

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

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

| Instrument       | Nominal Value<br>MWh | Futures (FTB) |       |                 |       |       |                |       |                |        |         | Market Total (excl. OTC) |        |          |        |        | Forwards (FWB) |        | Swaps (SWB)   |        |               |
|------------------|----------------------|---------------|-------|-----------------|-------|-------|----------------|-------|----------------|--------|---------|--------------------------|--------|----------|--------|--------|----------------|--------|---------------|--------|---------------|
|                  |                      | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement (1) |        | Auction | Continuous               | Energy | Buy+Sell |        |        |                | OTC    | Open Interest | OTC    | Open Interest |
|                  |                      | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price          | Change |         |                          |        | Fin.     | Phys.  | 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 Sa12Oct-19 | 24                   |               |       |                 |       |       |                |       | 39,22          | -2,78  |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Su13Oct-19 | 24                   |               |       |                 |       |       |                |       | 37,75          | 2,25   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Mo14Oct-19 | 24                   |               |       |                 |       |       |                |       | 48,10          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Tu15Oct-19 | 24                   |               |       |                 |       |       |                |       | 48,83          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D We16Oct-19 | 24                   |               |       |                 |       |       |                |       | 48,93          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Th17Oct-19 | 24                   |               |       |                 |       |       |                |       | 49,00          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Fr18Oct-19 | 24                   |               |       |                 |       |       |                |       | 48,41          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Sa19Oct-19 | 24                   |               |       |                 |       |       |                |       | 44,96          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB D Su20Oct-19 | 24                   |               |       |                 |       |       |                |       | 39,93          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB WE 12Oct-19  | 48                   |               |       |                 |       |       |                |       | 38,49          | -0,26  |         |                          |        |          |        |        |                |        |               |        |               |
| FTB WE 19Oct-19  | 48                   |               |       |                 |       |       |                |       | 42,45          | n.a.   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Wk42-19      | 168                  |               |       |                 |       |       |                |       | 46,88          | 0,00   |         |                          |        |          |        |        | 10             |        |               |        |               |
| FTB Wk43-19      | 169                  |               |       |                 |       |       |                |       | 47,50          | 0,00   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Wk44-19      | 168                  |               |       |                 |       |       |                |       | 48,50          | 0,00   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB M Nov-19     | 720                  |               | 53,50 | 53,50           | 53,50 | 53,50 | 52,90          | 54,10 | 53,50          | -0,10  |         | 5                        | 3.600  | 10       |        | 10     | 1610           |        |               |        |               |
| FTB M Dec-19     | 744                  |               | 55,50 | 55,60           | 55,50 | 55,60 | 55,60          | 56,80 | 56,20          | 0,70   |         | 2                        | 1.488  | 4        |        |        | 1402           |        |               |        |               |
| FTB M Jan-20     | 744                  |               |       |                 |       |       |                |       | 59,01          | 0,45   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB M Feb-20     | 696                  |               |       |                 |       |       |                |       | 58,71          | 0,44   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB M Mar-20     | 743                  |               |       |                 |       |       |                |       | 53,77          | 0,41   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB M Apr-20     | 720                  |               |       |                 |       |       |                |       | 49,58          | 0,48   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Q1-20        | 2183                 |               |       |                 |       |       | 56,75          | 57,50 | 57,13          | 0,43   |         |                          |        |          |        | 35     | 352            |        |               |        |               |
| FTB Q2-20        | 2184                 |               |       |                 |       |       | 50,80          | 51,80 | 51,30          | 0,50   |         |                          |        |          |        |        | 11             |        |               |        |               |
| FTB Q3-20        | 2208                 |               |       |                 |       |       | 53,05          |       | 55,64          | 0,69   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Q4-20        | 2209                 |               |       |                 |       |       |                |       | 58,30          | 0,06   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Q1-21        | 2159                 |               |       |                 |       |       |                |       | 54,77          | 0,41   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Q2-21        | 2184                 |               |       |                 |       |       |                |       | 49,18          | 0,48   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB Q3-21        | 2208                 |               |       |                 |       |       |                |       | 53,34          | 0,66   |         |                          |        |          |        |        |                |        |               |        |               |
| FTB YR-20        | 8784                 |               |       |                 |       |       | 55,10          | 56,05 | 55,60          | 0,42   |         |                          |        |          |        | 1      | 447            |        |               |        |               |
| FTB YR-21        | 8760                 |               |       |                 |       |       | 53,10          | 53,90 | 53,30          | 0,40   |         |                          |        |          |        |        | 69             |        |               |        |               |
| FTB YR-22        | 8760                 |               |       |                 |       |       | 48,65          |       | 49,25          | 0,40   |         |                          |        |          |        |        | 18             |        |               |        |               |

|           |      |             |       |      |   |
|-----------|------|-------------|-------|------|---|
| FTB YR-23 | 8760 | 46,90       | 47,58 | 0,40 | 8 |
| FTB YR-24 | 8784 |             | 47,00 | 0,40 | 5 |
| FTB YR-25 | 8760 |             | 44,60 | 0,40 |   |
| FTB YR-26 | 8760 | 42,50 45,00 | 44,30 | 0,40 |   |

<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)

|                  |               | Futures (FTK) |       |                 |       |       |                |       |            |        |         |            |                          |      |        |        |               |
|------------------|---------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|------|--------|--------|---------------|
| Instrument       | Nominal Value |               |       |                 |       |       |                |       |            |        |         |            | Market Total (excl. OTC) |      |        |        |               |
|                  |               | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        |         |            | Buy+Sell                 |      |        |        |               |
|                  |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous | Energy                   | Fin. | Phys.  | OTC    | Open Interest |
|                  |               | MWh           | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont.     | #cont.                   | MWh  | #cont. | #cont. | #cont.        |
| FTK D Mo14Oct-19 | 12            |               |       |                 |       |       |                |       | 50,78      | n.a.   |         |            |                          |      |        |        |               |
| FTK D Tu15Oct-19 | 12            |               |       |                 |       |       |                |       | 50,54      | n.a.   |         |            |                          |      |        |        |               |
| FTK D We16Oct-19 | 12            |               |       |                 |       |       |                |       | 50,39      | n.a.   |         |            |                          |      |        |        |               |
| FTK D Th17Oct-19 | 12            |               |       |                 |       |       |                |       | 49,99      | n.a.   |         |            |                          |      |        |        |               |
| FTK D Fr18Oct-19 | 12            |               |       |                 |       |       |                |       | 50,19      | n.a.   |         |            |                          |      |        |        |               |
| FTK Wk42-19      | 60            |               |       |                 |       |       |                |       | 50,38      | 0,00   |         |            |                          |      |        |        |               |
| FTK Wk43-19      | 60            |               |       |                 |       |       |                |       | 51,04      | 0,00   |         |            |                          |      |        |        |               |
| FTK Wk44-19      | 60            |               |       |                 |       |       |                |       | 52,13      | 0,00   |         |            |                          |      |        |        |               |
| FTK M Nov-19     | 252           |               |       |                 |       |       |                |       | 57,56      | -0,11  |         |            |                          |      |        |        |               |
| FTK M Dec-19     | 264           |               |       |                 |       |       |                |       | 60,49      | 0,75   |         |            |                          |      |        |        |               |
| FTK M Jan-20     | 276           |               |       |                 |       |       |                |       | 63,71      | 0,49   |         |            |                          |      |        |        |               |
| FTK M Feb-20     | 240           |               |       |                 |       |       |                |       | 63,35      | 0,47   |         |            |                          |      |        |        |               |
| FTK M Mar-20     | 264           |               |       |                 |       |       |                |       | 58,02      | 0,44   |         |            |                          |      |        |        |               |
| FTK M Apr-20     | 264           |               |       |                 |       |       |                |       | 53,65      | 0,52   |         |            |                          |      |        |        |               |
| FTK Q1-20        | 780           |               |       |                 |       |       |                |       | 61,67      | 0,46   |         |            |                          |      |        |        |               |
| FTK Q2-20        | 780           |               |       |                 |       |       |                |       | 55,50      | 0,54   |         |            |                          |      |        |        |               |
| FTK Q3-20        | 792           |               |       |                 |       |       |                |       | 60,11      | 0,72   |         |            |                          |      |        |        |               |
| FTK Q4-20        | 792           |               |       |                 |       |       |                |       | 62,99      | 0,07   |         |            |                          |      |        |        |               |
| FTK Q1-21        | 768           |               |       |                 |       |       |                |       | 59,11      | 0,44   |         |            |                          |      |        |        |               |
| FTK Q2-21        | 780           |               |       |                 |       |       |                |       | 53,05      | 0,52   |         |            |                          |      |        |        |               |
| FTK Q3-21        | 792           |               |       |                 |       |       |                |       | 57,57      | 0,71   |         |            |                          |      |        |        |               |
| FTK YR-20        | 3144          |               |       |                 |       |       |                |       | 60,08      | 0,45   |         |            |                          |      |        |        |               |
| FTK YR-21        | 3132          |               |       |                 |       |       |                |       | 57,54      | 0,43   |         |            |                          |      |        |        |               |
| FTK YR-22        | 3120          |               |       |                 |       |       |                |       | 53,13      | 0,43   |         |            |                          |      |        |        |               |
| FTK YR-23        | 3120          |               |       |                 |       |       |                |       | 51,30      | 0,43   |         |            |                          |      |        |        |               |
| FTK YR-24        | 3144          |               |       |                 |       |       |                |       | 50,75      | 0,43   |         |            |                          |      |        |        |               |
| FTK YR-25        | 3120          |               |       |                 |       |       |                |       | 48,12      | 0,43   |         |            |                          |      |        |        |               |
| FTK YR-26        | 3120          |               |       |                 |       |       |                |       | 47,79      | 0,43   |         |            |                          |      |        |        |               |

### 1.3 MIBEL PTEL Base Load (FPB)

|                  |            | Futures (FPB)            |       |                 |       |       |                |       |                           |        |          |        |        |      |        |        |               |                  |            | Mini Swaps (SPB) |               |
|------------------|------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|---------------------------|--------|----------|--------|--------|------|--------|--------|---------------|------------------|------------|------------------|---------------|
| Instrument       | Nom. Value | Market Total (excl. OTC) |       |                 |       |       |                |       |                           |        |          |        |        |      |        |        |               | Instrument       | Nom. Value |                  |               |
|                  |            | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Buy+Sell |        |        |      |        |        |               |                  |            | OTC              | Open Interest |
|                  |            | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price                     | Change | Auction  | Conti. | Energy | Fin. | Phys.  | OTC    | Open Interest |                  |            |                  |               |
|                  |            | MWh                      | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  | €/MWh    | #cont. | #cont. | MWh  | #cont. | #cont. | #cont.        |                  |            |                  |               |
| FPB D Sa12Oct-19 | 24         |                          |       |                 |       |       |                |       | 39,22                     | -2,78  |          |        |        |      |        |        |               | SPB D Sa12Oct-19 | 2,4        |                  |               |
| FPB D Su13Oct-19 | 24         |                          |       |                 |       |       |                |       | 37,75                     | 2,25   |          |        |        |      |        |        |               | SPB D Su13Oct-19 | 2,4        |                  |               |
| FPB D Mo14Oct-19 | 24         |                          |       |                 |       |       |                |       | 47,73                     | n.a.   |          |        |        |      |        |        |               | SPB D Mo14Oct-19 | 2,4        |                  |               |
| FPB D Tu15Oct-19 | 24         |                          |       |                 |       |       |                |       | 48,52                     | n.a.   |          |        |        |      |        |        |               | SPB D Tu15Oct-19 | 2,4        |                  |               |
| FPB D We16Oct-19 | 24         |                          |       |                 |       |       |                |       | 48,72                     | n.a.   |          |        |        |      |        |        |               | SPB D We16Oct-19 | 2,4        |                  |               |
| FPB D Th17Oct-19 | 24         |                          |       |                 |       |       |                |       | 48,85                     | n.a.   |          |        |        |      |        |        |               | SPB D Th17Oct-19 | 2,4        |                  |               |
| FPB D Fr18Oct-19 | 24         |                          |       |                 |       |       |                |       | 48,04                     | n.a.   |          |        |        |      |        |        |               | SPB D Fr18Oct-19 | 2,4        |                  |               |
| FPB D Sa19Oct-19 | 24         |                          |       |                 |       |       |                |       | 44,88                     | n.a.   |          |        |        |      |        |        |               | SPB D Sa19Oct-19 | 2,4        |                  |               |
| FPB D Su20Oct-19 | 24         |                          |       |                 |       |       |                |       | 41,19                     | n.a.   |          |        |        |      |        |        |               | SPB D Su20Oct-19 | 2,4        |                  |               |
| FPB WE 12Oct-19  | 48         |                          |       |                 |       |       |                |       | 38,49                     | -0,26  |          |        |        |      |        |        |               | SPB WE 12Oct-19  | 4,8        |                  |               |
| FPB WE 19Oct-19  | 48         |                          |       |                 |       |       |                |       | 43,04                     | n.a.   |          |        |        |      |        |        |               | SPB WE 19Oct-19  | 4,8        |                  |               |
| FPB Wk42-19      | 168        |                          |       |                 |       |       |                |       | 46,85                     | 0,00   |          |        |        |      |        |        |               | SPB Wk42-19      | 16,8       |                  |               |
| FPB Wk43-19      | 169        |                          |       |                 |       |       |                |       | 47,47                     | 0,00   |          |        |        |      |        |        |               | SPB Wk43-19      | 16,8       |                  |               |
| FPB Wk44-19      | 168        |                          |       |                 |       |       |                |       | 48,44                     | 0,00   |          |        |        |      |        |        |               | SPB Wk44-19      | 16,9       |                  |               |
| FPB M Nov-19     | 720        |                          |       |                 |       |       |                |       | 53,39                     | -0,10  |          |        |        |      |        |        | 693           | SPB M Nov-19     | 72,0       |                  |               |
| FPB M Dec-19     | 744        |                          |       |                 |       |       |                |       | 56,09                     | 0,70   |          |        |        |      |        |        | 693           | SPB M Dec-19     | 74,4       |                  |               |
| FPB M Jan-20     | 744        |                          |       |                 |       |       |                |       | 58,85                     | 0,45   |          |        |        |      |        |        |               | SPB M Jan-20     | 74,4       |                  |               |
| FPB M Feb-20     | 696        |                          |       |                 |       |       |                |       | 58,54                     | 0,44   |          |        |        |      |        |        |               | SPB M Feb-20     | 69,6       |                  |               |
| FPB M Mar-20     | 743        |                          |       |                 |       |       |                |       | 53,65                     | 0,41   |          |        |        |      |        |        |               | SPB M Mar-20     | 74,3       |                  |               |
| FPB M Apr-20     | 720        |                          |       |                 |       |       |                |       | 49,65                     | 0,48   |          |        |        |      |        |        |               | SPB M Apr-20     | 72,0       |                  |               |
| FPB Q1-20        | 2183       |                          |       |                 |       |       |                |       | 56,98                     | 0,43   |          |        |        |      |        |        | 205           | SPB Q1-20        | 218,3      |                  |               |
| FPB Q2-20        | 2184       |                          |       |                 |       |       |                |       | 51,37                     | 0,50   |          |        |        |      |        |        |               | SPB Q2-20        | 218,4      |                  |               |
| FPB Q3-20        | 2208       |                          |       |                 |       |       |                |       | 55,70                     | 0,70   |          |        |        |      |        |        |               | SPB Q3-20        | 220,8      |                  |               |
| FPB Q4-20        | 2209       |                          |       |                 |       |       |                |       | 58,32                     | 0,06   |          |        |        |      |        |        |               | SPB Q4-20        | 220,9      |                  |               |
| FPB Q1-21        | 2159       |                          |       |                 |       |       |                |       | 54,80                     | 0,41   |          |        |        |      |        |        |               | SPB Q1-21        | 215,9      |                  |               |
| FPB Q2-21        | 2184       |                          |       |                 |       |       |                |       | 49,21                     | 0,48   |          |        |        |      |        |        |               | SPB Q2-21        | 218,4      |                  |               |
| FPB Q3-21        | 2208       |                          |       |                 |       |       |                |       | 53,37                     | 0,66   |          |        |        |      |        |        |               | SPB Q3-21        | 220,8      |                  |               |
| FPB YR-20        | 8784       |                          |       |                 |       |       |                |       | 55,60                     | 0,42   |          |        |        |      |        |        | 136           | SPB YR-20        | 878,4      |                  |               |
| FPB YR-21        | 8760       |                          |       |                 |       |       |                |       | 53,33                     | 0,40   |          |        |        |      |        |        |               | SPB YR-21        | 876,0      |                  |               |
| FPB YR-22        | 8760       |                          |       |                 |       |       |                |       | 49,28                     | 0,40   |          |        |        |      |        |        |               | SPB YR-22        | 876,0      |                  |               |
| FPB YR-23        | 8760       |                          |       |                 |       |       |                |       | 47,61                     | 0,40   |          |        |        |      |        |        |               | SPB YR-23        | 876,0      |                  |               |

## Market Bulletin / Boletín del Mercado / Boletim do Mercado

2019/10/11

|           |      |       |      |           |       |
|-----------|------|-------|------|-----------|-------|
| FPB YR-24 | 8784 | 47,03 | 0,40 | SPB YR-24 | 878,4 |
| FPB YR-25 | 8760 | 44,63 | 0,40 | SPB YR-25 | 876,0 |
| FPB YR-26 | 8760 | 44,33 | 0,40 | 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 | Futures (FTS) |       |                 |       |       |                |       |            |        |         |            | 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  | #cont.  | #cont.     | MWh                      | #cont.   | #cont. | #cont. | #cont.        |
| FTS D Sa12Oct-19 | 3,97          |               |       |                 |       |       |                |       | 36,72      | -4,97  |         |            |                          |          |        |        |               |
| FTS D Su13Oct-19 | 3,97          |               |       |                 |       |       |                |       | 35,25      | 0,47   |         |            |                          |          |        |        |               |
| FTS D Mo14Oct-19 | 3,97          |               |       |                 |       |       |                |       | 49,74      | n.a.   |         |            |                          |          |        |        |               |
| FTS D Tu15Oct-19 | 3,97          |               |       |                 |       |       |                |       | 50,46      | n.a.   |         |            |                          |          |        |        |               |
| FTS D We16Oct-19 | 3,97          |               |       |                 |       |       |                |       | 50,02      | n.a.   |         |            |                          |          |        |        |               |
| FTS D Th17Oct-19 | 3,97          |               |       |                 |       |       |                |       | 49,89      | n.a.   |         |            |                          |          |        |        |               |
| FTS D Fr18Oct-19 | 3,97          |               |       |                 |       |       |                |       | 49,80      | n.a.   |         |            |                          |          |        |        |               |
| FTS D Sa19Oct-19 | 3,97          |               |       |                 |       |       |                |       | 44,67      | n.a.   |         |            |                          |          |        |        |               |
| FTS D Su20Oct-19 | 3,97          |               |       |                 |       |       |                |       | 39,24      | n.a.   |         |            |                          |          |        |        |               |
| FTS WE 12Oct-19  | 7,94          |               |       |                 |       |       |                |       | 35,99      | -2,25  |         |            |                          |          |        |        |               |
| FTS WE 19Oct-19  | 7,94          |               |       |                 |       |       |                |       | 41,96      | n.a.   |         |            |                          |          |        |        |               |
| FTS Wk42-19      | 27,79         |               |       |                 |       |       |                |       | 47,69      | 0,00   |         |            |                          |          |        |        |               |
| FTS Wk43-19      | 27,79         |               |       |                 |       |       |                |       | 48,33      | 0,00   |         |            |                          |          |        |        |               |
| FTS Wk44-19      | 24,04         |               |       |                 |       |       |                |       | 50,02      | 0,01   |         |            |                          |          |        |        |               |
| FTS M Nov-19     | 81,6          |               |       |                 |       |       |                |       | 56,15      | -0,11  |         |            |                          |          |        |        |               |
| FTS M Dec-19     | 72,85         |               |       |                 |       |       |                |       | 60,16      | 0,75   |         |            |                          |          |        |        |               |
| FTS M Jan-20     | 82,46         |               |       |                 |       |       |                |       | 60,45      | 0,45   |         |            |                          |          |        |        |               |
| FTS M Feb-20     | 112,23        |               |       |                 |       |       |                |       | 60,09      | 0,44   |         |            |                          |          |        |        |               |
| FTS M Mar-20     | 143,53        |               |       |                 |       |       |                |       | 55,06      | 0,41   |         |            |                          |          |        |        |               |
| FTS M Apr-20     | 169,5         |               |       |                 |       |       |                |       | 51,18      | 0,50   |         |            |                          |          |        |        |               |
| FTS Q1-20        | 338,22        |               |       |                 |       |       |                |       | 58,04      | 0,43   |         |            |                          |          |        |        |               |
| FTS Q2-20        | 602,4         |               |       |                 |       |       |                |       | 52,97      | 0,52   |         |            |                          |          |        |        |               |
| FTS Q3-20        | 619,19        |               |       |                 |       |       |                |       | 56,91      | 0,51   |         |            |                          |          |        |        |               |
| FTS Q4-20        | 277,52        |               |       |                 |       |       |                |       | 61,56      | 0,06   |         |            |                          |          |        |        |               |
| FTS Q1-21        | 334,35        |               |       |                 |       |       |                |       | 55,32      | 0,41   |         |            |                          |          |        |        |               |
| FTS Q2-21        | 602,4         |               |       |                 |       |       |                |       | 49,67      | 0,49   |         |            |                          |          |        |        |               |
| FTS Q3-21        | 619,19        |               |       |                 |       |       |                |       | 53,89      | 0,67   |         |            |                          |          |        |        |               |
| FTS YR-20        | 1837,33       |               |       |                 |       |       |                |       | 56,53      | 0,43   |         |            |                          |          |        |        |               |
| FTS YR-21        | 1833,46       |               |       |                 |       |       |                |       | 53,84      | 0,40   |         |            |                          |          |        |        |               |
| FTS YR-22        | 1833,46       |               |       |                 |       |       |                |       | 49,49      | 0,40   |         |            |                          |          |        |        |               |
| FTS YR-23        | 1833,46       |               |       |                 |       |       |                |       | 47,58      | 0,40   |         |            |                          |          |        |        |               |

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|           |         |       |      |
|-----------|---------|-------|------|
| FTS YR-24 | 1837,33 | 47,00 | 0,40 |
| FTS YR-25 | 1833,46 | 44,60 | 0,40 |
| FTS YR-26 | 1833,46 | 44,30 | 0,40 |

### 1.5 German DEEL Base Load (FDB)

| Instrument       | Nominal Value | Futures (FDB) |       |                 |       |       |                |       |            |        |         |                          |        |          |        |        |               |
|------------------|---------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Futures (FDB) |       |                 |       |       |                |       |            |        |         | 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. | #cont.        |
| FDB D Sa12Oct-19 | 24            |               |       |                 |       |       |                |       | 19,73      | -3,37  |         |                          |        |          |        |        |               |
| FDB D Su13Oct-19 | 24            |               |       |                 |       |       |                |       | 21,89      | -3,27  |         |                          |        |          |        |        |               |
| FDB D Mo14Oct-19 | 24            |               |       |                 |       |       |                |       | 41,25      | n.a.   |         |                          |        |          |        |        |               |
| FDB D Tu15Oct-19 | 24            |               |       |                 |       |       |                |       | 41,20      | n.a.   |         |                          |        |          |        |        |               |
| FDB D We16Oct-19 | 24            |               |       |                 |       |       |                |       | 41,39      | n.a.   |         |                          |        |          |        |        |               |
| FDB D Th17Oct-19 | 24            |               |       |                 |       |       |                |       | 41,89      | n.a.   |         |                          |        |          |        |        |               |
| FDB D Fr18Oct-19 | 24            |               |       |                 |       |       |                |       | 41,96      | n.a.   |         |                          |        |          |        |        |               |
| FDB D Sa19Oct-19 | 24            |               |       |                 |       |       |                |       | 30,13      | n.a.   |         |                          |        |          |        |        |               |
| FDB D Su20Oct-19 | 24            |               |       |                 |       |       |                |       | 33,43      | n.a.   |         |                          |        |          |        |        |               |
| FDB WE 12Oct-19  | 48            |               |       |                 |       |       |                |       | 20,81      | -3,32  |         |                          |        |          |        |        |               |
| FDB WE 19Oct-19  | 48            |               |       |                 |       |       |                |       | 31,78      | n.a.   |         |                          |        |          |        |        |               |
| FDB Wk42-19      | 168           |               |       |                 |       |       |                |       | 38,75      | 1,32   |         |                          |        |          |        |        |               |
| FDB Wk43-19      | 169           |               |       |                 |       |       |                |       | 40,28      | 0,50   |         |                          |        |          |        |        |               |
| FDB Wk44-19      | 168           |               |       |                 |       |       |                |       | 39,95      | 0,75   |         |                          |        |          |        |        |               |
| FDB M Nov-19     | 720           |               |       |                 |       |       |                |       | 45,14      | 0,84   |         |                          |        |          |        |        |               |
| FDB M Dec-19     | 744           |               |       |                 |       |       |                |       | 43,28      | 0,96   |         |                          |        |          |        |        |               |
| FDB M Jan-20     | 744           |               |       |                 |       |       |                |       | 50,69      | 1,34   |         |                          |        |          |        |        |               |
| FDB M Feb-20     | 696           |               |       |                 |       |       |                |       | 52,90      | 1,05   |         |                          |        |          |        |        |               |
| FDB M Mar-20     | 743           |               |       |                 |       |       |                |       | 45,57      | 1,09   |         |                          |        |          |        |        |               |
| FDB M Apr-20     | 720           |               |       |                 |       |       |                |       | 44,08      | 1,19   |         |                          |        |          |        |        |               |
| FDB Q1-20        | 2183          |               |       |                 |       |       |                |       | 49,65      | 1,16   |         |                          |        |          |        |        |               |
| FDB Q2-20        | 2184          |               |       |                 |       |       |                |       | 44,11      | 1,16   |         |                          |        |          |        |        |               |
| FDB Q3-20        | 2208          |               |       |                 |       |       |                |       | 45,94      | 1,33   |         |                          |        |          |        |        |               |
| FDB Q4-20        | 2209          |               |       |                 |       |       |                |       | 52,08      | 1,58   |         |                          |        |          |        |        |               |
| FDB Q1-21        | 2159          |               |       |                 |       |       |                |       | 53,31      | 1,27   |         |                          |        |          |        |        |               |
| FDB Q2-21        | 2184          |               |       |                 |       |       |                |       | 43,77      | 1,06   |         |                          |        |          |        |        |               |
| FDB Q3-21        | 2208          |               |       |                 |       |       |                |       | 45,36      | 1,12   |         |                          |        |          |        |        |               |
| FDB YR-20        | 8784          |               |       |                 |       |       |                |       | 47,95      | 1,31   |         |                          |        |          |        |        |               |
| FDB YR-21        | 8760          |               |       |                 |       |       |                |       | 48,60      | 1,17   |         |                          |        |          |        |        |               |
| FDB YR-22        | 8760          |               |       |                 |       |       |                |       | 49,60      | 1,07   |         |                          |        |          |        |        |               |
| FDB YR-23        | 8760          |               |       |                 |       |       |                |       | 51,11      | 0,86   |         |                          |        |          |        |        |               |



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|           |      |       |      |
|-----------|------|-------|------|
| FDB YR-24 | 8784 | 51,94 | 0,90 |
| FDB YR-25 | 8760 | 52,49 | 0,90 |
| FDB YR-26 | 8760 | 52,49 | 0,90 |

### 1.6 French FREL Base Load (FFB)

|                  |               | Futures (FFB) |       |                 |       |       |                |       |            |        |         |            |          |      |     |                          |        |        |  |
|------------------|---------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|----------|------|-----|--------------------------|--------|--------|--|
| Instrument       | Nominal Value |               |       |                 |       |       |                |       |            |        |         |            |          |      |     | Market Total (excl. OTC) |        |        |  |
|                  |               | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        |         |            | Buy+Sell |      | OTC | Open Interest            |        |        |  |
|                  |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous | Energy   | Fin. |     |                          | Phys.  |        |  |
|                  |               | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont.     | #cont.   | MWh  |     |                          | #cont. | #cont. |  |
| FFB D Sa12Oct-19 | 24            |               |       |                 |       |       |                |       | 24,99      | -2,11  |         |            |          |      |     |                          |        |        |  |
| FFB D Su13Oct-19 | 24            |               |       |                 |       |       |                |       | 23,25      | -2,41  |         |            |          |      |     |                          |        |        |  |
| FFB D Mo14Oct-19 | 24            |               |       |                 |       |       |                |       | 41,50      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D Tu15Oct-19 | 24            |               |       |                 |       |       |                |       | 43,00      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D We16Oct-19 | 24            |               |       |                 |       |       |                |       | 44,00      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D Th17Oct-19 | 24            |               |       |                 |       |       |                |       | 40,96      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D Fr18Oct-19 | 24            |               |       |                 |       |       |                |       | 37,46      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D Sa19Oct-19 | 24            |               |       |                 |       |       |                |       | 33,51      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB D Su20Oct-19 | 24            |               |       |                 |       |       |                |       | 31,17      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB WE 12Oct-19  | 48            |               |       |                 |       |       |                |       | 24,12      | -2,26  |         |            |          |      |     |                          |        |        |  |
| FFB WE 19Oct-19  | 48            |               |       |                 |       |       |                |       | 32,34      | n.a.   |         |            |          |      |     |                          |        |        |  |
| FFB Wk42-19      | 168           |               |       |                 |       |       |                |       | 38,80      | 0,25   |         |            |          |      |     |                          |        |        |  |
| FFB Wk43-19      | 169           |               |       |                 |       |       |                |       | 42,72      | 0,22   |         |            |          |      |     |                          |        |        |  |
| FFB Wk44-19      | 168           |               |       |                 |       |       |                |       | 43,50      | -0,38  |         |            |          |      |     |                          |        |        |  |
| FFB M Nov-19     | 720           |               |       |                 |       |       |                |       | 53,86      | 0,74   |         |            |          |      |     |                          |        |        |  |
| FFB M Dec-19     | 744           |               |       |                 |       |       |                |       | 54,85      | 0,66   |         |            |          |      |     |                          |        |        |  |
| FFB M Jan-20     | 744           |               |       |                 |       |       |                |       | 64,43      | 2,07   |         |            |          |      |     |                          |        |        |  |
| FFB M Feb-20     | 696           |               |       |                 |       |       |                |       | 63,45      | 1,61   |         |            |          |      |     |                          |        |        |  |
| FFB M Mar-20     | 743           |               |       |                 |       |       |                |       | 50,47      | 1,20   |         |            |          |      |     |                          |        |        |  |
| FFB M Apr-20     | 720           |               |       |                 |       |       |                |       | 46,27      | 1,06   |         |            |          |      |     |                          |        |        |  |
| FFB Q1-20        | 2183          |               |       |                 |       |       |                |       | 59,37      | 1,63   |         |            |          |      |     |                          |        |        |  |
| FFB Q2-20        | 2184          |               |       |                 |       |       |                |       | 43,26      | 1,08   |         |            |          |      |     |                          |        |        |  |
| FFB Q3-20        | 2208          |               |       |                 |       |       |                |       | 43,77      | 1,17   |         |            |          |      |     |                          |        |        |  |
| FFB Q4-20        | 2209          |               |       |                 |       |       |                |       | 58,64      | 1,44   |         |            |          |      |     |                          |        |        |  |
| FFB Q1-21        | 2159          |               |       |                 |       |       |                |       | 59,99      | 1,07   |         |            |          |      |     |                          |        |        |  |
| FFB Q2-21        | 2184          |               |       |                 |       |       |                |       | 41,56      | 1,09   |         |            |          |      |     |                          |        |        |  |
| FFB Q3-21        | 2208          |               |       |                 |       |       |                |       | 42,05      | 1,17   |         |            |          |      |     |                          |        |        |  |
| FFB YR-20        | 8784          |               |       |                 |       |       |                |       | 51,26      | 1,33   |         |            |          |      |     |                          |        |        |  |
| FFB YR-21        | 8760          |               |       |                 |       |       |                |       | 49,24      | 1,33   |         |            |          |      |     |                          |        |        |  |
| FFB YR-22        | 8760          |               |       |                 |       |       |                |       | 48,31      | 0,63   |         |            |          |      |     |                          |        |        |  |
| FFB YR-23        | 8760          |               |       |                 |       |       |                |       | 49,82      | 0,42   |         |            |          |      |     |                          |        |        |  |

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|           |      |       |      |
|-----------|------|-------|------|
| FFB YR-24 | 8784 | 50,65 | 0,46 |
| FFB YR-25 | 8760 | 51,20 | 0,46 |
| FFB YR-26 | 8760 | 51,20 | 0,46 |

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

| Instrument               | Nominal Value | Futures (FGE) |                 |       |       |       |                |       |            |        |         |            |        |                          |        |        |                      |
|--------------------------|---------------|---------------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|------------|--------|--------------------------|--------|--------|----------------------|
|                          |               |               |                 |       |       |       |                |       |            |        |         |            |        | Market Total (excl. OTC) |        |        |                      |
|                          |               | Auction       | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Energy | Buy+Sell                 |        | OTC    | Open Interest #cont. |
|                          |               | Eq.           | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |            |        | Fin.                     | Phys.  |        |                      |
|                          | MWh/Day       | €/MWh         | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.     | MWh    | #cont.                   | #cont. | #cont. |                      |
| FGE D Sa12Oct-19         | 1             |               |                 |       |       |       |                |       | 11,54      | 0,28   |         |            |        |                          |        |        |                      |
| FGE D Su13Oct-19         | 1             |               |                 |       |       |       |                |       | 11,15      | 0,05   |         |            |        |                          |        |        |                      |
| FGE D Mo14Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D Tu15Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D We16Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D Th17Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D Fr18Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D Sa19Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE D Su20Oct-19         | 1             |               |                 |       |       |       |                |       | 11,27      | n.a.   |         |            |        |                          |        |        |                      |
| FGE WE 12Oct-19          | 2             |               |                 |       |       |       |                |       | 11,35      | 0,17   |         |            |        |                          |        |        |                      |
| FGE WkDs42-19            | 5             |               |                 |       |       |       |                |       | 11,27      | -0,07  |         |            |        |                          |        |        |                      |
| FGE WE 19Oct-19          | 2             |               |                 |       |       |       |                |       | 11,27      | -0,07  |         |            |        |                          |        |        |                      |
| FGE WkDs43-19            | 5             |               |                 |       |       |       |                |       | 11,29      | -0,05  |         |            |        |                          |        |        |                      |
| FGE WE 26Oct-19          | 2             |               |                 |       |       |       |                |       | 11,29      | -0,05  |         |            |        |                          |        |        |                      |
| FGE WkDs44-19            | 5             |               |                 |       |       |       |                |       | 12,43      | 0,03   |         |            |        |                          |        |        |                      |
| FGE WE 02Nov-19          | 2             |               |                 |       |       |       |                |       | 17,00      | 0,37   |         |            |        |                          |        |        |                      |
| FGE BoM D+1 Calendar Day | 20            |               |                 |       |       |       |                |       | 11,29      | n.a.   |         |            |        |                          |        |        |                      |
| FGE M Nov-19             | 30            |               |                 |       |       |       |                |       | 17,00      | 0,37   |         |            |        |                          |        |        | 1125                 |
| FGE M Dec-19             | 31            |               |                 |       |       |       |                |       | 19,09      | 0,33   |         |            |        |                          |        |        | 1125                 |
| FGE M Jan-20             | 31            |               |                 |       |       |       |                |       | 20,64      | 0,41   |         |            |        |                          |        |        |                      |
| FGE Q1-20                | 91            |               |                 |       |       |       |                |       | 20,35      | 0,32   |         |            |        |                          |        |        |                      |
| FGE Q2-20                | 91            |               |                 |       |       |       |                |       | 18,34      | 0,31   |         |            |        |                          |        |        |                      |
| FGE Q3-20                | 92            |               |                 |       |       |       |                |       | 18,16      | 0,34   |         |            |        |                          |        |        |                      |
| FGE Q4-20                | 92            |               |                 |       |       |       |                |       | 20,95      | 0,83   |         |            |        |                          |        |        |                      |
| FGE Sum-20               | 183           |               |                 |       |       |       |                |       | 18,25      | 0,32   |         |            |        |                          |        |        |                      |
| FGE Win-20               | 182           |               |                 |       |       |       |                |       | 20,74      | 0,39   |         |            |        |                          |        |        |                      |
| FGE Sum-21               | 183           |               |                 |       |       |       |                |       | 18,82      | 0,30   |         |            |        |                          |        |        |                      |
| FGE YR-20                | 366           |               |                 |       |       |       |                |       | 19,45      | 0,45   |         |            |        |                          |        |        | 625                  |
| FGE YR-21                | 365           |               |                 |       |       |       |                |       | 20,05      | 0,43   |         |            |        |                          |        |        |                      |

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

### 1.8.1 Month Futures Options

| Instrument        | Nominal Value | Futures Options (OEB) |       |                 |       |       |                |       |            |        |          |            |                          |      |        |        |               |        |
|-------------------|---------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|----------|------------|--------------------------|------|--------|--------|---------------|--------|
|                   |               |                       |       |                 |       |       |                |       |            |        |          |            | Market Total (excl. OTC) |      |        |        |               |        |
|                   |               | Auction               |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Buy+Sell |            |                          |      |        |        |               |        |
|                   |               | Eq.                   | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction  | Continuous | Energy                   | Fin. | Phys.  | OTC    | Open Interest |        |
|                   | €/MWh         | €/MWh                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | h      | €/MWh    | #cont.     | #cont.                   | MWh  | #cont. | #cont. | #cont.        | #cont. |
| OEB C M Nov-19 55 | 720           |                       |       |                 |       |       |                |       | 0,75       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 56 | 720           |                       |       |                 |       |       |                |       | 0,48       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 57 | 720           |                       |       |                 |       |       |                |       | 0,29       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 58 | 720           |                       |       |                 |       |       |                |       | 0,17       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 59 | 720           |                       |       |                 |       |       |                |       | 0,10       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 60 | 720           |                       |       |                 |       |       |                |       | 0,05       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Nov-19 61 | 720           |                       |       |                 |       |       |                |       | 0,03       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 58 | 720           |                       |       |                 |       |       |                |       | 4,67       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 57 | 720           |                       |       |                 |       |       |                |       | 3,79       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 56 | 720           |                       |       |                 |       |       |                |       | 2,98       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 55 | 720           |                       |       |                 |       |       |                |       | 2,25       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 54 | 720           |                       |       |                 |       |       |                |       | 1,63       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 53 | 720           |                       |       |                 |       |       |                |       | 1,11       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Nov-19 52 | 720           |                       |       |                 |       |       |                |       | 0,72       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 57 | 744           |                       |       |                 |       |       |                |       | 1,68       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 58 | 744           |                       |       |                 |       |       |                |       | 1,30       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 59 | 744           |                       |       |                 |       |       |                |       | 0,98       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 60 | 744           |                       |       |                 |       |       |                |       | 0,73       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 61 | 744           |                       |       |                 |       |       |                |       | 0,53       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 62 | 744           |                       |       |                 |       |       |                |       | 0,38       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 63 | 744           |                       |       |                 |       |       |                |       | 0,27       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB C M Dec-19 64 | 744           |                       |       |                 |       |       |                |       | 0,19       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Dec-19 60 | 744           |                       |       |                 |       |       |                |       | 4,53       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Dec-19 59 | 744           |                       |       |                 |       |       |                |       | 3,78       | n.a.   |          |            |                          |      |        |        |               |        |
| OEB P M Dec-19 58 | 744           |                       |       |                 |       |       |                |       | 3,10       | n.a.   |          |            |                          |      |        |        |               |        |

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|                   |     |      |      |
|-------------------|-----|------|------|
| OEB P M Dec-19 57 | 744 | 2,48 | n.a. |
| OEB P M Dec-19 56 | 744 | 1,94 | n.a. |
| OEB P M Dec-19 55 | 744 | 1,48 | n.a. |
| OEB P M Dec-19 54 | 744 | 1,09 | n.a. |

## 1.8.2 Quarter Futures Options

|                |               | Futures Options (OEB) |       |                 |       |       |                |       |            |        |         |            |                          |      |        |        |               |
|----------------|---------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|------|--------|--------|---------------|
| Instrument     | Nominal Value |                       |       |                 |       |       |                |       |            |        |         |            | 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.        |
| OEB C Q1-20 56 | 2183          |                       |       |                 |       |       |                |       | 2,74       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q1-20 57 | 2183          |                       |       |                 |       |       |                |       | 2,21       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q1-20 58 | 2183          |                       |       |                 |       |       |                |       | 1,76       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q1-20 59 | 2183          |                       |       |                 |       |       |                |       | 1,37       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q1-20 60 | 2183          |                       |       |                 |       |       |                |       | 1,06       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q1-20 61 | 2183          |                       |       |                 |       |       |                |       | 0,80       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q1-20 57 | 2183          |                       |       |                 |       |       |                |       | 2,08       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q1-20 56 | 2183          |                       |       |                 |       |       |                |       | 1,61       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q1-20 55 | 2183          |                       |       |                 |       |       |                |       | 1,21       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q1-20 54 | 2183          |                       |       |                 |       |       |                |       | 0,89       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q1-20 53 | 2183          |                       |       |                 |       |       |                |       | 0,63       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q2-20 51 | 2184          |                       |       |                 |       |       |                |       | 3,18       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q2-20 52 | 2184          |                       |       |                 |       |       |                |       | 2,72       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q2-20 53 | 2184          |                       |       |                 |       |       |                |       | 2,31       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q2-20 54 | 2184          |                       |       |                 |       |       |                |       | 1,95       | n.a.   |         |            |                          |      |        |        |               |
| OEB C Q2-20 55 | 2184          |                       |       |                 |       |       |                |       | 1,64       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q2-20 51 | 2184          |                       |       |                 |       |       |                |       | 2,88       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q2-20 50 | 2184          |                       |       |                 |       |       |                |       | 2,39       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q2-20 49 | 2184          |                       |       |                 |       |       |                |       | 1,96       | n.a.   |         |            |                          |      |        |        |               |
| OEB P Q2-20 48 | 2184          |                       |       |                 |       |       |                |       | 1,58       | n.a.   |         |            |                          |      |        |        |               |

**1.8.3 Year Futures Options**

| Instrument       | Nominal Value | Futures Options (OEB) |       |                 |       |       |                |       |            |        |                          |            |        |        |        |        |               |
|------------------|---------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|--------------------------|------------|--------|--------|--------|--------|---------------|
|                  |               | Auction               |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Market Total (excl. OTC) |            |        |        |        |        |               |
|                  |               | Eq.                   | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Buy+Sell                 |            |        |        |        |        |               |
|                  |               |                       |       |                 |       |       |                |       |            |        | Auction                  | Continuous | Energy | Fin.   | Phys.  | OTC    | Open Interest |
|                  | €/MWh         | €/MWh                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.                   | #cont.     | MWh    | #cont. | #cont. | #cont. | #cont.        |
| OEB C 4 YR-20 55 | 8784          |                       |       |                 |       |       |                |       | 2,02       | n.a.   |                          |            |        |        |        |        |               |
| OEB C 4 YR-20 56 | 8784          |                       |       |                 |       |       |                |       | 1,52       | n.a.   |                          |            |        |        |        |        |               |
| OEB C 4 YR-20 57 | 8784          |                       |       |                 |       |       |                |       | 1,12       | n.a.   |                          |            |        |        |        |        |               |
| OEB C 4 YR-20 58 | 8784          |                       |       |                 |       |       |                |       | 0,80       | n.a.   |                          |            |        |        |        |        |               |
| OEB C 4 YR-20 59 | 8784          |                       |       |                 |       |       |                |       | 0,56       | n.a.   |                          |            |        |        |        |        |               |
| OEB C 4 YR-20 60 | 8784          |                       |       |                 |       |       |                |       | 0,38       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 56 | 8784          |                       |       |                 |       |       |                |       | 1,93       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 55 | 8784          |                       |       |                 |       |       |                |       | 1,42       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 54 | 8784          |                       |       |                 |       |       |                |       | 1,01       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 53 | 8784          |                       |       |                 |       |       |                |       | 0,68       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 52 | 8784          |                       |       |                 |       |       |                |       | 0,44       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 51 | 8784          |                       |       |                 |       |       |                |       | 0,27       | n.a.   |                          |            |        |        |        |        |               |
| OEB P 4 YR-20 50 | 8784          |                       |       |                 |       |       |                |       | 0,16       | n.a.   |                          |            |        |        |        |        |               |



### 1.9 FTR Baseload (FTR)

| Instrument       | Nominal Value | Financial Transmission Rights (FTR) |       |                 |       |       |                |       |            |        |                          |            |        |          |        |        |                      |
|------------------|---------------|-------------------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|--------------------------|------------|--------|----------|--------|--------|----------------------|
|                  |               | Auction                             |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Market Total (excl. OTC) |            |        |          |        |        |                      |
|                  |               | Eq.                                 | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction                  | Continuous | Energy | Buy+Sell |        |        |                      |
|                  |               | MWh                                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.                   | #cont.     | MWh    | #cont.   | #cont. | #cont. | Open Interest #cont. |
| FTR E-P M Nov-19 | 745           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |                      |
| FTR P-E M Nov-19 | 745           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |                      |
| FTR E-P M Dec-19 | 720           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |                      |
| FTR P-E M Dec-19 | 720           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |                      |
| FTR P-E M Jan-20 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |                          |            |        |          |        |        |                      |
| FTR P-E M Jan-20 | 744           |                                     |       |                 |       |       |                |       | 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                |
| 11-10-2019 | 48,46      | 48,16 | 48,46      | 48,16 | 0,00             | 0,00 | 0,00      | 0,00 | 47,19            | 25,97               | 27,90               |
| 12-10-2019 | 39,22      |       | 39,22      |       | 0,00             | 0,00 | 0,00      | 0,00 | 36,72            | 19,73               | 24,99               |

## 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              |            |                        |                         |                            |                                 | 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 Energía. 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              |            |                        |                         |                            |                                 |                               |
| 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              |            |                        |                         |                            |                                 |                               |
| Naturgy Commodities Trading, 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                             |
| TP ICAP (Europe) S.A.                               | X              | X          |                        |                         |                            |                                 |                               |
| Trafigura PTE Ltd.                                  |                |            |                        |                         |                            |                                 | X                             |
| TrailStone GmgH                                     | 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 (Europe) Limited             |                | X          |                        |                         |                            |                                 |                               |
| 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                               |                               |
| 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        | 0,01                               |
| Call Auction Trading                                                        | 0,0070                | 0,0070                 | 0,0070        |                                    |
| Bilateral Transactions ** (between different owners)                        | 0,0070                | 0,0050                 | 0,0025        |                                    |
| Registration of Transfer or Bilateral Transaction ** between the same owner | 0                     | 0                      | 0             |                                    |

Units: Euro/MWh

\* MV – Monthly Volume (calculated independently for transactions made through Continuous Trading and for those Operational Transactions registered in OMIP Derivatives Market).

\*\* Bilateral Transaction registered in OMIClear through OMIP Derivatives Market.

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

### 3.2 Registration, Clearing and Physical Delivery Fees of Natural Gas Derivatives Contracts / Comisiones de Registro, Compensación y de Entrega Física de Contratos Derivados de Gas Natural / Comissões de Registro, de Compensação e de Entrega Física de Contratos Derivados de Gás Natural

| Type of Transaction<br>(Natural Gas Transactions)                           | OMIP Registration<br>Fee | OMIClear Clearing<br>Fee | OMIClear Physical<br>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  | FTB / FWB / SWB | FALSE                      | n.a.                                        | 80.089.930         | 0,25                    | 20.022.483                  | 15.475.284                                | 0,35                | 5.416.350                     | Spain Base Load                                    |
| SPEL Peak          | MWh  | FTK             | TRUE                       | 900.000                                     | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Spain Peak Load                                    |
| PTEL Base          | MWh  | FPB / SPB       | TRUE                       | 1.800.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Portugal Base Load                                 |
| SPEL Solar         | MWh  | FTS             | TRUE                       | 593.250                                     | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Spain Solar Load                                   |
| DEEL Base          | MWh  | FDB             | TRUE                       | 1.800.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Phelix Base Load                                   |
| FREL Base          | MWh  | FFB             | TRUE                       | 1.800.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | France Base Load                                   |
| IFTR E-P Base      | MWh  | FTRE-P          | TRUE                       | 1.800.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Interconnection: Financial Transmission Rights E-P |
| IFTR P-E Base      | MWh  | FTRP-E          | TRUE                       | 1.800.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Interconnection: Financial Transmission Rights P-E |
| PVB-ES             | MWh  | FGE             | TRUE                       | 9.000.000                                   | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | Spanish Virtual Balancing Point (PVB-ES)           |

### 5.3. Volume Limits per Order (n° of contracts)

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

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

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

### 6.1 MIBEL SPEL Base Load Futures (FTB)

| Contract / Contrato / Contrato                     | Liquidity Provider / Proveedor de Liquidez / Fornecedor de Liquidez |
|----------------------------------------------------|---------------------------------------------------------------------|
| <b>FTB M+1</b><br><b>FTB M+2</b><br><b>FTB Y+2</b> | Endesa Generación, S.A.U.                                           |
| <b>FTB Q+1</b><br><b>FTB Q+2</b><br><b>FTB Y+1</b> | Axpo Iberia, S.L.                                                   |

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

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

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