

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

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

| Instrument       | Futures (FTB)        |                          |                 |       |       |                |       |                |        |          |            | Forwards (FWB) |               |        |               |               | Swaps (SWB)   |               |               |               |
|------------------|----------------------|--------------------------|-----------------|-------|-------|----------------|-------|----------------|--------|----------|------------|----------------|---------------|--------|---------------|---------------|---------------|---------------|---------------|---------------|
|                  | Nominal Value<br>MWh | Market Total (excl. OTC) |                 |       |       |                |       |                |        |          | OTC        |                | Open Interest |        | OTC           |               | Open Interest |               |               |               |
|                  |                      | Auction                  | Trading Session |       |       | Closing Orders |       | Settlement (1) |        | Buy+Sell |            |                |               | #cont. | Open Interest | #cont.        | Open Interest | #cont.        | Open Interest |               |
|                  | Eq.                  | Open                     | High            | Low   | Last  | Bid            | Ask   | Price          | Change | Auction  | Continuous | Energy         | Fin.          | Phys.  | OTC           | Open Interest | OTC           | Open Interest | OTC           | Open Interest |
|                  | €/MWh                | €/MWh                    | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh          | €/MWh  | #cont.   | #cont.     | MWh            | #cont.        | #cont. | #cont.        | #cont.        | #cont.        | #cont.        | #cont.        | #cont.        |
| FTB D Tu07May-19 | 24                   |                          |                 |       |       |                |       | 51,92          | 3,60   |          |            |                |               |        |               |               |               |               |               |               |
| FTB D We08May-19 | 24                   |                          |                 |       |       |                |       | 38,63          | -9,79  |          |            |                |               |        |               |               |               |               |               |               |
| FTB D Th09May-19 | 24                   |                          |                 |       |       |                |       | 53,00          | 4,51   |          |            |                |               |        |               |               |               |               |               |               |
| FTB D Fr10May-19 | 24                   |                          |                 |       |       |                |       | 52,00          | 4,09   |          |            |                |               |        |               |               |               |               |               |               |
| FTB D Sa11May-19 | 24                   |                          |                 |       |       |                |       | 50,52          | 2,00   |          |            |                |               |        |               |               |               |               |               |               |
| FTB D Su12May-19 | 24                   |                          |                 |       |       |                |       | 43,48          | 2,00   |          |            |                |               |        |               |               |               |               |               |               |
| FTB WE 11May-19  | 48                   |                          |                 |       |       |                |       | 47,00          | 2,00   |          |            |                |               |        |               |               |               |               |               |               |
| FTB Wk20-19      | 168                  |                          |                 |       |       |                |       | 50,00          | 0,00   |          |            |                |               |        |               |               |               |               |               |               |
| FTB Wk21-19      | 168                  |                          |                 |       |       |                |       | 50,00          | 0,00   |          |            |                |               |        |               |               |               |               |               |               |
| FTB Wk22-19      | 168                  |                          |                 |       |       |                |       | 51,00          | n.a.   |          |            |                |               |        |               |               |               |               |               |               |
| FTB M Jun-19     | 720                  |                          | 51,50           | 51,50 | 51,50 | 51,50          | 51,25 | 52,45          | 51,62  | -0,43    | 5          | 3600           | 10            |        |               | 854           |               |               |               |               |
| FTB M Jul-19     | 744                  |                          |                 |       |       |                | 54,15 | 54,45          | 54,40  | -0,35    |            |                |               |        |               |               |               |               |               |               |
| FTB M Aug-19     | 744                  |                          |                 |       |       |                |       |                | 55,64  | 0,37     |            |                |               |        |               |               |               |               |               |               |
| FTB M Sep-19     | 720                  |                          |                 |       |       |                |       |                | 58,43  | 0,39     |            |                |               |        |               |               |               |               |               |               |
| FTB M Oct-19     | 745                  |                          |                 |       |       |                |       |                | 59,38  | -0,12    |            |                |               |        |               |               |               |               |               |               |
| FTB M Nov-19     | 720                  |                          |                 |       |       |                |       |                | 62,39  | -0,12    |            |                |               |        |               |               |               |               |               |               |
| FTB Q3-19        | 2208                 |                          |                 |       |       |                | 55,50 | 56,50          | 56,13  | 0,13     |            |                |               |        |               | 924           |               |               |               |               |
| FTB Q4-19        | 2209                 |                          |                 |       |       |                | 61,25 | 62,25          | 61,88  | -0,12    |            |                |               |        |               | 616           |               |               |               |               |
| FTB Q1-20        | 2183                 |                          |                 |       |       |                | 58,50 |                | 59,40  | 0,04     |            |                |               |        |               | 26            |               |               |               |               |
| FTB Q2-20        | 2184                 |                          |                 |       |       |                |       |                | 51,25  | 0,05     |            |                |               |        |               | 1             |               |               |               |               |
| FTB Q3-20        | 2208                 |                          |                 |       |       |                |       |                | 55,96  | 0,06     |            |                |               |        |               |               |               |               |               |               |
| FTB Q4-20        | 2209                 |                          |                 |       |       |                |       |                | 55,59  | 0,06     |            |                |               |        |               |               |               |               |               |               |
| FTB Q1-21        | 2159                 |                          |                 |       |       |                |       |                | 54,25  | -0,08    |            |                |               |        |               |               |               |               |               |               |
| FTB YR-20        | 8784                 |                          |                 |       |       |                | 55,00 | 56,00          | 55,55  | 0,05     |            |                |               |        |               | 234           |               |               |               |               |
| FTB YR-21        | 8760                 |                          |                 |       |       |                | 50,10 | 51,30          | 50,73  | -0,07    |            |                |               |        |               | 43            |               |               |               |               |
| FTB YR-22        | 8760                 |                          |                 |       |       |                |       |                | 48,30  | -0,10    |            |                |               |        |               | 2             |               |               |               |               |
| FTB YR-23        | 8760                 |                          |                 |       |       |                |       |                | 47,00  | 0,20     |            |                |               |        |               | 8             |               |               |               |               |
| FTB YR-24        | 8784                 |                          |                 |       |       |                |       |                | 46,00  | 0,20     |            |                |               |        |               | 5             |               |               |               |               |
| FTB YR-25        | 8760                 |                          |                 |       |       |                |       |                | 45,50  | 0,20     |            |                |               |        |               |               |               |               |               |               |
| FTB YR-26        | 8760                 |                          |                 |       |       |                |       |                | 45,00  | 0,20     |            |                |               |        |               |               |               |               |               |               |

- <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 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 |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont.                   | #cont. | MWh      | #cont. | #cont. | #cont.        |
| FTK D Tu07May-19 | 12            |               |       |                 |       |       |                |       | 51,78      | 1,75   |         |                          |        |          |        |        |               |
| FTK D We08May-19 | 12            |               |       |                 |       |       |                | 39,58 | -10,30     |        |         |                          |        |          |        |        |               |
| FTK D Th09May-19 | 12            |               |       |                 |       |       |                | 53,95 | 4,46       |        |         |                          |        |          |        |        |               |
| FTK D Fr10May-19 | 12            |               |       |                 |       |       |                | 52,95 | 3,27       |        |         |                          |        |          |        |        |               |
| FTK Wk20-19      | 60            |               |       |                 |       |       |                | 52,78 | 0,00       |        |         |                          |        |          |        |        |               |
| FTK Wk21-19      | 60            |               |       |                 |       |       |                | 52,78 | 0,00       |        |         |                          |        |          |        |        |               |
| FTK Wk22-19      | 60            |               |       |                 |       |       |                | 53,84 | n.a.       |        |         |                          |        |          |        |        |               |
| FTK M Jun-19     | 240           |               |       |                 |       |       |                | 54,56 | -0,45      |        |         |                          |        |          |        |        |               |
| FTK M Jul-19     | 276           |               |       |                 |       |       |                | 58,41 | -0,38      |        |         |                          |        |          |        |        |               |
| FTK M Aug-19     | 264           |               |       |                 |       |       |                | 59,82 | 0,41       |        |         |                          |        |          |        |        |               |
| FTK M Sep-19     | 252           |               |       |                 |       |       |                | 62,78 | 0,43       |        |         |                          |        |          |        |        |               |
| FTK M Oct-19     | 276           |               |       |                 |       |       |                | 63,78 | -0,13      |        |         |                          |        |          |        |        |               |
| FTK M Nov-19     | 252           |               |       |                 |       |       |                | 66,99 | -0,13      |        |         |                          |        |          |        |        |               |
| FTK Q3-19        | 792           |               |       |                 |       |       |                | 60,27 | 0,14       |        |         |                          |        |          |        |        |               |
| FTK Q4-19        | 792           |               |       |                 |       |       |                | 66,45 | -0,13      |        |         |                          |        |          |        |        |               |
| FTK Q1-20        | 780           |               |       |                 |       |       |                | 64,13 | 0,04       |        |         |                          |        |          |        |        |               |
| FTK Q2-20        | 780           |               |       |                 |       |       |                | 55,40 | 0,07       |        |         |                          |        |          |        |        |               |
| FTK Q3-20        | 792           |               |       |                 |       |       |                | 60,46 | 0,07       |        |         |                          |        |          |        |        |               |
| FTK Q4-20        | 792           |               |       |                 |       |       |                | 60,05 | 0,08       |        |         |                          |        |          |        |        |               |
| FTK Q1-21        | 768           |               |       |                 |       |       |                | 58,55 | -0,09      |        |         |                          |        |          |        |        |               |
| FTK YR-20        | 3144          |               |       |                 |       |       |                | 60,01 | 0,06       |        |         |                          |        |          |        |        |               |
| FTK YR-21        | 3132          |               |       |                 |       |       |                | 54,76 | -0,08      |        |         |                          |        |          |        |        |               |
| FTK YR-22        | 3120          |               |       |                 |       |       |                | 52,16 | -0,11      |        |         |                          |        |          |        |        |               |
| FTK YR-23        | 3120          |               |       |                 |       |       |                | 50,74 | 0,22       |        |         |                          |        |          |        |        |               |
| FTK YR-24        | 3144          |               |       |                 |       |       |                | 49,67 | 0,22       |        |         |                          |        |          |        |        |               |
| FTK YR-25        | 3120          |               |       |                 |       |       |                | 49,13 | 0,22       |        |         |                          |        |          |        |        |               |
| FTK YR-26        | 3120          |               |       |                 |       |       |                | 48,56 | 0,21       |        |         |                          |        |          |        |        |               |

1.3 MIBEL PTEL Base Load (FPB)

| Instrument       | Nom. Value | Futures (FPB) |      |                 |     |      |                |     |                |        |         |        | Market Total (excl. OTC) |      |        |     |               | Mini Swaps (SPB) |       |      |     |      |                  |            |            |     |               |     |     |       |        |
|------------------|------------|---------------|------|-----------------|-----|------|----------------|-----|----------------|--------|---------|--------|--------------------------|------|--------|-----|---------------|------------------|-------|------|-----|------|------------------|------------|------------|-----|---------------|-----|-----|-------|--------|
|                  |            | Auction       |      | Trading Session |     |      | Closing Orders |     | Settlement (1) |        | Auction |        | Conti.                   |      | Energy |     | Fin.          |                  | Phys. |      | OTC |      | Open Interest    | Instrument | Nom. Value | OTC | Open Interest |     |     |       |        |
|                  |            | Eq.           | Open | High            | Low | Last | Bid            | Ask | Price          | Change | Auction | Conti. | Energy                   | Fin. | Phys.  | OTC | Open Interest | Eq.              | Open  | High | Low | Last |                  |            |            |     |               | Bid | Ask | Price | Change |
| FPB D Tu07May-19 | 24         |               |      |                 |     |      |                |     | 51,89          | 3,94   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D Tu07May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB D We08May-19 | 24         |               |      |                 |     |      |                |     | 38,61          | -9,53  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D We08May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB D Th09May-19 | 24         |               |      |                 |     |      |                |     | 52,98          | 4,71   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D Th09May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB D Fr10May-19 | 24         |               |      |                 |     |      |                |     | 51,98          | 4,51   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D Fr10May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB D Sa11May-19 | 24         |               |      |                 |     |      |                |     | 50,50          | 2,33   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D Sa11May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB D Su12May-19 | 24         |               |      |                 |     |      |                |     | 43,46          | 2,33   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB D Su12May-19 | 2,4        |            |     |               |     |     |       |        |
| FPB WE 11May-19  | 48         |               |      |                 |     |      |                |     | 46,98          | 2,33   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB WE 04May-19  | 4,8        |            |     |               |     |     |       |        |
| FPB Wk20-19      | 168        |               |      |                 |     |      |                |     | 49,65          | 0,00   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Wk19-19      | 16,8       |            |     |               |     |     |       |        |
| FPB Wk21-19      | 168        |               |      |                 |     |      |                |     | 49,65          | 0,00   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Wk20-19      | 16,8       |            |     |               |     |     |       |        |
| FPB Wk22-19      | 168        |               |      |                 |     |      |                |     | 50,17          | n.a.   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Wk21-19      | 16,8       |            |     |               |     |     |       |        |
| FPB M Jun-19     | 720        |               |      |                 |     |      |                |     | 49,59          | -0,43  |         |        |                          |      |        |     |               |                  |       | 650  |     |      | SPB M Jun-19     | 72,0       |            |     |               |     |     |       |        |
| FPB M Jul-19     | 744        |               |      |                 |     |      |                |     | 53,85          | -0,35  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB M Jul-19     | 74,4       |            |     |               |     |     |       |        |
| FPB M Aug-19     | 744        |               |      |                 |     |      |                |     | 55,09          | 0,37   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB M Aug-19     | 74,4       |            |     |               |     |     |       |        |
| FPB M Sep-19     | 720        |               |      |                 |     |      |                |     | 57,85          | 0,39   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB M Sep-19     | 72,0       |            |     |               |     |     |       |        |
| FPB M Oct-19     | 745        |               |      |                 |     |      |                |     | 59,49          | -0,12  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB M Oct-19     | 74,5       |            |     |               |     |     |       |        |
| FPB M Nov-19     | 720        |               |      |                 |     |      |                |     | 61,83          | -0,12  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB M Nov-19     | 72,0       |            |     |               |     |     |       |        |
| FPB Q3-19        | 2208       |               |      |                 |     |      |                |     | 55,57          | 0,13   |         |        |                          |      |        |     |               |                  |       | 450  |     |      | SPB Q3-19        | 220,8      |            |     |               |     |     |       |        |
| FPB Q4-19        | 2209       |               |      |                 |     |      |                |     | 61,99          | -0,12  |         |        |                          |      |        |     |               |                  |       | 250  |     |      | SPB Q4-19        | 220,9      |            |     |               |     |     |       |        |
| FPB Q1-20        | 2183       |               |      |                 |     |      |                |     | 59,43          | 0,04   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Q1-20        | 218,3      |            |     |               |     |     |       |        |
| FPB Q2-20        | 2184       |               |      |                 |     |      |                |     | 51,28          | 0,05   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Q2-20        | 218,4      |            |     |               |     |     |       |        |
| FPB Q3-20        | 2208       |               |      |                 |     |      |                |     | 55,99          | 0,06   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Q3-20        | 220,8      |            |     |               |     |     |       |        |
| FPB Q4-20        | 2209       |               |      |                 |     |      |                |     | 55,62          | 0,06   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Q4-20        | 220,9      |            |     |               |     |     |       |        |
| FPB Q1-21        | 2159       |               |      |                 |     |      |                |     | 54,28          | -0,08  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB Q1-21        | 215,9      |            |     |               |     |     |       |        |
| FPB YR-20        | 8784       |               |      |                 |     |      |                |     | 55,58          | 0,05   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-20        | 878,4      |            |     |               |     |     |       |        |
| FPB YR-21        | 8760       |               |      |                 |     |      |                |     | 50,76          | -0,07  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-21        | 876,0      |            |     |               |     |     |       |        |
| FPB YR-22        | 8760       |               |      |                 |     |      |                |     | 48,33          | -0,10  |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-22        | 876,0      |            |     |               |     |     |       |        |
| FPB YR-23        | 8760       |               |      |                 |     |      |                |     | 47,03          | 0,20   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-23        | 876,0      |            |     |               |     |     |       |        |
| FPB YR-24        | 8784       |               |      |                 |     |      |                |     | 46,03          | 0,20   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-24        | 878,4      |            |     |               |     |     |       |        |
| FPB YR-25        | 8760       |               |      |                 |     |      |                |     | 45,53          | 0,20   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-25        | 876,0      |            |     |               |     |     |       |        |
| FPB YR-26        | 8760       |               |      |                 |     |      |                |     | 45,03          | 0,20   |         |        |                          |      |        |     |               |                  |       |      |     |      | SPB YR-26        | 876,0      |            |     |               |     |     |       |        |

- <sup>(1)</sup> *Settlement Prices for Mini PTEL Base Load Swap (FPB) are identical to PTEL Base Load Futures (FTB) for the same maturity (OMIP Instruction 01/2009 no. 7) // El Precio de Referencia de Negociación para los Contratos Swap Mini PTEL Base (FPB) 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 (FPB) 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<br>MWh | 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 Tu07May-19 | 6,9                  |               |       |                 |       |       |                |       | 51,32      | 1,54   |         |                          |        |      |        |        |               |
| FTS D We08May-19 | 6,9                  |               |       |                 |       |       |                |       | 39,40      | -9,95  |         |                          |        |      |        |        |               |
| FTS D Th09May-19 | 6,9                  |               |       |                 |       |       |                |       | 53,77      | 4,55   |         |                          |        |      |        |        |               |
| FTS D Fr10May-19 | 6,9                  |               |       |                 |       |       |                |       | 52,77      | 3,64   |         |                          |        |      |        |        |               |
| FTS D Sa11May-19 | 6,9                  |               |       |                 |       |       |                |       | 51,68      | 2,00   |         |                          |        |      |        |        |               |
| FTS D Su12May-19 | 6,9                  |               |       |                 |       |       |                |       | 44,64      | 2,00   |         |                          |        |      |        |        |               |
| FTS WE 11May-19  | 13,8                 |               |       |                 |       |       |                |       | 48,16      | 2,00   |         |                          |        |      |        |        |               |
| FTS Wk20-19      | 48,3                 |               |       |                 |       |       |                |       | 51,23      | 0,00   |         |                          |        |      |        |        |               |
| FTS Wk21-19      | 48,3                 |               |       |                 |       |       |                |       | 51,23      | 0,00   |         |                          |        |      |        |        |               |
| FTS Wk22-19      | 49,1                 |               |       |                 |       |       |                |       | 51,90      | n.a.   |         |                          |        |      |        |        |               |
| FTS M Jun-19     | 219                  |               |       |                 |       |       |                |       | 51,63      | -0,43  |         |                          |        |      |        |        |               |
| FTS M Jul-19     | 245,21               |               |       |                 |       |       |                |       | 56,37      | -0,36  |         |                          |        |      |        |        |               |
| FTS M Aug-19     | 210,18               |               |       |                 |       |       |                |       | 57,86      | 0,44   |         |                          |        |      |        |        |               |
| FTS M Sep-19     | 163,8                |               |       |                 |       |       |                |       | 60,77      | 0,47   |         |                          |        |      |        |        |               |
| FTS M Oct-19     | 123,07               |               |       |                 |       |       |                |       | 60,55      | -0,12  |         |                          |        |      |        |        |               |
| FTS M Nov-19     | 81,6                 |               |       |                 |       |       |                |       | 64,52      | -0,12  |         |                          |        |      |        |        |               |
| FTS Q3-19        | 619,19               |               |       |                 |       |       |                |       | 58,04      | 0,13   |         |                          |        |      |        |        |               |
| FTS Q4-19        | 277,52               |               |       |                 |       |       |                |       | 63,13      | -0,12  |         |                          |        |      |        |        |               |
| FTS Q1-20        | 338,22               |               |       |                 |       |       |                |       | 60,29      | 0,04   |         |                          |        |      |        |        |               |
| FTS Q2-20        | 602,4                |               |       |                 |       |       |                |       | 52,75      | 0,05   |         |                          |        |      |        |        |               |
| FTS Q3-20        | 619,19               |               |       |                 |       |       |                |       | 57,65      | 0,06   |         |                          |        |      |        |        |               |
| FTS Q4-20        | 277,52               |               |       |                 |       |       |                |       | 57,13      | 0,06   |         |                          |        |      |        |        |               |
| FTS Q1-21        | 334,35               |               |       |                 |       |       |                |       | 54,78      | -0,08  |         |                          |        |      |        |        |               |
| FTS YR-20        | 1837,33              |               |       |                 |       |       |                |       | 56,45      | 0,05   |         |                          |        |      |        |        |               |
| FTS YR-21        | 1833,46              |               |       |                 |       |       |                |       | 51,22      | -0,07  |         |                          |        |      |        |        |               |
| FTS YR-22        | 1833,46              |               |       |                 |       |       |                |       | 48,53      | -0,10  |         |                          |        |      |        |        |               |
| FTS YR-23        | 1833,46              |               |       |                 |       |       |                |       | 47,00      | 0,20   |         |                          |        |      |        |        |               |
| FTS YR-24        | 1837,33              |               |       |                 |       |       |                |       | 46,00      | 0,20   |         |                          |        |      |        |        |               |
| FTS YR-25        | 1833,46              |               |       |                 |       |       |                |       | 45,50      | 0,20   |         |                          |        |      |        |        |               |
| FTS YR-26        | 1833,46              |               |       |                 |       |       |                |       | 45,00      | 0,20   |         |                          |        |      |        |        |               |

1.5 German DEEL Base Load (FDB)

| Instrument       | Futures (FDB)          |                          |               |                 |              |               |                |              |                |                 |                   |               |                |                 |               |                         |
|------------------|------------------------|--------------------------|---------------|-----------------|--------------|---------------|----------------|--------------|----------------|-----------------|-------------------|---------------|----------------|-----------------|---------------|-------------------------|
|                  | Nominal Value<br>€/MWh | Market Total (excl. OTC) |               |                 |              |               |                |              |                |                 |                   | Buy+Sell      |                |                 |               |                         |
|                  |                        | Auction                  |               | Trading Session |              |               | Closing Orders |              | Settlement     |                 |                   | Energy<br>MWh | Fin.<br>#cont. | Phys.<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. |
|                  |                        | Eq.<br>€/MWh             | Open<br>€/MWh | High<br>€/MWh   | Low<br>€/MWh | Last<br>€/MWh | Bid<br>€/MWh   | Ask<br>€/MWh | Price<br>€/MWh | Change<br>€/MWh | Auction<br>#cont. |               |                |                 |               |                         |
| FDB D Tu07May-19 | 24                     |                          |               |                 |              |               |                | 50,47        | 5,23           |                 |                   |               |                |                 |               |                         |
| FDB D We08May-19 | 24                     |                          |               |                 |              |               |                | 40,79        | 0,96           |                 |                   |               |                |                 |               |                         |
| FDB D Th09May-19 | 24                     |                          |               |                 |              |               |                | 41,33        | -0,02          |                 |                   |               |                |                 |               |                         |
| FDB D Fr10May-19 | 24                     |                          |               |                 |              |               |                | 40,26        | -0,28          |                 |                   |               |                |                 |               |                         |
| FDB D Sa11May-19 | 24                     |                          |               |                 |              |               |                | 28,50        | -3,71          |                 |                   |               |                |                 |               |                         |
| FDB D Su12May-19 | 24                     |                          |               |                 |              |               |                | 18,50        | -8,83          |                 |                   |               |                |                 |               |                         |
| FDB WE 11May-19  | 48                     |                          |               |                 |              |               |                | 23,50        | -6,27          |                 |                   |               |                |                 |               |                         |
| FDB Wk20-19      | 168                    |                          |               |                 |              |               |                | 39,44        | 0,76           |                 |                   |               |                |                 |               |                         |
| FDB Wk21-19      | 168                    |                          |               |                 |              |               |                | 38,69        | -0,02          |                 |                   |               |                |                 |               |                         |
| FDB Wk22-19      | 168                    |                          |               |                 |              |               |                | 36,17        | n.a.           |                 |                   |               |                |                 |               |                         |
| FDB M Jun-19     | 720                    |                          |               |                 |              |               |                | 39,60        | 0,23           |                 |                   |               |                |                 |               |                         |
| FDB M Jul-19     | 744                    |                          |               |                 |              |               |                | 42,05        | 0,30           |                 |                   |               |                |                 |               |                         |
| FDB M Aug-19     | 744                    |                          |               |                 |              |               |                | 41,73        | 0,22           |                 |                   |               |                |                 |               |                         |
| FDB M Sep-19     | 720                    |                          |               |                 |              |               |                | 47,03        | 0,25           |                 |                   |               |                |                 |               |                         |
| FDB M Oct-19     | 745                    |                          |               |                 |              |               |                | 50,55        | 0,38           |                 |                   |               |                |                 |               |                         |
| FDB M Nov-19     | 720                    |                          |               |                 |              |               |                | 53,72        | 0,40           |                 |                   |               |                |                 |               |                         |
| FDB Q3-19        | 2208                   |                          |               |                 |              |               |                | 43,57        | 0,26           |                 |                   |               |                |                 |               |                         |
| FDB Q4-19        | 2209                   |                          |               |                 |              |               |                | 51,14        | 0,31           |                 |                   |               |                |                 |               |                         |
| FDB Q1-20        | 2183                   |                          |               |                 |              |               |                | 52,55        | 0,37           |                 |                   |               |                |                 |               |                         |
| FDB Q2-20        | 2184                   |                          |               |                 |              |               |                | 44,15        | 0,17           |                 |                   |               |                |                 |               |                         |
| FDB Q3-20        | 2208                   |                          |               |                 |              |               |                | 45,45        | 0,18           |                 |                   |               |                |                 |               |                         |
| FDB Q4-20        | 2209                   |                          |               |                 |              |               |                | 51,85        | 0,49           |                 |                   |               |                |                 |               |                         |
| FDB Q1-21        | 2159                   |                          |               |                 |              |               |                | 50,91        | 0,46           |                 |                   |               |                |                 |               |                         |
| FDB YR-20        | 8784                   |                          |               |                 |              |               |                | 48,50        | 0,30           |                 |                   |               |                |                 |               |                         |
| FDB YR-21        | 8760                   |                          |               |                 |              |               |                | 46,56        | 0,31           |                 |                   |               |                |                 |               |                         |
| FDB YR-22        | 8760                   |                          |               |                 |              |               |                | 47,00        | 0,18           |                 |                   |               |                |                 |               |                         |
| FDB YR-23        | 8760                   |                          |               |                 |              |               |                | 48,35        | 0,20           |                 |                   |               |                |                 |               |                         |
| FDB YR-24        | 8784                   |                          |               |                 |              |               |                | 48,95        | 0,17           |                 |                   |               |                |                 |               |                         |
| FDB YR-25        | 8760                   |                          |               |                 |              |               |                | 49,60        | 0,17           |                 |                   |               |                |                 |               |                         |
| FDB YR-26        | 8760                   |                          |               |                 |              |               |                | 49,60        | 0,17           |                 |                   |               |                |                 |               |                         |

1.6 French FREL Base Load (FFB)

| Instrument       | Nominal Value<br>€/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 Tu07May-19 | 24                     |               |       |                 |       |       |                |       | 50,02      | 3,49   |         |                          |        |          |        |        |               |
| FFB D We08May-19 | 24                     |               |       |                 |       |       |                |       | 35,04      | 0,89   |         |                          |        |          |        |        |               |
| FFB D Th09May-19 | 24                     |               |       |                 |       |       |                |       | 40,47      | -3,46  |         |                          |        |          |        |        |               |
| FFB D Fr10May-19 | 24                     |               |       |                 |       |       |                |       | 40,08      | 0,07   |         |                          |        |          |        |        |               |
| FFB D Sa11May-19 | 24                     |               |       |                 |       |       |                |       | 33,13      | 0,76   |         |                          |        |          |        |        |               |
| FFB D Su12May-19 | 24                     |               |       |                 |       |       |                |       | 20,87      | -5,64  |         |                          |        |          |        |        |               |
| FFB WE 11May-19  | 48                     |               |       |                 |       |       |                |       | 27,00      | -2,44  |         |                          |        |          |        |        |               |
| FFB Wk20-19      | 168                    |               |       |                 |       |       |                |       | 38,62      | 0,87   |         |                          |        |          |        |        |               |
| FFB Wk21-19      | 168                    |               |       |                 |       |       |                |       | 38,03      | 0,53   |         |                          |        |          |        |        |               |
| FFB Wk22-19      | 168                    |               |       |                 |       |       |                |       | 35,33      | n.a.   |         |                          |        |          |        |        |               |
| FFB M Jun-19     | 720                    |               |       |                 |       |       |                |       | 38,34      | 0,41   |         |                          |        |          |        |        |               |
| FFB M Jul-19     | 744                    |               |       |                 |       |       |                |       | 43,00      | 0,65   |         |                          |        |          |        |        |               |
| FFB M Aug-19     | 744                    |               |       |                 |       |       |                |       | 41,47      | 0,46   |         |                          |        |          |        |        |               |
| FFB M Sep-19     | 720                    |               |       |                 |       |       |                |       | 48,96      | 0,43   |         |                          |        |          |        |        |               |
| FFB M Oct-19     | 745                    |               |       |                 |       |       |                |       | 58,39      | 0,29   |         |                          |        |          |        |        |               |
| FFB M Nov-19     | 720                    |               |       |                 |       |       |                |       | 63,97      | 0,32   |         |                          |        |          |        |        |               |
| FFB Q3-19        | 2208                   |               |       |                 |       |       |                |       | 44,43      | 0,52   |         |                          |        |          |        |        |               |
| FFB Q4-19        | 2209                   |               |       |                 |       |       |                |       | 61,33      | 0,23   |         |                          |        |          |        |        |               |
| FFB Q1-20        | 2183                   |               |       |                 |       |       |                |       | 61,30      | 0,28   |         |                          |        |          |        |        |               |
| FFB Q2-20        | 2184                   |               |       |                 |       |       |                |       | 43,33      | 0,19   |         |                          |        |          |        |        |               |
| FFB Q3-20        | 2208                   |               |       |                 |       |       |                |       | 44,61      | 0,29   |         |                          |        |          |        |        |               |
| FFB Q4-20        | 2209                   |               |       |                 |       |       |                |       | 57,97      | 0,24   |         |                          |        |          |        |        |               |
| FFB Q1-21        | 2159                   |               |       |                 |       |       |                |       | 55,87      | 0,40   |         |                          |        |          |        |        |               |
| FFB YR-20        | 8784                   |               |       |                 |       |       |                |       | 51,80      | 0,25   |         |                          |        |          |        |        |               |
| FFB YR-21        | 8760                   |               |       |                 |       |       |                |       | 47,79      | 0,34   |         |                          |        |          |        |        |               |
| FFB YR-22        | 8760                   |               |       |                 |       |       |                |       | 47,23      | 0,15   |         |                          |        |          |        |        |               |
| FFB YR-23        | 8760                   |               |       |                 |       |       |                |       | 48,58      | 0,17   |         |                          |        |          |        |        |               |
| FFB YR-24        | 8784                   |               |       |                 |       |       |                |       | 49,18      | 0,14   |         |                          |        |          |        |        |               |
| FFB YR-25        | 8760                   |               |       |                 |       |       |                |       | 49,83      | 0,14   |         |                          |        |          |        |        |               |
| FFB YR-26        | 8760                   |               |       |                 |       |       |                |       | 49,83      | 0,14   |         |                          |        |          |        |        |               |



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

| Instrument               | Nominal Value<br>MWh/Day | Futures (FGE) |       |                 |       |       |                |       |            |        |                   | Market Total (excl. OTC) |               |          |        | Open Interest<br>#cont. |        |
|--------------------------|--------------------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|-------------------|--------------------------|---------------|----------|--------|-------------------------|--------|
|                          |                          | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction<br>#cont. | Continuous<br>#cont.     | Energy<br>MWh | Buy+Sell |        |                         |        |
|                          |                          | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |                   |                          |               | Fin.     | Phys.  |                         | OTC    |
|                          |                          | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh             | #cont.                   | #cont.        | #cont.   | #cont. |                         | #cont. |
| FGE D Tu07May-19         | 1                        |               |       |                 |       |       |                |       | 15,610     | 1,230  |                   |                          |               |          |        |                         |        |
| FGE D We08May-19         | 1                        |               |       |                 |       |       |                |       | 14,990     | 0,610  |                   |                          |               |          |        |                         |        |
| FGE D Th09May-19         | 1                        |               |       |                 |       |       |                |       | 15,200     | 0,820  |                   |                          |               |          |        |                         |        |
| FGE D Fr10May-19         | 1                        |               |       |                 |       |       |                |       | 15,200     | 0,820  |                   |                          |               |          |        |                         |        |
| FGE D Sa11May-19         | 1                        |               |       |                 |       |       |                |       | 15,200     | 0,820  |                   |                          |               |          |        |                         |        |
| FGE D Su12May-19         | 1                        |               |       |                 |       |       |                |       | 15,200     | 0,820  |                   |                          |               |          |        |                         |        |
| FGE WE 11May-19          | 2                        |               |       |                 |       |       |                |       | 15,200     | 0,820  |                   |                          |               |          |        |                         |        |
| FGE WkDs20-19            | 5                        |               |       |                 |       |       |                |       | 15,847     | 1,621  |                   |                          |               |          |        |                         |        |
| FGE WE 18May-19          | 2                        |               |       |                 |       |       |                |       | 15,847     | 1,621  |                   |                          |               |          |        |                         |        |
| FGE WkDs21-19            | 5                        |               |       |                 |       |       |                |       | 15,847     | 1,621  |                   |                          |               |          |        |                         |        |
| FGE WE 25May-19          | 2                        |               |       |                 |       |       |                |       | 15,847     | 1,621  |                   |                          |               |          |        |                         |        |
| FGE WkDs22-19            | 5                        |               |       |                 |       |       |                |       | 15,847     | n.a.   |                   |                          |               |          |        |                         |        |
| FGE WE 01Jun-19          | 2                        |               |       |                 |       |       |                |       | 15,680     | n.a.   |                   |                          |               |          |        |                         |        |
| FGE BoM D+1 Calendar Day | 25                       |               |       |                 |       |       |                |       | 15,700     | n.a.   |                   |                          |               |          |        |                         |        |
| FGE M Jun-19             | 30                       |               |       |                 |       |       |                |       | 15,680     | -0,110 |                   |                          |               |          |        |                         | 975    |
| FGE M Jul-19             | 31                       |               |       |                 |       |       |                |       | 16,150     | -0,030 |                   |                          |               |          |        |                         |        |
| FGE M Aug-19             | 31                       |               |       |                 |       |       |                |       | 16,320     | -0,090 |                   |                          |               |          |        |                         |        |
| FGE Q3-19                | 92                       |               |       |                 |       |       |                |       | 16,600     | -0,100 |                   |                          |               |          |        |                         | 875    |
| FGE Q4-19                | 92                       |               |       |                 |       |       |                |       | 22,300     | 0,050  |                   |                          |               |          |        |                         | 1125   |
| FGE Q1-20                | 91                       |               |       |                 |       |       |                |       | 22,602     | 0,050  |                   |                          |               |          |        |                         |        |
| FGE Q2-20                | 91                       |               |       |                 |       |       |                |       | 20,140     | -0,130 |                   |                          |               |          |        |                         |        |
| FGE Win-19               | 183                      |               |       |                 |       |       |                |       | 22,450     | 0,050  |                   |                          |               |          |        |                         |        |
| FGE Sum-20               | 183                      |               |       |                 |       |       |                |       | 20,050     | -0,010 |                   |                          |               |          |        |                         |        |
| FGE Win-20               | 182                      |               |       |                 |       |       |                |       | 22,099     | 0,017  |                   |                          |               |          |        |                         |        |
| FGE YR-20                | 366                      |               |       |                 |       |       |                |       | 21,130     | 0,000  |                   |                          |               |          |        |                         | 625    |
| FGE YR-21                | 365                      |               |       |                 |       |       |                |       | 20,800     | -0,030 |                   |                          |               |          |        |                         |        |

### 1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

#### 1.8.1 Month Futures Options

| Instrument        | Nominal Value<br>€/MWh | Futures Options (OEB) |       |                 |       |       |                |       |            |        |         |        | Market Total (excl. OTC) |      |        |        |          |  |                         |
|-------------------|------------------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------|--------------------------|------|--------|--------|----------|--|-------------------------|
|                   |                        | Auction               |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction |        | Continuous               |      | Energy |        | Buy+Sell |  | Open Interest<br>#cont. |
|                   |                        | Eq.                   | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | #cont.  | #cont. | MWh                      | Fin. | Phys.  | OTC    |          |  |                         |
|                   |                        | €/MWh                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont. | #cont.                   | MWh  | #cont. | #cont. | #cont.   |  |                         |
| OEB C M Jun-19 51 | 720                    |                       |       |                 |       |       |                |       | 2,12       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 52 | 720                    |                       |       |                 |       |       |                |       | 1,63       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 53 | 720                    |                       |       |                 |       |       |                |       | 1,22       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 54 | 720                    |                       |       |                 |       |       |                |       | 0,90       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 55 | 720                    |                       |       |                 |       |       |                |       | 0,64       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 56 | 720                    |                       |       |                 |       |       |                |       | 0,45       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 57 | 720                    |                       |       |                 |       |       |                |       | 0,31       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jun-19 58 | 720                    |                       |       |                 |       |       |                |       | 0,21       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 55 | 720                    |                       |       |                 |       |       |                |       | 4,02       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 54 | 720                    |                       |       |                 |       |       |                |       | 3,28       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 53 | 720                    |                       |       |                 |       |       |                |       | 2,60       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 52 | 720                    |                       |       |                 |       |       |                |       | 2,01       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 51 | 720                    |                       |       |                 |       |       |                |       | 1,50       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 50 | 720                    |                       |       |                 |       |       |                |       | 1,08       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 49 | 720                    |                       |       |                 |       |       |                |       | 0,75       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 48 | 720                    |                       |       |                 |       |       |                |       | 0,50       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jun-19 47 | 720                    |                       |       |                 |       |       |                |       | 0,31       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jul-19 57 | 744                    |                       |       |                 |       |       |                |       | 1,48       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jul-19 58 | 744                    |                       |       |                 |       |       |                |       | 1,18       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jul-19 59 | 744                    |                       |       |                 |       |       |                |       | 0,94       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB C M Jul-19 60 | 744                    |                       |       |                 |       |       |                |       | 0,73       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jul-19 56 | 744                    |                       |       |                 |       |       |                |       | 3,43       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jul-19 55 | 744                    |                       |       |                 |       |       |                |       | 2,84       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jul-19 54 | 744                    |                       |       |                 |       |       |                |       | 2,31       | n.a.   |         |        |                          |      |        |        |          |  |                         |
| OEB P M Jul-19 53 | 744                    |                       |       |                 |       |       |                |       | 1,84       | 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 |
|                |                       | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | #cont.  | #cont. | MWh        | #cont. | #cont. | #cont. | #cont. |     |               |
| €/MWh          | €/MWh                 | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | #cont. | #cont.  | MWh    | #cont.     | #cont. | #cont. | #cont. |        |     |               |
| OEB C Q3-19 53 | 2208                  |                          |       |                 |       |       |                | 4,09  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 54 | 2208                  |                          |       |                 |       |       |                | 3,42  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 55 | 2208                  |                          |       |                 |       |       |                | 2,83  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 56 | 2208                  |                          |       |                 |       |       |                | 2,30  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 57 | 2208                  |                          |       |                 |       |       |                | 1,85  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 58 | 2208                  |                          |       |                 |       |       |                | 1,46  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 59 | 2208                  |                          |       |                 |       |       |                | 1,14  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 60 | 2208                  |                          |       |                 |       |       |                | 0,88  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 61 | 2208                  |                          |       |                 |       |       |                | 0,66  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 62 | 2208                  |                          |       |                 |       |       |                | 0,50  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 63 | 2208                  |                          |       |                 |       |       |                | 0,36  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 64 | 2208                  |                          |       |                 |       |       |                | 0,27  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q3-19 65 | 2208                  |                          |       |                 |       |       |                | 0,19  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 62 | 2208                  |                          |       |                 |       |       |                | 6,37  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 61 | 2208                  |                          |       |                 |       |       |                | 5,54  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 60 | 2208                  |                          |       |                 |       |       |                | 4,75  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 59 | 2208                  |                          |       |                 |       |       |                | 4,01  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 58 | 2208                  |                          |       |                 |       |       |                | 3,33  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 57 | 2208                  |                          |       |                 |       |       |                | 2,72  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 56 | 2208                  |                          |       |                 |       |       |                | 2,17  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 55 | 2208                  |                          |       |                 |       |       |                | 1,70  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 54 | 2208                  |                          |       |                 |       |       |                | 1,29  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 53 | 2208                  |                          |       |                 |       |       |                | 0,96  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 52 | 2208                  |                          |       |                 |       |       |                | 0,69  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 51 | 2208                  |                          |       |                 |       |       |                | 0,48  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P Q3-19 50 | 2208                  |                          |       |                 |       |       |                | 0,32  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C Q4-19 59 | 2209                  |                          |       |                 |       |       |                | 5,66  | n.a.       |        |         |        |            |        |        |        |        |     |               |

|                |      |      |      |
|----------------|------|------|------|
| OEB C Q4-19 60 | 2209 | 5,10 | n.a. |
| OEB C Q4-19 61 | 2209 | 4,58 | n.a. |
| OEB C Q4-19 62 | 2209 | 4,10 | n.a. |
| OEB C Q4-19 63 | 2209 | 3,66 | n.a. |
| OEB C Q4-19 64 | 2209 | 3,25 | n.a. |
| OEB C Q4-19 65 | 2209 | 2,88 | n.a. |
| OEB C Q4-19 66 | 2209 | 2,54 | n.a. |
| OEB P Q4-19 63 | 2209 | 4,78 | n.a. |
| OEB P Q4-19 62 | 2209 | 4,22 | n.a. |
| OEB P Q4-19 61 | 2209 | 3,70 | n.a. |
| OEB P Q4-19 60 | 2209 | 3,22 | n.a. |
| OEB P Q4-19 59 | 2209 | 2,78 | n.a. |
| OEB P Q4-19 58 | 2209 | 2,38 | n.a. |
| OEB P Q4-19 57 | 2209 | 2,01 | n.a. |
| OEB P Q4-19 56 | 2209 | 1,69 | n.a. |
| OEB P Q4-19 55 | 2209 | 1,40 | n.a. |

1.8.3 Year Futures Options

| Instrument       | Futures Options (OEB) |                          |       |                 |       |       |                |       |            |        |         |            |          |        |        |        |               |
|------------------|-----------------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|----------|--------|--------|--------|---------------|
|                  | Nominal Value         | Market Total (excl. OTC) |       |                 |       |       |                |       |            |        |         |            | Buy+Sell |        |        |        |               |
|                  |                       | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Energy   | Fin.   | Phys.  | OTC    | Open Interest |
|                  |                       | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | #cont.  | #cont.     | MWh      | #cont. | #cont. | #cont. | #cont.        |
| €/MWh            | €/MWh                 | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | #cont. | #cont.  | MWh        | #cont.   | #cont. | #cont. | #cont. |               |
| OEB C 4 YR-20 55 | 8784                  |                          |       |                 |       |       |                | 4,09  | n.a.       |        |         |            |          |        |        |        |               |
| OEB C 4 YR-20 56 | 8784                  |                          |       |                 |       |       |                | 3,62  | n.a.       |        |         |            |          |        |        |        |               |
| OEB C 4 YR-20 57 | 8784                  |                          |       |                 |       |       |                | 3,19  | n.a.       |        |         |            |          |        |        |        |               |
| OEB C 4 YR-20 58 | 8784                  |                          |       |                 |       |       |                | 2,81  | n.a.       |        |         |            |          |        |        |        |               |
| OEB C 4 YR-20 59 | 8784                  |                          |       |                 |       |       |                | 2,46  | n.a.       |        |         |            |          |        |        |        |               |
| OEB C 4 YR-20 60 | 8784                  |                          |       |                 |       |       |                | 2,14  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 56 | 8784                  |                          |       |                 |       |       |                | 4,07  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 55 | 8784                  |                          |       |                 |       |       |                | 3,54  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 54 | 8784                  |                          |       |                 |       |       |                | 3,05  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 53 | 8784                  |                          |       |                 |       |       |                | 2,60  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 52 | 8784                  |                          |       |                 |       |       |                | 2,20  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 51 | 8784                  |                          |       |                 |       |       |                | 1,83  | n.a.       |        |         |            |          |        |        |        |               |
| OEB P 4 YR-20 50 | 8784                  |                          |       |                 |       |       |                | 1,51  | 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 |        |        |        | Open Interest |
|                  |               | €/MWh                               | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.                   | #cont.     | MWh    | #cont.   | #cont. | #cont. | #cont. |               |
| FTR E-P M Jun-19 | 720           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR P-E M Jun-19 | 720           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR E-P M Jul-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR P-E M Jul-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR E-P M Aug-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR P-E M Aug-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR E-P Q3-19    | 2208          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR P-E Q3-19    | 2208          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR E-P Q4-19    | 2209          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |        |               |
| FTR P-E Q4-19    | 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                |
| 04-05-2019 | 46,76      |       | 44,47      |       | 2,29             | 0,00  | 0,00      | 2,29 | 44,86            | 39,51               | 38,57               |
| 05-05-2019 | 37,78      |       | 33,87      |       | 3,91             | 0,00  | 0,00      | 3,91 | 28,75            | 30,49               | 31,33               |
| 06-05-2019 | 53,05      | 55,08 | 53,05      | 55,08 | 0,00             | 0,00  | 0,00      | 0,00 | 55,18            | 44,29               | 44,76               |
| 07-05-2019 | 51,89      | 51,72 | 51,92      | 51,78 | -0,03            | -0,06 | 0,03      | 0,00 | 51,32            | 50,47               | 50,02               |

2. Market Information / Información del Mercado / Informação do Mercado

2.1 Session Timetable/ Horario de la Sesión / Horário da Sessão

| Pre-Trade   | Continuous Trading | Pre-Close     |
|-------------|--------------------|---------------|
| 8:00 – 9:00 | 9:00 – 17:00       | 17:00 – 18:30 |

CET (Central European Time)

**2.2 Members / Miembros / Membros**

| Company  | OMIP           |            | OMIClear               |                         |                            |                                 |                               |
|--|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
|  | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| Acciona Green Energy Developments S.L.         | X              |            |                        |                         |                            |                                 |                               |
| Alpiq, AG                                      | X              |            |                        |                         |                            |                                 | X                             |
| Antuko Energía S.L.                            | X              |            |                        |                         |                            |                                 |                               |
| Arraco Global Markets Ltd                      |                | X          |                        |                         |                            |                                 |                               |
| Axpo Iberia, S.L.U.                            | X              |            | X                      |                         |                            | X                               | X                             |
| Banco L.J. Carregosa, S.A.                     |                |            |                        | X                       | X                          |                                 |                               |
| Banco Santander. S.A.                          | X              |            |                        | X                       | X                          |                                 |                               |
| BP Gas Marketing Limited                       | X              |            |                        |                         |                            |                                 |                               |
| Caixa Geral de Depósitos. S.A.                 |                |            |                        | X                       | X                          |                                 |                               |
| Céltica Energía, S.L.                          | X              |            |                        |                         |                            |                                 |                               |
| Cepsa Gas y Electricidad, S.A.                 | X              |            |                        |                         |                            |                                 |                               |
| CIMD - Sociedad de Valores. S.A.               | X              | X          |                        |                         |                            |                                 |                               |
| Citadel Energy Investments (Ireland) DAC       | X              |            |                        |                         |                            |                                 |                               |
| Citibank International PLC. Sucursal en España |                |            |                        |                         | X                          |                                 |                               |
| Citigroup Global Markets Limited               | X              |            | X                      |                         |                            |                                 |                               |
| Clidom Energy S.L.                             | X              |            |                        |                         |                            |                                 | X                             |
| Danske Commodities, A/S                        | X              |            |                        |                         |                            |                                 |                               |
| Dreue Electric, S.L.                           | X              |            |                        |                         |                            |                                 |                               |
| Ecochoice, S.A.                                | X              |            |                        |                         |                            |                                 |                               |
| EDF Trading Limited                            | X              |            |                        |                         |                            |                                 |                               |
| EDP - Energias de Portugal. S.A.               | X              |            |                        |                         |                            | X                               |                               |
| EDP - Serviço Universal. S.A.                  | X              |            |                        |                         |                            | X                               |                               |
| EDP España, S.A.U.                             | X              |            |                        |                         |                            | X                               |                               |
| EGL. AG  |                |            |                        |                         |                            | X                               |                               |



| Company                                      | OMIP           |            | OMIClear               |                         |                            |                                 |                               |
|--|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
|  | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| Endesa Energía XXI. S.L.                     | X              |            |                        |                         |                            | X                               |                               |
| Endesa Generación. S.A.                      | X              |            | X                      |                         |                            | X                               |                               |
| Endesa Energía , S.A.                        | X              |            |                        |                         |                            |                                 | X                             |
| Enérgya VM Gestión de Energia S.L.U.         | X              |            |                        |                         |                            |                                 | X                             |
| Enforcesco S.A.                              | X              |            |                        |                         |                            |                                 |                               |
| Engie Global Markets                         | X              |            | X                      |                         |                            |                                 |                               |
| Eni Trading & Shipping                       | X              |            |                        |                         |                            |                                 | X                             |
| Evergreen Eléctrica S.L.                     | X              |            |                        |                         |                            |                                 |                               |
| Factor Energia. S.A.                         | X              |            |                        |                         |                            | X                               |                               |
| Fenie Energía, S.A.                          | X              |            |                        |                         |                            |                                 | X                             |
| Foener Energía, S.L.                         | X              |            |                        |                         |                            |                                 |                               |
| Fortia Energía, S.L.                         | X              |            |                        |                         |                            | X                               |                               |
| Fortia Energía Servicios                     | X              |            |                        |                         |                            |                                 |                               |
| Freepoint Commodities Europe LLP             | X              |            |                        |                         |                            |                                 |                               |
| Futura Energía Y Gas, SL                     |                |            |                        |                         |                            |                                 | X                             |
| Galp Power S.A.                              | X              |            |                        |                         |                            |                                 | X                             |
| Galp Gás Natural S.A                         | X              |            |                        |                         |                            |                                 | X                             |
| Gas Natural Comercializadora, S.A.           | X              |            |                        |                         |                            |                                 | X                             |
| Naturgy Energy Group                         | X              |            |                        |                         |                            | X                               |                               |
| Comercializadora Regulada, Gas & Power, S.A. | X              |            |                        |                         |                            | 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 International                  | 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 |
| Griffin Markets Limited                             |                | X          |                        |                         |                            |                                 |                               |
| Iberdrola Comercialización de Último Recurso S.A.U. | X              |            |                        |                         |                            |                                 |                               |
| Iberdrola Generación España, S.A.U                  | X              |            | X                      |                         |                            |                                 | X                             |
| ICAP Energy. AS                                     | X              | X          |                        |                         |                            |                                 |                               |
| ICAP Energy Ltd                                     | X              | X          |                        |                         |                            |                                 |                               |
| Ingeniería y Comercialización del Gas S.A.          | X              |            |                        |                         |                            |                                 | X                             |
| Jafplus Energia, Lda.                               | X              |            |                        |                         |                            |                                 |                               |
| J. Aron & Company                                   |                |            |                        |                         |                            | X                               |                               |
| Kyonynsys Century S.L.U.                            | X              |            |                        |                         |                            |                                 |                               |
| Ledesma Comercializadora Eléctrica , S.L.           | X              |            |                        |                         |                            |                                 |                               |
| La Energia,S.A.                                     | X              |            |                        |                         |                            |                                 | X                             |
| Mercuria Energy Trading S.A.                        | X              |            |                        |                         |                            |                                 |                               |
| Morgan Stanley Bank. AG                             |                |            |                        |                         | X                          |                                 |                               |
| Macquarie Bank Limited                              | X              |            |                        |                         |                            |                                 |                               |
| Multienergía Verde, S.L.                            |                |            |                        |                         |                            |                                 | X                             |
| Nexus Energía. S.A.                                 | X              |            |                        |                         |                            | X                               | X                             |
| PH Energia, Lda.                                    | X              |            |                        |                         |                            |                                 |                               |
| Swap Energía, S.A.                                  | X              |            |                        |                         |                            | X                               | X                             |
| Shell Energy Europe Limited                         | X              |            |                        |                         |                            |                                 |                               |
| Sociedad Bilbao Gas Hub, S.A.                       |                | X          |                        |                         |                            |                                 |                               |
| Spectron Energy Services Limited                    |                | X          |                        |                         |                            |                                 |                               |
| Switch Energy, S.L.                                 | X              |            |                        |                         |                            |                                 |                               |
| Total Gas & Power Limited                           | X              |            |                        |                         |                            |                                 | X                             |
| Trafigura PTE Ltd.                                  |                |            |                        |                         |                            |                                 | X                             |
| TrailStone GmgH                                     | X              |            |                        |                         |                            |                                 |                               |
| Tullett Prebon (Europe) Limited                     |                | 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 |
| Tullett Prebon (Securities) Limited         | X              |            |                        |                         |                            |                                 |                               |
| Uniper Global Commodities SE                | X              |            |                        |                         |                            |                                 | X                             |
| Viesgo Comercializadora de Referencia, S.L. | X              |            |                        |                         |                            | X                               |                               |
| Viesgo Generación, S.L.                     | X              |            | X                      |                         |                            | X                               |                               |
| Vertsel Energía, S.L.U.                     | X              |            |                        |                         |                            |                                 |                               |
| Viesgo Renovables, S.L                      | X              |            |                        |                         |                            |                                 |                               |
| Villar Mir Energía , S.L.U.                 | 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<br>(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<br>(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        |                                    |
| Call Auction Trading  | 0,0070                | 0,0070                 | 0,0070        |                                    |
| Bilateral Transactions ** (between different owners)                        | 0,0070                | 0,0050                 | 0,0025        | 0,01                               |
| 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<br>(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<br>(One-off Fee) | Maintenance Fee<br>(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<br>(One-off Fee) | Maintenance Fee<br>(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

Since January 15<sup>th</sup> 2019:

| 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 (2 sides) | Other Months Factor | Other Months Applicable Limit |   |
| SPEL Base          | MWh  | <b>FTB / FWB / SWB</b> | FALSE                      | n.a.  | 80.089.930         | 0,25                    | <b>20.022.483</b>           | 15.475.284                                | 0,35                | <b>5.416.350</b>              | <i>Spain Base Load</i>                                    |
| SPEL Peak          | MWh  | <b>FTK</b>             | TRUE                       | <b>900.000</b>                              | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spain Peak Load</i>                                    |
| PTEL Base          | MWh  | <b>FPB / SPB</b>       | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Portugal Base Load</i>                                 |
| SPEL Solar         | MWh  | <b>FTS</b>             | TRUE                       | <b>593.250</b>                              | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spain Solar Load</i>                                   |
| DEEL Base          | MWh  | <b>FDB</b>             | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Phelix Base Load</i>                                   |
| FREL Base          | MWh  | <b>FFB</b>             | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>France Base Load</i>                                   |
| IFTR E-P Base      | MWh  | <b>FTR E-P</b>         | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Interconnection: Financial Transmission Rights E-P</i> |
| IFTR P-E Base      | MWh  | <b>FTR P-E</b>         | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Interconnection: Financial Transmission Rights P-E</i> |
| PVB-ES             | MWh  | <b>FGE</b>             | TRUE                       | <b>9.000.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spanish Virtual Balancing Point (PVB-ES)</i>           |

### 5.3. Volume Limits per Order (nº of contracts)

Power Products: Days (500), 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+2</b>                 |   |
| <b>FTB Q+1</b>                 | Axpó Iberia, S.L.   |
| <b>FTB Q+2</b>                 |   |
| <b>FTB Y+1</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 second year each moment listed for trading on the "FTB..." contracts.

Axpo Iberia, S.L. performs liquidity provider operations in the front 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 segundo 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 primer 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 segundo ano a cada momento listados para negociação nos contratos "FTB..."

Axpo Iberia, S.L. realiza operações de fornecedores de liquidez no primeiro 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 will enter 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 entrará 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 entra 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".