

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

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

| Instrument       |       | Futures (FTB)            |                 |       |       |       |                |       |                           |        |          |            |        |        |        |        |               | Forwards (FWB) |               | Swaps (SWB) |               |
|------------------|-------|--------------------------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|----------|------------|--------|--------|--------|--------|---------------|----------------|---------------|-------------|---------------|
|                  |       | Market Total (excl. OTC) |                 |       |       |       |                |       |                           |        |          |            |        |        |        |        |               |                |               |             |               |
|                  |       |                          |                 |       |       |       |                |       |                           |        |          |            |        |        |        |        |               |                |               |             |               |
|                  |       | Auction                  | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Buy+Sell |            |        |        |        |        |               |                |               |             |               |
| Nominal Value    |       | Eq.                      | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change | Auction  | Continuous | Energy | Fin.   | Phys.  | OTC    | Open Interest | OTC            | Open Interest | OTC         | Open Interest |
| MWh              | €/MWh | €/MWh                    | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  | #cont.   | #cont.     | MWh    | #cont. | #cont. | #cont. | #cont.        | #cont.         | #cont.        | #cont.      | #cont.        |
| FTB D We12Dec-18 | 24    |                          |                 |       |       |       |                |       | 64,51                     | 0,01   |          |            |        |        |        |        |               |                |               |             |               |
| FTB D Th13Dec-18 | 24    |                          |                 |       |       |       |                |       | 59,78                     | -0,22  |          |            |        |        |        |        |               |                |               |             |               |
| FTB D Fr14Dec-18 | 24    |                          |                 |       |       |       |                |       | 59,78                     | -0,22  |          |            |        |        |        |        |               |                |               |             |               |
| FTB D Sa15Dec-18 | 24    |                          |                 |       |       |       |                |       | 61,30                     | 3,72   |          |            |        |        |        |        |               |                |               |             |               |
| FTB D Su16Dec-18 | 24    |                          |                 |       |       |       |                |       | 54,70                     | 3,72   |          |            |        |        |        |        |               |                |               |             |               |
| FTB WE 15Dec-18  | 48    |                          |                 |       |       |       | 50,00          |       | 58,00                     | 3,72   |          |            |        |        |        |        |               |                |               |             |               |
| FTB Wk51-18      | 168   |                          | 57,15           | 57,15 | 57,15 | 57,15 | 52,00          |       | 57,15                     | -0,60  |          | 5          | 840    | 10     |        |        | 5             |                |               |             |               |
| FTB Wk52-18      | 168   |                          | 54,25           | 54,25 | 54,25 | 54,25 |                | 54,25 | 54,00                     | 1,75   |          | 25         | 4200   | 50     |        |        | 25            |                |               |             |               |
| FTB Wk01-19      | 168   |                          |                 |       |       |       |                | 63,00 | 57,00                     | -4,61  |          |            |        |        |        |        |               |                |               |             |               |
| FTB M Jan-19     | 744   |                          |                 |       |       |       | 62,35          | 63,35 | 63,10                     | -0,07  |          |            |        |        |        |        | 48            |                |               |             |               |
| FTB M Feb-19     | 672   |                          |                 |       |       |       | 62,60          | 63,80 | 63,25                     | 0,00   |          |            |        |        |        |        | 18            |                |               |             |               |
| FTB M Mar-19     | 743   |                          |                 |       |       |       |                |       | 57,44                     | 0,94   |          |            |        |        |        |        | 20            |                |               |             |               |
| FTB M Apr-19     | 720   |                          |                 |       |       |       |                |       | 49,47                     | 0,68   |          |            |        |        |        |        |               |                |               |             |               |
| FTB M May-19     | 744   |                          |                 |       |       |       |                |       | 58,84                     | 0,81   |          |            |        |        |        |        |               |                |               |             |               |
| FTB M Jun-19     | 720   |                          |                 |       |       |       |                |       | 64,44                     | 0,89   |          |            |        |        |        |        |               |                |               |             |               |
| FTB Q1-19        | 2159  |                          |                 |       |       |       | 60,70          | 61,60 | 61,20                     | 0,30   |          |            |        |        |        |        | 189           |                |               |             |               |
| FTB Q2-19        | 2184  |                          |                 |       |       |       | 57,30          | 58,20 | 57,60                     | 0,80   |          |            |        |        |        |        | 45            |                |               |             |               |
| FTB Q3-19        | 2208  |                          |                 |       |       |       |                |       | 61,60                     | 0,60   |          |            |        |        |        |        | 27            |                |               |             |               |
| FTB Q4-19        | 2209  |                          |                 |       |       |       | 63,00          |       | 63,37                     | 0,87   |          |            |        |        |        |        |               |                |               |             |               |
| FTB Q1-20        | 2183  |                          |                 |       |       |       |                |       | 54,22                     | -0,02  |          |            |        |        |        |        |               |                |               |             |               |
| FTB Q2-20        | 2184  |                          |                 |       |       |       |                |       | 51,03                     | 0,45   |          |            |        |        |        |        |               |                |               |             |               |
| FTB Q3-20        | 2208  |                          |                 |       |       |       |                |       | 54,58                     | 0,26   |          |            |        |        |        |        |               |                |               |             |               |
| FTB YR-19        | 8760  |                          |                 |       |       |       | 60,60          | 61,50 | 60,95                     | 0,64   |          |            |        |        |        | 5      | 463           |                |               |             |               |
| FTB YR-20        | 8784  |                          |                 |       |       |       |                |       | 54,00                     | 0,29   |          |            |        |        |        |        | 122           |                |               |             |               |
| FTB YR-21        | 8760  |                          |                 |       |       |       |                | 52,50 | 52,00                     | 0,07   |          |            |        |        |        |        | 20            |                |               |             |               |
| FTB YR-22        | 8760  |                          |                 |       |       |       | 47,50          |       | 48,93                     | 0,07   |          |            |        |        |        |        | 2             |                |               |             |               |
| FTB YR-23        | 8760  |                          |                 |       |       |       |                |       | 47,78                     | 0,07   |          |            |        |        |        |        | 1             |                |               |             |               |

<sup>(1)</sup> Settlement Prices for SPEL Base Load Forward (FWB) and SPEL Base Load Swap (SWB) are identical to SPEL Base Load Futures (FTB) for the same maturity (OMIP Instruction 01/2009 no. 7) // El Precio de Referencia de Negociación para los Contratos Forward SPEL Base (FWB) y Contratos Swap SPEL Base (SWB) es idéntico al de los Contratos de Futuros SPEL Base (FTB) de igual vencimiento (Circular OMIP 01/2009 n.º 7) // O Preço de Referência de Negociação para os Forward SPEL Base (FWB) e Contratos Swap SPEL Base (SWB) é idêntico ao dos Contratos de Futuros SPEL Base (FTB) de igual maturidade (Circular OMIP 01/2009 n.º 7).

## 1.2 MIBEL SPEL Peak Load (FTK)

| Instrument       | Nominal Value | Futures (FTK) |       |                 |       |       |                |       |            |        |         |            | Market Total (excl. OTC) |          |        |        |               |
|------------------|---------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|--------|--------|---------------|
|                  |               | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Energy                   | Buy+Sell |        |        |               |
|                  |               | 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.        |
| FTK D We12Dec-18 | 12            |               |       |                 |       |       |                |       | 68,78      | 1,27   |         |            |                          |          |        |        |               |
| FTK D Th13Dec-18 | 12            |               |       |                 |       |       |                |       | 63,21      | 0,20   |         |            |                          |          |        |        |               |
| FTK D Fr14Dec-18 | 12            |               |       |                 |       |       |                |       | 63,21      | 0,20   |         |            |                          |          |        |        |               |
| FTK Wk51-18      | 60            |               |       |                 |       |       |                |       | 63,72      | -0,67  |         |            |                          |          |        |        |               |
| FTK Wk52-18      | 60            |               |       |                 |       |       |                |       | 60,21      | 1,95   |         |            |                          |          |        |        |               |
| FTK Wk01-19      | 60            |               |       |                 |       |       |                |       | 63,30      | -5,14  |         |            |                          |          |        |        |               |
| FTK M Jan-19     | 276           |               |       |                 |       |       |                |       | 70,00      | -0,08  |         |            |                          |          |        |        |               |
| FTK M Feb-19     | 240           |               |       |                 |       |       |                |       | 70,23      | 0,00   |         |            |                          |          |        |        |               |
| FTK M Mar-19     | 252           |               |       |                 |       |       |                |       | 63,81      | 1,10   |         |            |                          |          |        |        |               |
| FTK M Apr-19     | 264           |               |       |                 |       |       |                |       | 53,35      | 0,74   |         |            |                          |          |        |        |               |
| FTK M May-19     | 276           |               |       |                 |       |       |                |       | 62,27      | 0,87   |         |            |                          |          |        |        |               |
| FTK M Jun-19     | 240           |               |       |                 |       |       |                |       | 68,21      | 0,95   |         |            |                          |          |        |        |               |
| FTK Q1-19        | 768           |               |       |                 |       |       |                |       | 68,04      | 0,33   |         |            |                          |          |        |        |               |
| FTK Q2-19        | 780           |               |       |                 |       |       |                |       | 61,08      | 0,85   |         |            |                          |          |        |        |               |
| FTK Q3-19        | 792           |               |       |                 |       |       |                |       | 66,10      | 0,64   |         |            |                          |          |        |        |               |
| FTK Q4-19        | 792           |               |       |                 |       |       |                |       | 67,98      | 0,92   |         |            |                          |          |        |        |               |
| FTK Q1-20        | 780           |               |       |                 |       |       |                |       | 58,53      | -0,02  |         |            |                          |          |        |        |               |
| FTK Q2-20        | 780           |               |       |                 |       |       |                |       | 55,13      | 0,49   |         |            |                          |          |        |        |               |
| FTK Q3-20        | 792           |               |       |                 |       |       |                |       | 58,97      | 0,28   |         |            |                          |          |        |        |               |
| FTK YR-19        | 3132          |               |       |                 |       |       |                |       | 65,80      | 0,69   |         |            |                          |          |        |        |               |
| FTK YR-20        | 3144          |               |       |                 |       |       |                |       | 58,33      | 0,32   |         |            |                          |          |        |        |               |
| FTK YR-21        | 3132          |               |       |                 |       |       |                |       | 56,13      | 0,07   |         |            |                          |          |        |        |               |
| FTK YR-22        | 3120          |               |       |                 |       |       |                |       | 52,84      | 0,07   |         |            |                          |          |        |        |               |
| FTK YR-23        | 3120          |               |       |                 |       |       |                |       | 51,60      | 0,08   |         |            |                          |          |        |        |               |

## 1.3 MIBEL PTEL Base Load (FPB)

| Instrument       | Nom. Value | Futures (FPB)            |                 |       |       |                |       |                           |       |          |         |        |        |        |        |        |               | Instrument       | Nom. Value | Mini Swaps (SPB) |               |
|------------------|------------|--------------------------|-----------------|-------|-------|----------------|-------|---------------------------|-------|----------|---------|--------|--------|--------|--------|--------|---------------|------------------|------------|------------------|---------------|
|                  |            | Market Total (excl. OTC) |                 |       |       |                |       |                           |       |          |         |        |        |        |        |        |               |                  |            | OTC              | Open Interest |
|                  |            | Auction                  | Trading Session |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |       | Buy+Sell |         |        |        |        |        |        |               |                  |            |                  |               |
|                  |            | Eq.                      | Open            | High  | Low   | Last           | Bid   | Ask                       | Price | Change   | Auction | Conti. | Energy | Fin.   | Phys.  | OTC    | Open Interest |                  |            |                  |               |
| MWh              | €/MWh      | €/MWh                    | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh | #cont.   | #cont.  | MWh    | #cont. | #cont. | #cont. | #cont. | MWh           | #cont.           | #cont.     |                  |               |
| FPB D We12Dec-18 | 24         |                          |                 |       |       |                |       |                           | 64,51 | -0,03    |         |        |        |        |        |        |               | SPB D We05Dec-18 | 2,4        |                  |               |
| FPB D Th13Dec-18 | 24         |                          |                 |       |       |                |       |                           | 59,80 | -0,24    |         |        |        |        |        |        |               | SPB D Th06Dec-18 | 2,4        |                  |               |
| FPB D Fr14Dec-18 | 24         |                          |                 |       |       |                |       |                           | 59,80 | -0,24    |         |        |        |        |        |        |               | SPB D Fr07Dec-18 | 2,4        |                  |               |
| FPB D Sa15Dec-18 | 24         |                          |                 |       |       |                |       |                           | 61,32 | 3,70     |         |        |        |        |        |        |               | SPB D Sa08Dec-18 | 2,4        |                  |               |
| FPB D Su16Dec-18 | 24         |                          |                 |       |       |                |       |                           | 54,72 | 3,70     |         |        |        |        |        |        |               | SPB D Su09Dec-18 | 2,4        |                  |               |
| FPB WE 15Dec-18  | 48         |                          |                 |       |       |                |       |                           | 58,02 | 3,70     |         |        |        |        |        |        |               | SPB WE 08Dec-18  | 4,8        |                  |               |
| FPB Wk51-18      | 168        |                          |                 |       |       |                |       |                           | 56,30 | -0,60    |         |        |        |        |        |        |               | SPB Wk50-18      | 16,8       |                  |               |
| FPB Wk52-18      | 168        |                          |                 |       |       |                |       |                           | 53,15 | 1,75     |         |        |        |        |        |        |               | SPB Wk51-18      | 16,8       |                  |               |
| FPB Wk01-19      | 168        |                          |                 |       |       |                |       |                           | 55,75 | -4,61    |         |        |        |        |        |        |               | SPB Wk52-18      | 16,8       |                  |               |
| FPB M Jan-19     | 744        |                          |                 |       |       |                |       |                           | 61,78 | -0,07    |         |        |        |        |        |        |               | SPB M Jan-19     | 74,4       |                  |               |
| FPB M Feb-19     | 672        |                          |                 |       |       |                |       |                           | 62,00 | 0,00     |         |        |        |        |        |        |               | SPB M Feb-19     | 74,4       |                  |               |
| FPB M Mar-19     | 743        |                          |                 |       |       |                |       |                           | 56,26 | 0,94     |         |        |        |        |        |        |               | SPB M Mar-19     | 67,2       |                  |               |
| FPB M Apr-19     | 720        |                          |                 |       |       |                |       |                           | 50,35 | 0,69     |         |        |        |        |        |        |               | SPB M Apr-19     | 74,3       |                  |               |
| FPB M May-19     | 744        |                          |                 |       |       |                |       |                           | 59,82 | 0,82     |         |        |        |        |        |        |               | SPB M May-19     | 72,0       |                  |               |
| FPB M Jun-19     | 720        |                          |                 |       |       |                |       |                           | 66,42 | 0,90     |         |        |        |        |        |        |               | SPB M Jun-19     | 74,4       |                  |               |
| FPB Q1-19        | 2159       |                          |                 |       |       |                |       |                           | 59,95 | 0,30     |         |        |        |        |        | 100    |               | SPB Q1-19        | 215,9      |                  |               |
| FPB Q2-19        | 2184       |                          |                 |       |       |                |       |                           | 58,87 | 0,80     |         |        |        |        |        |        |               | SPB Q2-19        | 218,4      |                  |               |
| FPB Q3-19        | 2208       |                          |                 |       |       |                |       |                           | 60,94 | 0,60     |         |        |        |        |        |        |               | SPB Q3-19        | 220,8      |                  |               |
| FPB Q4-19        | 2209       |                          |                 |       |       |                |       |                           | 63,12 | 0,86     |         |        |        |        |        |        |               | SPB Q4-19        | 220,9      |                  |               |
| FPB Q1-20        | 2183       |                          |                 |       |       |                |       |                           | 54,25 | -0,02    |         |        |        |        |        |        |               | SPB Q1-20        | 218,3      |                  |               |
| FPB Q2-20        | 2184       |                          |                 |       |       |                |       |                           | 51,06 | 0,45     |         |        |        |        |        |        |               | SPB Q2-20        | 218,4      |                  |               |
| FPB Q3-20        | 2208       |                          |                 |       |       |                |       |                           | 54,61 | 0,26     |         |        |        |        |        |        |               | SPB Q3-20        | 220,8      |                  |               |
| FPB YR-19        | 8760       |                          |                 |       |       |                |       |                           | 60,73 | 0,64     |         |        |        |        |        | 150    |               | SPB YR-19        | 876,0      |                  |               |
| FPB YR-20        | 8784       |                          |                 |       |       |                |       |                           | 54,03 | 0,29     |         |        |        |        |        |        |               | SPB YR-20        | 878,4      |                  |               |
| FPB YR-21        | 8760       |                          |                 |       |       |                |       |                           | 52,03 | 0,07     |         |        |        |        |        |        |               | SPB YR-21        | 876,0      |                  |               |
| FPB YR-22        | 8760       |                          |                 |       |       |                |       |                           | 48,96 | 0,07     |         |        |        |        |        |        |               | SPB YR-22        | 876,0      |                  |               |
| FPB YR-23        | 8760       |                          |                 |       |       |                |       |                           | 47,81 | 0,07     |         |        |        |        |        |        |               | SPB YR-23        | 876,0      |                  |               |

<sup>(1)</sup> Settlement Prices for Mini PTEL Base Load Swap (FPB) are identical to PTEL Base Load Futures (FPB) 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 We12Dec-18 | 2,35          |               |       |                 |       |       |                |       | 69,02      | 2,68   |         |            |                          |          |        |        |               |
| FTS D Th13Dec-18 | 2,35          |               |       |                 |       |       |                |       | 62,51      | 0,67   |         |            |                          |          |        |        |               |
| FTS D Fr14Dec-18 | 2,35          |               |       |                 |       |       |                |       | 62,51      | 0,67   |         |            |                          |          |        |        |               |
| FTS D Sa15Dec-18 | 2,35          |               |       |                 |       |       |                |       | 61,87      | 3,72   |         |            |                          |          |        |        |               |
| FTS D Su16Dec-18 | 2,35          |               |       |                 |       |       |                |       | 54,64      | 3,72   |         |            |                          |          |        |        |               |
| FTS WE 15Dec-18  | 4,7           |               |       |                 |       |       |                |       | 58,26      | 3,72   |         |            |                          |          |        |        |               |
| FTS Wk51-18      | 16,45         |               |       |                 |       |       |                |       | 59,08      | -0,62  |         |            |                          |          |        |        |               |
| FTS Wk52-18      | 16,45         |               |       |                 |       |       |                |       | 55,83      | 1,81   |         |            |                          |          |        |        |               |
| FTS Wk01-19      | 18,31         |               |       |                 |       |       |                |       | 59,02      | -4,64  |         |            |                          |          |        |        |               |
| FTS M Jan-19     | 82,46         |               |       |                 |       |       |                |       | 65,36      | -0,07  |         |            |                          |          |        |        |               |
| FTS M Feb-19     | 108,36        |               |       |                 |       |       |                |       | 64,55      | 0,00   |         |            |                          |          |        |        |               |
| FTS M Mar-19     | 143,53        |               |       |                 |       |       |                |       | 59,19      | 0,76   |         |            |                          |          |        |        |               |
| FTS M Apr-19     | 169,5         |               |       |                 |       |       |                |       | 50,47      | 0,70   |         |            |                          |          |        |        |               |
| FTS M May-19     | 213,9         |               |       |                 |       |       |                |       | 60,01      | 0,84   |         |            |                          |          |        |        |               |
| FTS M Jun-19     | 219           |               |       |                 |       |       |                |       | 64,12      | 0,90   |         |            |                          |          |        |        |               |
| FTS Q1-19        | 334,35        |               |       |                 |       |       |                |       | 62,45      | 0,31   |         |            |                          |          |        |        |               |
| FTS Q2-19        | 602,4         |               |       |                 |       |       |                |       | 58,82      | 0,82   |         |            |                          |          |        |        |               |
| FTS Q3-19        | 619,19        |               |       |                 |       |       |                |       | 63,43      | 0,62   |         |            |                          |          |        |        |               |
| FTS Q4-19        | 277,52        |               |       |                 |       |       |                |       | 65,17      | 0,75   |         |            |                          |          |        |        |               |
| FTS Q1-20        | 334,35        |               |       |                 |       |       |                |       | 55,04      | -0,02  |         |            |                          |          |        |        |               |
| FTS Q2-20        | 602,4         |               |       |                 |       |       |                |       | 51,78      | 0,46   |         |            |                          |          |        |        |               |
| FTS Q3-20        | 619,19        |               |       |                 |       |       |                |       | 55,38      | 0,26   |         |            |                          |          |        |        |               |
| FTS YR-19        | 1833,46       |               |       |                 |       |       |                |       | 62,00      | 0,65   |         |            |                          |          |        |        |               |
| FTS YR-20        | 1837,33       |               |       |                 |       |       |                |       | 54,79      | 0,29   |         |            |                          |          |        |        |               |
| FTS YR-21        | 1833,46       |               |       |                 |       |       |                |       | 52,50      | 0,07   |         |            |                          |          |        |        |               |
| FTS YR-22        | 1833,46       |               |       |                 |       |       |                |       | 49,17      | 0,07   |         |            |                          |          |        |        |               |
| FTS YR-23        | 1833,46       |               |       |                 |       |       |                |       | 47,78      | 0,07   |         |            |                          |          |        |        |               |

### 1.5 German DEEL Base Load (FDB)

| Instrument       | Nominal Value | Futures (FDB) |       |                 |       |       |                |       |            |        |                          |            |        |          |        |        |               |
|------------------|---------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|--------------------------|------------|--------|----------|--------|--------|---------------|
|                  |               | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Market Total (excl. OTC) |            |        |          |        |        |               |
|                  |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction                  | Continuous | Energy | Buy+Sell |        |        | Open Interest |
|                  |               |               |       |                 |       |       |                |       |            |        |                          |            |        | Fin.     | Phys.  | OTC    |               |
|                  | €/MWh         | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.                   | #cont.     | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FDB D We12Dec-18 | 24            |               |       |                 |       |       |                |       | 69,91      | -1,07  |                          |            |        |          |        |        |               |
| FDB D Th13Dec-18 | 24            |               |       |                 |       |       |                |       | 64,15      | -1,10  |                          |            |        |          |        |        |               |
| FDB D Fr14Dec-18 | 24            |               |       |                 |       |       |                |       | 71,03      | 4,28   |                          |            |        |          |        |        |               |
| FDB D Sa15Dec-18 | 24            |               |       |                 |       |       |                |       | 55,72      | 3,32   |                          |            |        |          |        |        |               |
| FDB D Su16Dec-18 | 24            |               |       |                 |       |       |                |       | 43,58      | 2,82   |                          |            |        |          |        |        |               |
| FDB WE 15Dec-18  | 48            |               |       |                 |       |       |                |       | 49,65      | 3,07   |                          |            |        |          |        |        |               |
| FDB Wk51-18      | 168           |               |       |                 |       |       |                |       | 52,70      | 3,79   |                          |            |        |          |        |        |               |
| FDB Wk52-18      | 168           |               |       |                 |       |       |                |       | 35,55      | 1,57   |                          |            |        |          |        |        |               |
| FDB Wk01-19      | 168           |               |       |                 |       |       |                |       | 38,38      | 0,76   |                          |            |        |          |        |        |               |
| FDB M Jan-19     | 744           |               |       |                 |       |       |                |       | 57,18      | 1,14   |                          |            |        |          |        |        |               |
| FDB M Feb-19     | 672           |               |       |                 |       |       |                |       | 59,87      | 0,37   |                          |            |        |          |        |        |               |
| FDB M Mar-19     | 743           |               |       |                 |       |       |                |       | 50,73      | 0,18   |                          |            |        |          |        |        |               |
| FDB M Apr-19     | 720           |               |       |                 |       |       |                |       | 48,97      | -0,03  |                          |            |        |          |        |        |               |
| FDB M May-19     | 744           |               |       |                 |       |       |                |       | 46,67      | 0,25   |                          |            |        |          |        |        |               |
| FDB M Jun-19     | 720           |               |       |                 |       |       |                |       | 51,19      | 0,27   |                          |            |        |          |        |        |               |
| FDB Q1-19        | 2159          |               |       |                 |       |       |                |       | 55,80      | 0,57   |                          |            |        |          |        |        |               |
| FDB Q2-19        | 2184          |               |       |                 |       |       |                |       | 48,92      | 0,17   |                          |            |        |          |        |        |               |
| FDB Q3-19        | 2208          |               |       |                 |       |       |                |       | 50,21      | 0,21   |                          |            |        |          |        |        |               |
| FDB Q4-19        | 2209          |               |       |                 |       |       |                |       | 54,91      | 0,07   |                          |            |        |          |        |        |               |
| FDB Q1-20        | 2183          |               |       |                 |       |       |                |       | 55,68      | 0,08   |                          |            |        |          |        |        |               |
| FDB Q2-20        | 2184          |               |       |                 |       |       |                |       | 44,27      | 0,00   |                          |            |        |          |        |        |               |
| FDB Q3-20        | 2208          |               |       |                 |       |       |                |       | 44,89      | 0,01   |                          |            |        |          |        |        |               |
| FDB YR-19        | 8760          |               |       |                 |       |       |                |       | 52,45      | 0,25   |                          |            |        |          |        |        |               |
| FDB YR-20        | 8784          |               |       |                 |       |       |                |       | 49,04      | 0,06   |                          |            |        |          |        |        |               |
| FDB YR-21        | 8760          |               |       |                 |       |       |                |       | 46,93      | 0,21   |                          |            |        |          |        |        |               |
| FDB YR-22        | 8760          |               |       |                 |       |       |                |       | 46,76      | 0,23   |                          |            |        |          |        |        |               |
| FDB YR-23        | 8760          |               |       |                 |       |       |                |       | 47,83      | 0,16   |                          |            |        |          |        |        |               |

### 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  | #cont.  | #cont.     | MWh      | #cont. |     |                          | #cont. |  |  |
| FFB D We12Dec-18 | 24            |               |       |                 |       |       |                |       | 71,01      | -1,87  |         |            |          |        |     |                          |        |  |  |
| FFB D Th13Dec-18 | 24            |               |       |                 |       |       |                |       | 67,00      | -1,13  |         |            |          |        |     |                          |        |  |  |
| FFB D Fr14Dec-18 | 24            |               |       |                 |       |       |                |       | 75,50      | 3,00   |         |            |          |        |     |                          |        |  |  |
| FFB D Sa15Dec-18 | 24            |               |       |                 |       |       |                |       | 63,21      | 4,67   |         |            |          |        |     |                          |        |  |  |
| FFB D Su16Dec-18 | 24            |               |       |                 |       |       |                |       | 51,79      | 3,83   |         |            |          |        |     |                          |        |  |  |
| FFB WE 15Dec-18  | 48            |               |       |                 |       |       |                |       | 57,50      | 4,25   |         |            |          |        |     |                          |        |  |  |
| FFB Wk51-18      | 168           |               |       |                 |       |       |                |       | 55,92      | 0,92   |         |            |          |        |     |                          |        |  |  |
| FFB Wk52-18      | 168           |               |       |                 |       |       |                |       | 46,25      | 0,50   |         |            |          |        |     |                          |        |  |  |
| FFB Wk01-19      | 168           |               |       |                 |       |       |                |       | 53,75      | 1,50   |         |            |          |        |     |                          |        |  |  |
| FFB M Jan-19     | 744           |               |       |                 |       |       |                |       | 71,43      | 0,87   |         |            |          |        |     |                          |        |  |  |
| FFB M Feb-19     | 672           |               |       |                 |       |       |                |       | 74,30      | 0,21   |         |            |          |        |     |                          |        |  |  |
| FFB M Mar-19     | 743           |               |       |                 |       |       |                |       | 57,29      | -0,07  |         |            |          |        |     |                          |        |  |  |
| FFB M Apr-19     | 720           |               |       |                 |       |       |                |       | 53,70      | 1,45   |         |            |          |        |     |                          |        |  |  |
| FFB M May-19     | 744           |               |       |                 |       |       |                |       | 48,30      | -0,46  |         |            |          |        |     |                          |        |  |  |
| FFB M Jun-19     | 720           |               |       |                 |       |       |                |       | 47,45      | -0,41  |         |            |          |        |     |                          |        |  |  |
| FFB Q1-19        | 2159          |               |       |                 |       |       |                |       | 67,46      | 0,34   |         |            |          |        |     |                          |        |  |  |
| FFB Q2-19        | 2184          |               |       |                 |       |       |                |       | 49,80      | 0,19   |         |            |          |        |     |                          |        |  |  |
| FFB Q3-19        | 2208          |               |       |                 |       |       |                |       | 50,53      | 0,26   |         |            |          |        |     |                          |        |  |  |
| FFB Q4-19        | 2209          |               |       |                 |       |       |                |       | 64,75      | 0,12   |         |            |          |        |     |                          |        |  |  |
| FFB Q1-20        | 2183          |               |       |                 |       |       |                |       | 64,52      | 0,45   |         |            |          |        |     |                          |        |  |  |
| FFB Q2-20        | 2184          |               |       |                 |       |       |                |       | 45,18      | 0,22   |         |            |          |        |     |                          |        |  |  |
| FFB Q3-20        | 2208          |               |       |                 |       |       |                |       | 45,84      | 0,29   |         |            |          |        |     |                          |        |  |  |
| FFB YR-19        | 8760          |               |       |                 |       |       |                |       | 58,11      | 0,23   |         |            |          |        |     |                          |        |  |  |
| FFB YR-20        | 8784          |               |       |                 |       |       |                |       | 52,72      | 0,27   |         |            |          |        |     |                          |        |  |  |
| FFB YR-21        | 8760          |               |       |                 |       |       |                |       | 49,09      | 0,34   |         |            |          |        |     |                          |        |  |  |
| FFB YR-22        | 8760          |               |       |                 |       |       |                |       | 48,57      | 0,29   |         |            |          |        |     |                          |        |  |  |
| FFB YR-23        | 8760          |               |       |                 |       |       |                |       | 48,57      | 0,29   |         |            |          |        |     |                          |        |  |  |

### 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 |        |        |               |
|                          |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |         |            |                          | Fin.     | Phys.  | OTC    | Open Interest |
|                          |               | MWh/Day       | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.     | MWh                      | #cont.   | #cont. | #cont. | #cont.        |
| FGE D We12Dec-18         | 1             |               |       |                 |       |       |                |       | 25,880     | 0,680  |         |            |                          |          |        |        |               |
| FGE D Th13Dec-18         | 1             |               |       |                 |       |       |                |       | 25,610     | -0,040 |         |            |                          |          |        |        |               |
| FGE D Fr14Dec-18         | 1             |               |       |                 |       |       |                |       | 25,610     | -0,040 |         |            |                          |          |        |        |               |
| FGE D Sa15Dec-18         | 1             |               |       |                 |       |       |                |       | 25,610     | -0,040 |         |            |                          |          |        |        |               |
| FGE D Su16Dec-18         | 1             |               |       |                 |       |       |                |       | 25,610     | -0,040 |         |            |                          |          |        |        |               |
| FGE WE 15Dec-18          | 2             |               |       |                 |       |       |                |       | 25,610     | -0,040 |         |            |                          |          |        |        |               |
| FGE WkDs51-18            | 5             |               |       |                 |       |       |                |       | 25,019     | 0,361  |         |            |                          |          |        |        |               |
| FGE WE 22Dec-18          | 2             |               |       |                 |       |       |                |       | 25,019     | 0,361  |         |            |                          |          |        |        |               |
| FGE WkDs52-18            | 5             |               |       |                 |       |       |                |       | 25,019     | 0,361  |         |            |                          |          |        |        |               |
| FGE WE 29Dec-18          | 2             |               |       |                 |       |       |                |       | 25,019     | 0,361  |         |            |                          |          |        |        |               |
| FGE WkDs01-19            | 5             |               |       |                 |       |       |                |       | 25,404     | 0,296  |         |            |                          |          |        |        |               |
| FGE WE 05Jan-19          | 2             |               |       |                 |       |       |                |       | 25,500     | 0,280  |         |            |                          |          |        |        |               |
| FGE BoM D+1 Calendar Day | 20            |               |       |                 |       |       |                |       | 25,180     | n.a.   |         |            |                          |          |        |        |               |
| FGE M Jan-19             | 31            |               |       |                 |       |       |                |       | 25,500     | 0,280  |         |            |                          |          |        |        |               |
| FGE M Feb-19             | 28            |               |       |                 |       |       |                |       | 25,800     | 0,250  |         |            |                          |          |        |        |               |
| FGE M Mar-19             | 31            |               |       |                 |       |       |                |       | 25,810     | 0,220  |         |            |                          |          |        |        |               |
| FGE Q1-19                | 90            |               |       |                 |       |       |                |       | 25,700     | 0,250  |         |            |                          |          |        |        | 200           |
| FGE Q2-19                | 91            |               |       |                 |       |       |                |       | 23,070     | 0,080  |         |            |                          |          |        |        | 100           |
| FGE Q3-19                | 92            |               |       |                 |       |       |                |       | 22,433     | 0,119  |         |            |                          |          |        |        |               |
| FGE Q4-19                | 92            |               |       |                 |       |       |                |       | 25,141     | -0,245 |         |            |                          |          |        |        |               |
| FGE Sum-19               | 183           |               |       |                 |       |       |                |       | 22,750     | 0,100  |         |            |                          |          |        |        |               |
| FGE Win-19               | 183           |               |       |                 |       |       |                |       | 25,980     | 0,110  |         |            |                          |          |        |        |               |
| FGE Sum-20               | 183           |               |       |                 |       |       |                |       | 21,223     | 0,009  |         |            |                          |          |        |        |               |
| FGE YR-19                | 365           |               |       |                 |       |       |                |       | 24,080     | 0,050  |         |            |                          |          |        |        | 875           |
| FGE YR-20                | 366           |               |       |                 |       |       |                |       | 22,464     | -0,042 |         |            |                          |          |        |        | 625           |

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

### 1.8.1 Month Futures Options

| Instrument        | Nominal Value | Futures Options (OEB) |       |                 |       |       |                |       |            |        |          |            |                          |        |        |        |               |  |
|-------------------|---------------|-----------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|----------|------------|--------------------------|--------|--------|--------|---------------|--|
|                   |               |                       |       |                 |       |       |                |       |            |        |          |            | Market Total (excl. OTC) |        |        |        |               |  |
|                   |               | Auction               |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Buy+Sell |            |                          |        |        |        |               |  |
|                   |               | Eq.                   | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction  | Continuous | Energy                   | Fin.   | Phys.  | OTC    | Open Interest |  |
|                   | €/MWh         | €/MWh                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.   | #cont.     | MWh                      | #cont. | #cont. | #cont. | #cont.        |  |
| OEB C M Jan-19 64 | 744           |                       |       |                 |       |       |                |       | 0,91       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Jan-19 65 | 744           |                       |       |                 |       |       |                |       | 0,58       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Jan-19 66 | 744           |                       |       |                 |       |       |                |       | 0,35       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Jan-19 67 | 744           |                       |       |                 |       |       |                |       | 0,20       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Jan-19 68 | 744           |                       |       |                 |       |       |                |       | 0,11       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Jan-19 69 | 744           |                       |       |                 |       |       |                |       | 0,06       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 65 | 744           |                       |       |                 |       |       |                |       | 2,48       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 64 | 744           |                       |       |                 |       |       |                |       | 1,81       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 63 | 744           |                       |       |                 |       |       |                |       | 1,25       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 62 | 744           |                       |       |                 |       |       |                |       | 0,81       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 61 | 744           |                       |       |                 |       |       |                |       | 0,50       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Jan-19 60 | 744           |                       |       |                 |       |       |                |       | 0,28       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Feb-19 65 | 672           |                       |       |                 |       |       |                |       | 2,47       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Feb-19 66 | 672           |                       |       |                 |       |       |                |       | 2,10       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Feb-19 67 | 672           |                       |       |                 |       |       |                |       | 1,78       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB C M Feb-19 68 | 672           |                       |       |                 |       |       |                |       | 1,50       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Feb-19 64 | 672           |                       |       |                 |       |       |                |       | 3,64       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Feb-19 63 | 672           |                       |       |                 |       |       |                |       | 3,10       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Feb-19 62 | 672           |                       |       |                 |       |       |                |       | 2,61       | n.a.   |          |            |                          |        |        |        |               |  |
| OEB P M Feb-19 61 | 672           |                       |       |                 |       |       |                |       | 2,17       | 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.        | #cont. |  |
| OEB C Q1-19 59 | 2159          |                       |       |                 |       |       |                |       | 2,42       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 60 | 2159          |                       |       |                 |       |       |                |       | 1,66       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 61 | 2159          |                       |       |                 |       |       |                |       | 1,05       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 62 | 2159          |                       |       |                 |       |       |                |       | 0,61       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 63 | 2159          |                       |       |                 |       |       |                |       | 0,32       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 64 | 2159          |                       |       |                 |       |       |                |       | 0,15       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 65 | 2159          |                       |       |                 |       |       |                |       | 0,06       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 66 | 2159          |                       |       |                 |       |       |                |       | 0,02       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 67 | 2159          |                       |       |                 |       |       |                |       | 0,01       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 68 | 2159          |                       |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 69 | 2159          |                       |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 70 | 2159          |                       |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 71 | 2159          |                       |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB C Q1-19 72 | 2159          |                       |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 68 | 2159          |                       |       |                 |       |       |                |       | 6,80       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 67 | 2159          |                       |       |                 |       |       |                |       | 5,81       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 66 | 2159          |                       |       |                 |       |       |                |       | 4,82       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 65 | 2159          |                       |       |                 |       |       |                |       | 3,86       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 64 | 2159          |                       |       |                 |       |       |                |       | 2,95       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 63 | 2159          |                       |       |                 |       |       |                |       | 2,12       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 62 | 2159          |                       |       |                 |       |       |                |       | 1,41       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 61 | 2159          |                       |       |                 |       |       |                |       | 0,85       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 60 | 2159          |                       |       |                 |       |       |                |       | 0,46       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 59 | 2159          |                       |       |                 |       |       |                |       | 0,22       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 58 | 2159          |                       |       |                 |       |       |                |       | 0,09       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 57 | 2159          |                       |       |                 |       |       |                |       | 0,03       | n.a.   |         |            |          |      |        |                          |               |        |  |
| OEB P Q1-19 56 | 2159          |                       |       |                 |       |       |                |       | 0,01       | n.a.   |         |            |          |      |        |                          |               |        |  |

|                |      |      |      |
|----------------|------|------|------|
| OEB C Q2-19 54 | 2184 | 5,45 | n.a. |
| OEB C Q2-19 55 | 2184 | 4,83 | n.a. |
| OEB C Q2-19 56 | 2184 | 4,26 | n.a. |
| OEB C Q2-19 57 | 2184 | 3,74 | n.a. |
| OEB C Q2-19 58 | 2184 | 3,27 | n.a. |
| OEB P Q2-19 55 | 2184 | 2,23 | n.a. |
| OEB P Q2-19 54 | 2184 | 1,84 | n.a. |
| OEB P Q2-19 53 | 2184 | 1,51 | n.a. |
| OEB P Q2-19 52 | 2184 | 1,21 | n.a. |
| OEB P Q2-19 51 | 2184 | 0,96 | n.a. |
| OEB P Q2-19 50 | 2184 | 0,75 | n.a. |

## 1.8.3 Year Futures Options

| Instrument       | Nominal Value | Futures Options (OEB)    |       |                 |       |       |                |       |            |        |         |            |        |        |        |        |
|------------------|---------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------|--------|--------|--------|
|                  |               | Market Total (excl. OTC) |       |                 |       |       |                |       |            |        |         | Buy+Sell   |        |        |        |        |
|                  |               | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement |        |         |            |        |        |        |        |
|                  |               | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous | Energy | Fin.   | Phys.  | OTC    |
|                  | €/MWh         | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.     | MWh    | #cont. | #cont. | #cont. |
| OEB C 4 YR-19 49 | 8760          |                          |       |                 |       |       |                |       | 11,95      | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 50 | 8760          |                          |       |                 |       |       |                |       | 10,95      | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 51 | 8760          |                          |       |                 |       |       |                |       | 9,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 52 | 8760          |                          |       |                 |       |       |                |       | 8,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 53 | 8760          |                          |       |                 |       |       |                |       | 7,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 54 | 8760          |                          |       |                 |       |       |                |       | 6,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 55 | 8760          |                          |       |                 |       |       |                |       | 5,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 56 | 8760          |                          |       |                 |       |       |                |       | 4,95       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 57 | 8760          |                          |       |                 |       |       |                |       | 3,96       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 58 | 8760          |                          |       |                 |       |       |                |       | 2,99       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 59 | 8760          |                          |       |                 |       |       |                |       | 2,08       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 60 | 8760          |                          |       |                 |       |       |                |       | 1,31       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 61 | 8760          |                          |       |                 |       |       |                |       | 0,72       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 62 | 8760          |                          |       |                 |       |       |                |       | 0,34       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 63 | 8760          |                          |       |                 |       |       |                |       | 0,13       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 64 | 8760          |                          |       |                 |       |       |                |       | 0,04       | n.a.   |         |            |        |        |        |        |
| OEB C 4 YR-19 65 | 8760          |                          |       |                 |       |       |                |       | 0,01       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 61 | 8760          |                          |       |                 |       |       |                |       | 0,77       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 60 | 8760          |                          |       |                 |       |       |                |       | 0,36       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 59 | 8760          |                          |       |                 |       |       |                |       | 0,13       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 58 | 8760          |                          |       |                 |       |       |                |       | 0,04       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 57 | 8760          |                          |       |                 |       |       |                |       | 0,01       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 56 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 55 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 54 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 53 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 52 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 51 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 50 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 49 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 48 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 47 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 46 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |
| OEB P 4 YR-19 45 | 8760          |                          |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |        |        |        |        |

### 1.9 FTR Baseload (FTR)

| Instrument       | Nominal Value | Financial Transmission Rights (FTR) |       |                 |       |       |                |       |            |        |         |                          |        |          |        |        |               |
|------------------|---------------|-------------------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction                             |       |                 |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|                  |               | Auction                             |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        |               |
|                  |               | Eq.                                 | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    | Open Interest |
|                  | MWh           | €/MWh                               | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FTR E-P M Jan-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E M Jan-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P M Feb-19 | 672           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E M Feb-19 | 672           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P M Mar-19 | 743           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E M Mar-19 | 743           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P Q1-19    | 2159          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E Q1-19    | 2159          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P Q2-19    | 2184          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E Q2-19    | 2184          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P Q3-19    | 2208          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E Q3-19    | 2208          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P Q4-19    | 2209          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E Q4-19    | 2209          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR E-P YR-19    | 8760          |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |                          |        |          |        |        |               |
| FTR P-E YR-19    | 8760          |                                     |       |                 |       |       |                |       | 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                |
| 11-12-2018 | 65,21      | 67,93 | 65,21      | 67,93 | 0,00             | 0,00 | 0,00      | 0,00 | 66,80            | 55,37               | 62,32               |
| 12-12-2018 | 64,51      | 68,78 | 64,51      | 68,78 | 0,00             | 0,00 | 0,00      | 0,00 | 69,02            | 69,91               | 71,01               |

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

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

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

*CET (Central European Time)*

## 2.2 Members / Miembros / Membros

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

| Company                                      | OMIP           |            | OMIClear               |                         |                            |                                 |                               |
|----------------------------------------------|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
|                                              | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| Endesa Energía XXI. S.L.                     | X              |            |                        |                         |                            | X                               |                               |
| Endesa Generación. S.A.                      | X              |            | X                      |                         |                            | X                               |                               |
| Endesa Energía , S.A.                        | X              |            |                        |                         |                            |                                 | X                             |
| Enérgya VM Gestión de Energía 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              |            |                        |                         |                            |                                 | 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 International                  | X              |            |                        | X                       |                            |                                 |                               |
| Griffin Markets Limited                      |                | X          |                        |                         |                            |                                 |                               |

| Company                                             | OMIP           |            | OMIClear               |                         |                            |                                 |                               |
|-----------------------------------------------------|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
|                                                     | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| 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 Energía, Lda.                               | X              |            |                        |                         |                            |                                 |                               |
| J. Aron & Company                                   |                |            |                        |                         |                            | X                               |                               |
| Kyonynsys Century S.L.U.                            | X              |            |                        |                         |                            |                                 |                               |
| Ledesma Comercializadora Eléctrica , S.L.           | 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 Energía, Lda.                                    | X              |            |                        |                         |                            |                                 |                               |
| Red Eléctrica de España, S.A.U.                     | X              |            | X                      |                         |                            |                                 |                               |
| REN - Rede Eléctrica Nacional, S.A.                 | X              |            | X                      |                         |                            |                                 |                               |
| Swap Energía, S.A.                                  | X              |            |                        |                         |                            | X                               | X                             |
| Shell Energy Europe Limited                         | X              |            |                        |                         |                            |                                 |                               |
| Sociedad Bilbao Gas Hub, S.A.                       |                | X          |                        |                         |                            |                                 |                               |
| Spectron Energy Services Limited                    |                | X          |                        |                         |                            |                                 |                               |
| Switch Energy, S.L.                                 | X              |            |                        |                         |                            |                                 |                               |
| Total Gas & Power Limited                           | X              |            |                        |                         |                            |                                 | X                             |
| Trafigura PTE Ltd.                                  |                |            |                        |                         |                            |                                 | X                             |
| TrailStone GmgH                                     | X              |            |                        |                         |                            |                                 |                               |
| Tullett Prebon (Europe) Limited                     |                | X          |                        |                         |                            |                                 |                               |

| Tullett Prebon (Securities) Limited         | X              |            |                        |                         |                            |                                 |                               |
|---------------------------------------------|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------------|-------------------------------|
| Company                                     | OMIP           |            | OMIClear               |                         |                            |                                 |                               |
|                                             | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent Power | Physical Settlement Agent Gas |
| Uniper Global Commodities SE                | X              |            | X                      |                         |                            |                                 |                               |
| Viesgo Comercializadora de Referencia, S.L. | X              |            |                        |                         |                            | X                               |                               |
| Viesgo Generación, S.L.                     | X              |            | X                      |                         |                            | X                               |                               |
| Vertsel Energía, S.L.U.                     | X              |            |                        |                         |                            |                                 |                               |
| Viesgo Renovables, S.L                      | X              |            |                        |                         |                            |                                 |                               |
| Villar Mir Energía , S.L.U.                 | X              |            |                        |                         |                            |                                 |                               |

### 3. Fees / Tarifas / Preçário:

#### 3.1 Trading/Registration, Clearing and Physical Delivery Fees of Power Derivatives Contracts / Comisiones de Negociación/Registro, Compensación y de Entrega Física de Contratos Derivados de Electricidad / Comissões de Negociação/Registo, de Compensação e de Entrega Física de Contratos Derivados de Electricidade

| Type of Transaction<br>(Power Transactions)                                 | OMIP Trading / Registration Fee |                        |               |
|-----------------------------------------------------------------------------|---------------------------------|------------------------|---------------|
|                                                                             | MV* < 1,5 TWh                   | 1.5TW <= MV * <= 3 TWh | MV * >= 3 TWh |
| Continuous Trading                                                          | 0,0075                          | 0,0050                 | 0,0025        |
| Call Auction Trading                                                        | 0,0075                          | 0,0075                 | 0,0075        |
| Bilateral Transactions ** (between different owners)                        | 0,0045                          | 0,0045                 | 0,0030        |
| Registration of Transfer or Bilateral Transaction ** between the same owner | 0                               | 0                      | 0             |

Units: Euro/MWh

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

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

Trading Members (Light) are charged trading and registration fees two (2) times greater.

| Type of Transaction<br>(Power Transactions)                                 | OMIClear Clearing Fee |                        |               | OMIClear Physical Delivery Fee *** |
|-----------------------------------------------------------------------------|-----------------------|------------------------|---------------|------------------------------------|
|                                                                             | MV* < 1,5 TWh         | 1.5TW <= MV * <= 3 TWh | MV * >= 3 TWh |                                    |
| Continuous Trading                                                          | 0,0070                | 0,0050                 | 0,0025        | 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

|       | Venue Product Code |      | Instrument Code | New & Illiquid             | Spot Month         |                         |                             | Other Months                              |                     |                               | Description                                        |
|-------|--------------------|------|-----------------|----------------------------|--------------------|-------------------------|-----------------------------|-------------------------------------------|---------------------|-------------------------------|----------------------------------------------------|
|       | Limit Group        | Unit |                 | New & Illiquid Art 15 1.a) | Deliverable Supply | Spot Month Limit Factor | Spot Month Applicable Limit | Limit Group Total Open Interest (2 sides) | Other Months Factor | Other Months Applicable Limit |                                                    |
| Power | SPEL Base          | MWh  | FTB / FWB / SWB | FALSE                      | 80.089.930         | 0,25                    | 20.022.483                  | 17.679.933                                | 0,35                | 6.187.977                     | Spain Base Load                                    |
|       | SPEL Peak          | MWh  | FTK             | TRUE                       | n.a.               | n.a.                    | 900.000                     | n.a.                                      | n.a.                | 900.000                       | Spain Peak Load                                    |
|       | PTEL Base          | MWh  | FPB / SPB       | TRUE                       | n.a.               | n.a.                    | 1.800.000                   | n.a.                                      | n.a.                | 1.800.000                     | Portugal Base Load                                 |
|       | SPEL Solar         | MWh  | FTS             | TRUE                       | n.a.               | n.a.                    | 593.250                     | n.a.                                      | n.a.                | 593.250                       | Spain Solar Load                                   |
|       | DEEL Base          | MWh  | FDB             | TRUE                       | n.a.               | n.a.                    | 1.800.000                   | n.a.                                      | n.a.                | 1.800.000                     | Phelix Base Load                                   |
|       | FREL Base          | MWh  | FFB             | TRUE                       | n.a.               | n.a.                    | 1.800.000                   | n.a.                                      | n.a.                | 1.800.000                     | France Base Load                                   |
|       | IFTR E-P Base      | MWh  | FTR E-P         | TRUE                       | n.a.               | n.a.                    | 1.800.000                   | n.a.                                      | n.a.                | 1.800.000                     | Interconnection: Financial Transmission Rights E-P |
|       | IFTR P-E Base      | MWh  | FTR P-E         | TRUE                       | n.a.               | n.a.                    | 1.800.000                   | n.a.                                      | n.a.                | 1.800.000                     | Interconnection: Financial Transmission Rights P-E |
| NG    | PVB-ES             | MWh  | FGE             | TRUE                       | n.a.               | n.a.                    | 9.000.000                   | n.a.                                      | n.a.                | 9.000.000                     | Spanish Virtual Balancing Point (PVB-ES)           |

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

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

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

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

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

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

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

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

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

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

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

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

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

Endesa Generación, S.A.U performs liquidity provider operations in the two front months 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 más cercanos 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 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..."