

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

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

Nominal Value MWh	Futures (FTB)																Forwards (FWB)		Swaps (SWB)	
	Auction	Trading Session					Closing Orders		Settlement (1)		Market Total (excl. OTC)						OTC	Open Interest	OTC	Open Interest
		Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Continuous	Energy	Fin.	Phys.	OTC				
€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	#cont.	
FTB D Sa31Jul-21	24									61,09	-18,87									
FTB D Su01Aug-21	24									80,00	9,96									
FTB D Mo02Aug-21	24									95,68	n.a.									
FTB D Tu03Aug-21	24									97,13	n.a.									
FTB D We04Aug-21	24									97,33	n.a.									
FTB D Th05Aug-21	24									97,46	n.a.									
FTB D Fr06Aug-21	24									96,30	n.a.									
FTB D Sa07Aug-21	24									89,43	n.a.									
FTB D Su08Aug-21	24									79,43	n.a.									
FTB WE 31Jul-21	48									70,55	-4,45									
FTB WE 07Aug-21	48									84,43	n.a.									
FTB Wk31-21	168								95,90	93,25	2,70							1		
FTB Wk32-21	168									94,25	0,25									
FTB Wk33-21	168									94,25	0,25									
FTB Wk34-21	168									94,25	0,25									
FTB M Aug-21	744		92,50	94,25	92,50	94,25	92,60	95,00		94,25	0,25		32	23 808	64			1167		
FTB M Sep-21	720						99,00	101,00		100,25	0,25							1104		
FTB M Oct-21	745									100,82	-1,97									
FTB M Nov-21	720							101,00		105,21	1,21							1		
FTB M Dec-21	744									103,44	1,94									
FTB M Jan-22	744									92,73	-0,75									
FTB Q4-21	2209						102,00	104,75		103,13	0,38							947		
FTB Q1-22	2159						86,00	89,00		87,250	-0,750							115		
FTB Q2-22	2184							68,90		64,89	-0,11							17		
FTB Q3-22	2208									70,65	-0,35									
FTB Q4-22	2209									69,45	-0,98							1		
FTB Q1-23	2159									57,36	0,25									
FTB Q2-23	2184									47,95	0,25									
FTB YR-22	8760		73,00	73,00	73,00	73,00	72,25	73,60		73,00	-0,55		5	43 800	10			429		
FTB YR-23	8760						53,75	55,75		55,00	0,25							410		
FTB YR-24	8784						48,50			48,90	0,00							226		

FTB YR-25	8760	41,80	0,15	110
FTB YR-26	8760	39,45	0,00	94
FTB YR-27	8760	32,90	0,00	89
FTB YR-28	8784	32,21	0,00	89
FTB YR-29	8760	30,81	0,00	87
FTB YR-30	8760	30,44	0,00	89
FTB YR-31	8760	30,14	0,00	89

⁽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 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 Mo02Aug-21	12								103,09	n.a.								
FTK D Tu03Aug-21	12								102,60	n.a.								
FTK D We04Aug-21	12								102,29	n.a.								
FTK D Th05Aug-21	12								101,48	n.a.								
FTK D Fr06Aug-21	12								101,89	n.a.								
FTK Wk31-21	60								102,27	2,93								
FTK Wk32-21	60								103,35	0,27								
FTK Wk33-21	60								103,35	0,27								
FTK Wk34-21	60								103,35	0,27								
FTK M Aug-21	264								103,35	0,27								
FTK M Sep-21	264								109,86	0,27								
FTK M Oct-21	252								110,41	-2,22								
FTK M Nov-21	264								115,18	1,24								
FTK M Dec-21	276								113,25	2,02								
FTK M Jan-22	252								97,54	-0,82								
FTK Q4-21	792								112,99	0,41								
FTK Q1-22	768								92,27	-0,11								
FTK Q2-22	780								67,61	0,41								
FTK Q3-22	792								73,96	0,20								
FTK Q4-22	780								72,64	-0,51								
FTK Q1-23	780								61,86	0,28								
FTK Q2-23	780								51,14	0,28								
FTK YR-22	3120								76,55	0,00								
FTK YR-23	3120								59,17	0,28								
FTK YR-24	3144								51,72	0,00								
FTK YR-25	3132								43,95	0,17								
FTK YR-26	3132								41,15	0,00								
FTK YR-27	3132								33,16	0,00								
FTK YR-28	3120								32,45	0,00								
FTK YR-29	3132								30,66	0,00								
FTK YR-30	3132								30,38	0,00								
FTK YR-31	3132								30,01	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									
MWh	Eq.	Open	High	Low	Last	Bid	Ask	Price	Change	Auction	Conti.	Energy	Fin.	Phys.	OTC	Open Interest	MWh	#cont.	#cont.	
FPB D Sa31Jul-21	24							61,09	-18,87								SPB D Sa31Jul-21	2,4		
FPB D Su01Aug-21	24							80,00	9,96								SPB D Su01Aug-21	2,4		
FPB D Mo02Aug-21	24							95,14	n.a.								SPB D Mo02Aug-21	2,4		
FPB D Tu03Aug-21	24							96,72	n.a.								SPB D Tu03Aug-21	2,4		
FPB D We04Aug-21	24							97,12	n.a.								SPB D We04Aug-21	2,4		
FPB D Th05Aug-21	24							97,37	n.a.								SPB D Th05Aug-21	2,4		
FPB D Fr06Aug-21	24							95,76	n.a.								SPB D Fr06Aug-21	2,4		
FPB D Sa07Aug-21	24							89,45	n.a.								SPB D Sa07Aug-21	2,4		
FPB D Su08Aug-21	24							82,11	n.a.								SPB D Su08Aug-21	2,4		
FPB WE 31Jul-21	48							70,55	-4,45								SPB WE 31Jul-21	4,8		
FPB WE 07Aug-21	48							85,78	n.a.								SPB WE 07Aug-21	4,8		
FPB Wk31-21	168							93,38	2,70								SPB Wk31-21	16,8		
FPB Wk32-21	168							94,38	0,25								SPB Wk32-21	16,8		
FPB Wk33-21	168							94,38	0,25								SPB Wk33-21	16,8		
FPB Wk34-21	168							94,38	0,25								SPB Wk34-21	16,8		
FPB M Aug-21	744							94,38	0,25							619	SPB M Aug-21	74,4		
FPB M Sep-21	720							100,38	0,25							619	SPB M Sep-21	72,0		
FPB M Oct-21	745							100,87	-1,97								SPB M Oct-21	74,5		
FPB M Nov-21	720							105,26	1,21								SPB M Nov-21	72,0		
FPB M Dec-21	744							103,49	1,94								SPB M Dec-21	74,4		
FPB M Jan-22	744							92,85	-0,75								SPB M Jan-22	74,4		
FPB Q4-21	2209							103,18	0,38							435	SPB Q4-21	220,9		
FPB Q1-22	2159							87,37	-0,75								SPB Q1-22	215,9		
FPB Q2-22	2184							65,01	-0,11								SPB Q2-22	218,4		
FPB Q3-22	2208							70,77	-0,35								SPB Q3-22	220,8		
FPB Q4-22	2209							69,57	-0,98								SPB Q4-22	220,9		
FPB Q1-23	2159							57,43	0,25								SPB Q1-23	215,9		
FPB Q2-23	2184							48,02	0,25								SPB Q2-23	218,4		
FPB YR-22	8760							73,12	-0,55								SPB YR-22	876,0		
FPB YR-23	8760							55,07	0,25								SPB YR-23	876,0		
FPB YR-24	8784							48,94	0,00								SPB YR-24	878,4		
FPB YR-25	8760							41,84	0,15								SPB YR-25	876,0		
FPB YR-26	8760							39,49	0,00								SPB YR-26	876,0		
FPB YR-27	8760							32,94	0,00								SPB YR-27	876,0		

FPB YR-28	8784	32,25	0,00	SPB YR-28	878,4
FPB YR-29	8760	30,85	0,00	SPB YR-29	876,0
FPB YR-30	8760	30,48	0,00	SPB YR-30	876,0
FPB YR-31	8760	30,18	0,00	SPB YR-31	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 Sa31Jul-21	7,91								47,35	-31,21							
FTS D Su01Aug-21	6,78								66,26	-1,70							
FTS D Mo02Aug-21	6,78								98,36	n.a.							
FTS D Tu03Aug-21	6,78								99,78	n.a.							
FTS D We04Aug-21	6,78								98,93	n.a.							
FTS D Th05Aug-21	6,78								98,67	n.a.							
FTS D Fr06Aug-21	6,78								98,49	n.a.							
FTS D Sa07Aug-21	6,78								88,33	n.a.							
FTS D Su08Aug-21	6,78								77,61	n.a.							
FTS WE 31Jul-21	14,69								56,08	-17,59							
FTS WE 07Aug-21	13,56								82,97	n.a.							
FTS Wk31-21	47,46								94,31	2,70							
FTS Wk32-21	47,46								95,31	0,25							
FTS Wk33-21	47,46								95,31	0,25							
FTS Wk34-21	47,46								95,31	0,25							
FTS M Aug-21	210,18								95,31	0,25							
FTS M Sep-21	163,8								101,31	0,25							
FTS M Oct-21	123,07								102,17	-1,58							
FTS M Nov-21	81,6								106,57	1,61							
FTS M Dec-21	72,85								104,79	2,33							
FTS M Jan-22	82,46								89,13	-0,75							
FTS Q4-21	277,52								104,15	0,38							
FTS Q1-22	334,35								86,04	-0,22							
FTS Q2-22	602,4								63,04	0,29							
FTS Q3-22	619,19								68,97	0,09							
FTS Q4-22	277,52								67,74	-0,56							
FTS Q1-23	334,35								54,29	0,25							
FTS Q2-23	602,4								44,88	0,25							
FTS YR-22	1833,46								69,95	0,00							
FTS YR-23	1833,46								51,93	0,25							
FTS YR-24	1837,33								45,79	0,00							
FTS YR-25	1833,46								38,74	0,15							
FTS YR-26	1833,46								36,27	0,00							
FTS YR-27	1833,46								29,36	0,00							

FTS YR-28	1837,33	28,86	0,00
FTS YR-29	1833,46	27,63	0,00
FTS YR-30	1833,46	27,26	0,00
FTS YR-31	1833,46	26,93	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 Sa31Jul-21	24							29,82	-0,31									
FDB D Su01Aug-21	24							60,30	-1,23									
FDB D Mo02Aug-21	24							74,68	n.a.									
FDB D Tu03Aug-21	24							89,67	n.a.									
FDB D We04Aug-21	24							93,53	n.a.									
FDB D Th05Aug-21	24							93,08	n.a.									
FDB D Fr06Aug-21	24							89,06	n.a.									
FDB D Sa07Aug-21	24							53,24	n.a.									
FDB D Su08Aug-21	24							41,54	n.a.									
FDB WE 31Jul-21	48							45,06	-0,77									
FDB WE 07Aug-21	48							47,39	n.a.									
FDB Wk31-21	168							76,40	-4,75									
FDB Wk32-21	168							80,28	0,30									
FDB Wk33-21	168							85,44	0,99									
FDB Wk34-21	168							88,64	-0,38									
FDB M Aug-21	744							83,29	-0,81									
FDB M Sep-21	720							88,45	-0,86									
FDB M Oct-21	745							89,09	-0,69									
FDB M Nov-21	720							96,00	-1,14									
FDB M Dec-21	744							90,63	-0,91									
FDB M Jan-22	744							90,85	-0,88									
FDB Q4-21	2209							91,86	-0,91									
FDB Q1-22	2159							88,41	-0,76									
FDB Q2-22	2184							67,59	-0,34									
FDB Q3-22	2208							69,71	-0,19									
FDB Q4-22	2209							74,43	0,24									
FDB Q1-23	2159							75,19	-0,36									
FDB Q2-23	2184							57,55	-0,15									
FDB YR-22	8760							74,98	-0,26									
FDB YR-23	8760							65,28	-0,24									
FDB YR-24	8784							60,09	-0,26									

FDB YR-25	8760	58,33	-0,08
FDB YR-26	8760	58,58	0,08
FDB YR-27	8760	58,90	0,07
FDB YR-28	8784	58,90	0,07

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 Sa31Jul-21	24								27,45	0,76							
FFB D Su01Aug-21	24								42,31	-3,00							
FFB D Mo02Aug-21	24								67,45	n.a.							
FFB D Tu03Aug-21	24								74,78	n.a.							
FFB D We04Aug-21	24								75,88	n.a.							
FFB D Th05Aug-21	24								72,38	n.a.							
FFB D Fr06Aug-21	24								69,94	n.a.							
FFB D Sa07Aug-21	24								43,02	n.a.							
FFB D Su08Aug-21	24								35,24	n.a.							
FFB WE 31Jul-21	48								34,88	-1,12							
FFB WE 07Aug-21	48								39,13	n.a.							
FFB Wk31-21	168								62,67	-4,18							
FFB Wk32-21	168								72,25	1,32							
FFB Wk33-21	168								80,22	0,80							
FFB Wk34-21	168								88,41	-0,43							
FFB M Aug-21	744								76,45	-1,05							
FFB M Sep-21	720								90,37	-0,84							
FFB M Oct-21	745								95,54	-0,05							
FFB M Nov-21	720								106,98	-1,52							
FFB M Dec-21	744								108,43	0,07							
FFB M Jan-22	744								106,64	-0,28							
FFB Q4-21	2209								103,61	-0,49							
FFB Q1-22	2159								99,68	-0,75							
FFB Q2-22	2184								63,80	0,05							
FFB Q3-22	2208								65,75	0,15							
FFB Q4-22	2209								79,21	0,59							
FFB Q1-23	2159								79,12	0,33							
FFB Q2-23	2184								50,33	-0,41							
FFB YR-22	8760								77,02	0,01							
FFB YR-23	8760								63,51	-0,08							
FFB YR-24	8784								58,64	-0,20							
FFB YR-25	8760								58,67	0,34							

FFB YR-26	8760	58,79	0,34
FFB YR-27	8760	59,12	0,34
FFB YR-28	8784	59,12	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 Sa31Jul-21	1								39,620	-0,010							
FGE D Su01Aug-21	1								39,380	-0,150							
FGE D Mo02Aug-21	1								39,840	n.a.							
FGE D Tu03Aug-21	1								39,840	n.a.							
FGE D We04Aug-21	1								39,840	n.a.							
FGE D Th05Aug-21	1								39,840	n.a.							
FGE D Fr06Aug-21	1								39,840	n.a.							
FGE D Sa07Aug-21	1								39,840	n.a.							
FGE D Su08Aug-21	1								39,840	n.a.							
FGE WE 31Jul-21	2								39,500	-0,080							
FGE WkDs31-21	5								39,840	-2,160							
FGE WE 07Aug-21	2								39,840	-2,160							
FGE WkDs32-21	5								40,980	-1,020							
FGE WE 14Aug-21	2								40,980	-1,020							
FGE WkDs33-21	5								40,980	-1,020							
FGE WE 21Aug-21	2								40,980	-1,020							
FGE BoM D+1 Calendar Day	1								n.a.	n.a.							
FGE M Aug-21	31								40,980	-1,020							
FGE M Sep-21	30								41,650	-0,350							
FGE M Oct-21	31								42,054	-0,304							
FGE Q4-21	92								42,050	-0,350							
FGE Q1-22	90								39,017	-0,309							
FGE Q2-22	91								24,975	0,011							
FGE Q3-22	92								24,100	-0,041							
FGE Win-21	182								40,550	-0,330							
FGE Sum-22	183								24,535	-0,015							
FGE Win-22	182								26,056	0,023							
FGE YR-22	365								28,380	0,100							
FGE YR-23	365								22,663	0,126							

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 Sep-21 96	720								6,69	n.a.							
OEB C M Sep-21 97	720								6,07	n.a.							
OEB C M Sep-21 98	720								5,49	n.a.							
OEB C M Sep-21 99	720								4,95	n.a.							
OEB P M Sep-21 95	720								2,09	n.a.							
OEB P M Sep-21 94	720								1,78	n.a.							
OEB P M Sep-21 93	720								1,50	n.a.							
OEB P M Sep-21 92	720								1,26	n.a.							

1.8.2 Quarter Futures Options

Instrument	Nominal Value €/MWh	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	#cont.	#cont.	#cont.	#cont.
OEB C Q4-21 62	2209								41,16	n.a.							
OEB C Q4-21 63	2209								40,16	n.a.							
OEB C Q4-21 64	2209								39,16	n.a.							
OEB C Q4-21 65	2209								38,16	n.a.							
OEB C Q4-21 66	2209								37,16	n.a.							
OEB C Q4-21 67	2209								36,16	n.a.							
OEB C Q4-21 68	2209								35,16	n.a.							
OEB C Q4-21 69	2209								34,16	n.a.							
OEB C Q4-21 70	2209								33,16	n.a.							
OEB C Q4-21 71	2209								32,16	n.a.							
OEB C Q4-21 72	2209								31,16	n.a.							
OEB C Q4-21 73	2209								30,16	n.a.							
OEB C Q4-21 74	2209								29,16	n.a.							
OEB C Q4-21 75	2209								28,16	n.a.							
OEB C Q4-21 76	2209								27,17	n.a.							
OEB C Q4-21 77	2209								26,17	n.a.							
OEB C Q4-21 78	2209								25,18	n.a.							
OEB C Q4-21 79	2209								24,19	n.a.							
OEB C Q4-21 80	2209								23,21	n.a.							
OEB C Q4-21 81	2209								22,23	n.a.							
OEB P Q4-21 77	2209								0,02	n.a.							
OEB P Q4-21 76	2209								0,02	n.a.							
OEB P Q4-21 75	2209								0,01	n.a.							
OEB P Q4-21 74	2209								0,01	n.a.							
OEB P Q4-21 73	2209								0,00	n.a.							
OEB P Q4-21 72	2209								0,00	n.a.							
OEB P Q4-21 71	2209								0,00	n.a.							

OEB P Q4-21 70	2209	0,00	n.a.
OEB P Q4-21 69	2209	0,00	n.a.
OEB P Q4-21 68	2209	0,00	n.a.
OEB P Q4-21 67	2209	0,00	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	6,24	n.a.
OEB C Q1-22 88	2159	5,78	n.a.
OEB C Q1-22 89	2159	5,35	n.a.
OEB C Q1-22 90	2159	4,94	n.a.
OEB C Q1-22 91	2159	4,56	n.a.
OEB P Q1-22 87	2159	5,99	n.a.
OEB P Q1-22 86	2159	5,48	n.a.
OEB P Q1-22 85	2159	4,99	n.a.
OEB P Q1-22 84	2159	4,52	n.a.
OEB P Q1-22 83	2159	4,09	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								24,05	n.a.								
OEB C 4 YR-22 50	8760								23,06	n.a.								
OEB C 4 YR-22 51	8760								22,06	n.a.								
OEB C 4 YR-22 52	8760								21,06	n.a.								
OEB C 4 YR-22 53	8760								20,07	n.a.								
OEB C 4 YR-22 54	8760								19,08	n.a.								
OEB C 4 YR-22 55	8760								18,10	n.a.								
OEB C 4 YR-22 56	8760								17,13	n.a.								
OEB C 4 YR-22 57	8760								16,16	n.a.								
OEB C 4 YR-22 58	8760								15,21	n.a.								
OEB C 4 YR-22 59	8760								14,27	n.a.								
OEB C 4 YR-22 60	8760								13,35	n.a.								
OEB C 4 YR-22 61	8760								12,45	n.a.								
OEB C 4 YR-22 62	8760								11,56	n.a.								
OEB C 4 YR-22 63	8760								10,71	n.a.								
OEB C 4 YR-22 64	8760								9,88	n.a.								
OEB C 4 YR-22 65	8760								9,08	n.a.								
OEB C 4 YR-22 66	8760								8,32	n.a.								
OEB P 4 YR-22 62	8760								0,54	n.a.								
OEB P 4 YR-22 61	8760								0,42	n.a.								
OEB P 4 YR-22 60	8760								0,32	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								0,13	n.a.								
OEB P 4 YR-22 56	8760								0,09	n.a.								
OEB P 4 YR-22 55	8760								0,07	n.a.								
OEB P 4 YR-22 54	8760								0,04	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								0,01	n.a.								
OEB P 4 YR-22 50	8760								0,01	n.a.								
OEB P 4 YR-22 49	8760								0,00	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				Fin.	Phys.	OTC	Open Interest
		MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	€/MWh	#cont.	#cont.	MWh	#cont.	#cont.	#cont.
FTR E-P M 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
30/07/2021	95,37	91,37	95,37	91,37	0,00	0,00	0,00	0,00	94,38	64,81	42,67
31/07/2021	61,09		61,09		0,00	0,00	0,00	0,00	47,35	29,82	27,45

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						
TotalEnergies 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 Registo, de Compensação e de Entrega Física de Contratos Derivados de Gás Natural

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

Unit: Euro/MWh

* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

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

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

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

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

Unit: Euro

⁽¹⁾ For Own Account and Third Parties Account

⁽²⁾ For Third Parties Account

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

⁽⁴⁾ Up to a maximum 12.000 EUR

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

Unit: Euro

4. Rules / Reglas / Regras

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

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

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

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

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

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

5. Operational Limits

5.1. Parameters of the Order Transaction Ratio

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

5.2 Positions Limits

As of April 01st, 2021:

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

5.3. Volume Limits per Order (nº of contracts)

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

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

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

6.1 MIBEL SPEL Base Load Futures (FTB)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

8. News / Noticias / Notícias

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.