OMP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Molgas Energia, S.A.U.							X
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		
Régisiti 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						

Company	OMP		OMIClear				
	Trading Member	OTC Broker	Direct Clearing Member	General Clearing Member	Financial Settlement Agent	Physical Settlement Agent Power	Physical Settlement Agent Gas
Unión Fenosa Gas Comercializadora, S.A.							X
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 <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 (n° 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".

## 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.