

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

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

| Instrument       | Futures (FTB) |                          |                 |           |            |                |           |                |              |                |                   |            |               |              |               |                      | Forwards (FWB) |                      | Swaps (SWB)   |                      |  |
|------------------|---------------|--------------------------|-----------------|-----------|------------|----------------|-----------|----------------|--------------|----------------|-------------------|------------|---------------|--------------|---------------|----------------------|----------------|----------------------|---------------|----------------------|--|
|                  | Nominal Value | Market Total (excl. OTC) |                 |           |            |                |           |                |              |                | OTC               |            | Open Interest |              | OTC           |                      | Open Interest  |                      |               |                      |  |
|                  |               | Auction                  | Trading Session |           |            | Closing Orders |           | Settlement (1) |              | Buy+Sell       |                   |            |               | #cont.       | Open Interest | #cont.               | Open Interest  | #cont.               | Open Interest |                      |  |
| MWh              | Eq. €/MWh     | Open €/MWh               | High €/MWh      | Low €/MWh | Last €/MWh | Bid €/MWh      | Ask €/MWh | Price €/MWh    | Change €/MWh | Auction #cont. | Continuous #cont. | Energy MWh | Fin. #cont.   | Phys. #cont. | OTC #cont.    | Open Interest #cont. | OTC #cont.     | Open Interest #cont. | OTC #cont.    | Open Interest #cont. |  |
| FTB D Th17Jan-19 | 24            |                          |                 |           |            |                |           | 65,60          | -1,40        |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB D Fr18Jan-19 | 24            |                          |                 |           |            |                |           | 67,30          | 1,30         |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB D Sa19Jan-19 | 24            |                          |                 |           |            |                |           | 70,00          | 0,00         |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB D Su20Jan-19 | 24            |                          |                 |           |            |                |           | 57,30          | 0,00         |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB WE 19Jan-19  | 48            |                          |                 |           |            |                |           | 63,65          | 0,00         |                |                   |            |               |              |               | 10                   |                |                      |               |                      |  |
| FTB Wk04-19      | 168           |                          |                 |           |            |                | 62,00     | 63,00          | 0,75         |                |                   |            |               |              |               | 32                   |                |                      |               |                      |  |
| FTB Wk05-19      | 168           |                          |                 |           |            |                | 60,50     | 63,00          | 0,75         |                |                   |            |               |              |               | 2                    |                |                      |               |                      |  |
| FTB Wk06-19      | 168           |                          |                 |           |            |                |           | 60,80          | 0,45         |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB M Feb-19     | 672           |                          |                 |           |            |                | 60,60     | 61,10          | 60,80        | 0,45           |                   |            |               |              | 10            | 719                  |                |                      |               |                      |  |
| FTB M Mar-19     | 743           |                          |                 |           |            |                | 54,85     | 56,05          | 55,30        | 0,52           |                   |            |               |              | 5             | 724                  |                |                      |               |                      |  |
| FTB M Apr-19     | 720           |                          |                 |           |            |                |           | 53,62          | -0,23        |                |                   |            |               |              |               | 60                   |                |                      |               |                      |  |
| FTB M May-19     | 744           |                          |                 |           |            |                |           | 55,67          | -0,24        |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB M Jun-19     | 720           |                          |                 |           |            |                |           | 61,00          | -0,27        |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB M Jul-19     | 744           |                          |                 |           |            |                |           | 60,93          | 0,52         |                |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB Q2-19        | 2184          |                          |                 |           |            |                | 56,30     | 57,30          | 56,75        | -0,25          |                   |            |               |              |               | 596                  |                |                      |               |                      |  |
| FTB Q3-19        | 2208          |                          |                 |           |            |                | 61,15     | 62,10          | 61,63        | 0,53           |                   |            |               |              |               | 601                  |                |                      |               |                      |  |
| FTB Q4-19        | 2209          |                          |                 |           |            |                | 63,80     |                | 64,12        | 0,27           |                   |            |               |              |               | 482                  |                |                      |               |                      |  |
| FTB Q1-20        | 2183          |                          |                 |           |            |                |           |                | 60,27        | 0,27           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB Q2-20        | 2184          |                          |                 |           |            |                |           |                | 50,98        | 0,23           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB Q3-20        | 2208          |                          |                 |           |            |                |           |                | 55,75        | 0,25           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB Q4-20        | 2209          |                          |                 |           |            |                |           |                | 56,00        | 0,25           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB YR-20        | 8784          |                          |                 |           |            |                | 55,60     | 55,80          | 55,75        | 0,25           |                   |            |               |              | 30            | 171                  |                |                      |               |                      |  |
| FTB YR-21        | 8760          |                          |                 |           |            |                | 50,80     | 51,85          | 51,33        | 0,73           |                   |            |               |              |               | 20                   |                |                      |               |                      |  |
| FTB YR-22        | 8760          |                          |                 |           |            |                | 48,00     |                | 49,11        | 0,73           |                   |            |               |              |               | 2                    |                |                      |               |                      |  |
| FTB YR-23        | 8760          |                          |                 |           |            |                |           |                | 48,23        | 0,73           |                   |            |               |              |               | 1                    |                |                      |               |                      |  |
| FTB YR-24        | 8784          |                          |                 |           |            |                |           |                | 47,48        | 0,73           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB YR-25        | 8760          |                          |                 |           |            |                |           |                | 47,11        | 0,73           |                   |            |               |              |               |                      |                |                      |               |                      |  |
| FTB YR-26        | 8760          |                          |                 |           |            |                |           |                | 47,11        | 0,73           |                   |            |               |              |               |                      |                |                      |               |                      |  |

<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 |        | Buy+Sell |                          |        |      |        |        |               |
|                  |               | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | Auction  | Continuous               | Energy | Fin. | Phys.  | OTC    | Open Interest |
|                  |               | MWh           | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh    | #cont.                   | #cont. | MWh  | #cont. | #cont. | #cont.        |
| FTK D Th17Jan-19 | 12            |               |       |                 |       |       |                |       | 68,03      | -1,85  |          |                          |        |      |        |        |               |
| FTK D Fr18Jan-19 | 12            |               |       |                 |       |       |                | 70,07 | 1,19       |        |          |                          |        |      |        |        |               |
| FTK Wk04-19      | 60            |               |       |                 |       |       |                | 69,88 | 0,83       |        |          |                          |        |      |        |        |               |
| FTK Wk05-19      | 60            |               |       |                 |       |       |                | 69,92 | 0,83       |        |          |                          |        |      |        |        |               |
| FTK Wk06-19      | 60            |               |       |                 |       |       |                | 67,51 | 0,50       |        |          |                          |        |      |        |        |               |
| FTK M Feb-19     | 240           |               |       |                 |       |       |                | 67,51 | 0,50       |        |          |                          |        |      |        |        |               |
| FTK M Mar-19     | 252           |               |       |                 |       |       |                | 61,46 | 0,58       |        |          |                          |        |      |        |        |               |
| FTK M Apr-19     | 264           |               |       |                 |       |       |                | 57,78 | -0,25      |        |          |                          |        |      |        |        |               |
| FTK M May-19     | 276           |               |       |                 |       |       |                | 58,78 | -0,25      |        |          |                          |        |      |        |        |               |
| FTK M Jun-19     | 240           |               |       |                 |       |       |                | 64,43 | -0,29      |        |          |                          |        |      |        |        |               |
| FTK M Jul-19     | 276           |               |       |                 |       |       |                | 65,41 | 0,56       |        |          |                          |        |      |        |        |               |
| FTK Q2-19        | 780           |               |       |                 |       |       |                | 60,18 | -0,26      |        |          |                          |        |      |        |        |               |
| FTK Q3-19        | 792           |               |       |                 |       |       |                | 66,15 | 0,57       |        |          |                          |        |      |        |        |               |
| FTK Q4-19        | 792           |               |       |                 |       |       |                | 68,82 | 0,29       |        |          |                          |        |      |        |        |               |
| FTK Q1-20        | 780           |               |       |                 |       |       |                | 65,08 | 0,29       |        |          |                          |        |      |        |        |               |
| FTK Q2-20        | 780           |               |       |                 |       |       |                | 55,13 | 0,25       |        |          |                          |        |      |        |        |               |
| FTK Q3-20        | 792           |               |       |                 |       |       |                | 60,24 | 0,27       |        |          |                          |        |      |        |        |               |
| FTK Q4-20        | 792           |               |       |                 |       |       |                | 60,51 | 0,27       |        |          |                          |        |      |        |        |               |
| FTK YR-20        | 3144          |               |       |                 |       |       |                | 60,24 | 0,27       |        |          |                          |        |      |        |        |               |
| FTK YR-21        | 3132          |               |       |                 |       |       |                | 55,38 | 0,79       |        |          |                          |        |      |        |        |               |
| FTK YR-22        | 3120          |               |       |                 |       |       |                | 53,04 | 0,79       |        |          |                          |        |      |        |        |               |
| FTK YR-23        | 3120          |               |       |                 |       |       |                | 52,08 | 0,79       |        |          |                          |        |      |        |        |               |
| FTK YR-24        | 3144          |               |       |                 |       |       |                | 51,27 | 0,79       |        |          |                          |        |      |        |        |               |
| FTK YR-25        | 3120          |               |       |                 |       |       |                | 50,87 | 0,79       |        |          |                          |        |      |        |        |               |
| FTK YR-26        | 3120          |               |       |                 |       |       |                | 50,87 | 0,79       |        |          |                          |        |      |        |        |               |

1.3 MIBEL PTEL Base Load (FPB)

| Instrument       | Nom. Value | Futures (FPB) |      |                 |     |      |                |       |                |        |         |        | Market Total (excl. OTC) |      |          |     |               | Mini Swaps (SPB) |                  |      |               |     |
|------------------|------------|---------------|------|-----------------|-----|------|----------------|-------|----------------|--------|---------|--------|--------------------------|------|----------|-----|---------------|------------------|------------------|------|---------------|-----|
|                  |            | Auction       |      | Trading Session |     |      | Closing Orders |       | Settlement (1) |        | Auction |        | Conti.                   |      | Buy+Sell |     | Open Interest | Instrument       | Nom. Value       | OTC  | Open Interest |     |
|                  |            | Eq.           | Open | High            | Low | Last | Bid            | Ask   | Price          | Change | Auction | Conti. | Energy                   | Fin. | Phys.    | OTC |               |                  |                  |      |               | MWh |
| FPB D Th17Jan-19 | 24         |               |      |                 |     |      |                |       | 65,57          | -2,38  |         |        |                          |      |          |     |               |                  | SPB D Th17Jan-19 | 2,4  |               |     |
| FPB D Fr18Jan-19 | 24         |               |      |                 |     |      |                |       | 68,00          | 1,05   |         |        |                          |      |          |     |               |                  | SPB D Fr18Jan-19 | 2,4  |               |     |
| FPB D Sa19Jan-19 | 24         |               |      |                 |     |      |                |       | 70,70          | -0,25  |         |        |                          |      |          |     |               |                  | SPB D Sa19Jan-19 | 2,4  |               |     |
| FPB D Su20Jan-19 | 24         |               |      |                 |     |      |                |       | 58,00          | -0,25  |         |        |                          |      |          |     |               |                  | SPB D Su20Jan-19 | 2,4  |               |     |
| FPB WE 19Jan-19  | 48         |               |      |                 |     |      |                |       | 64,35          | -0,25  |         |        |                          |      |          |     |               |                  | SPB WE 19Jan-19  | 4,8  |               |     |
| FPB Wk04-19      | 168        |               |      |                 |     |      |                |       | 62,58          | 0,75   |         |        |                          |      |          |     |               |                  | SPB Wk03-19      | 16,8 |               |     |
| FPB Wk05-19      | 168        |               |      |                 |     |      |                |       | 62,91          | 0,75   |         |        |                          |      |          |     |               |                  | SPB Wk04-19      | 16,8 |               |     |
| FPB Wk06-19      | 168        |               |      |                 |     |      |                |       | 61,15          | 0,45   |         |        |                          |      |          |     |               |                  | SPB Wk05-19      | 16,8 |               |     |
| FPB M Feb-19     | 672        |               |      |                 |     |      |                | 62,00 | 61,15          | 0,45   |         |        |                          |      |          |     | 650           | SPB M Feb-19     | 67,2             |      |               |     |
| FPB M Mar-19     | 743        |               |      |                 |     |      |                |       | 54,93          | 0,52   |         |        |                          |      |          |     | 650           | SPB M Mar-19     | 74,3             |      |               |     |
| FPB M Apr-19     | 720        |               |      |                 |     |      |                |       | 53,32          | -0,23  |         |        |                          |      |          |     |               | SPB M Apr-19     | 72,0             |      |               |     |
| FPB M May-19     | 744        |               |      |                 |     |      |                |       | 55,32          | -0,24  |         |        |                          |      |          |     |               | SPB M May-19     | 74,4             |      |               |     |
| FPB M Jun-19     | 720        |               |      |                 |     |      |                |       | 60,60          | -0,27  |         |        |                          |      |          |     |               | SPB M Jun-19     | 72,0             |      |               |     |
| FPB M Jul-19     | 744        |               |      |                 |     |      |                |       | 61,04          | 0,52   |         |        |                          |      |          |     |               | SPB M Jul-19     | 74,4             |      |               |     |
| FPB Q2-19        | 2184       |               |      |                 |     |      |                |       | 56,40          | -0,25  |         |        |                          |      |          |     | 450           | SPB Q2-19        | 218,4            |      |               |     |
| FPB Q3-19        | 2208       |               |      |                 |     |      |                |       | 61,74          | 0,53   |         |        |                          |      |          |     | 250           | SPB Q3-19        | 220,8            |      |               |     |
| FPB Q4-19        | 2209       |               |      |                 |     |      |                |       | 64,23          | 0,27   |         |        |                          |      |          |     | 250           | SPB Q4-19        | 220,9            |      |               |     |
| FPB Q1-20        | 2183       |               |      |                 |     |      |                |       | 60,30          | 0,27   |         |        |                          |      |          |     |               | SPB Q1-20        | 218,3            |      |               |     |
| FPB Q2-20        | 2184       |               |      |                 |     |      |                |       | 51,01          | 0,23   |         |        |                          |      |          |     |               | SPB Q2-20        | 218,4            |      |               |     |
| FPB Q3-20        | 2208       |               |      |                 |     |      |                |       | 55,78          | 0,25   |         |        |                          |      |          |     |               | SPB Q3-20        | 220,8            |      |               |     |
| FPB Q4-20        | 2209       |               |      |                 |     |      |                |       | 56,03          | 0,25   |         |        |                          |      |          |     |               | SPB Q4-20        | 220,9            |      |               |     |
| FPB YR-20        | 8784       |               |      |                 |     |      |                |       | 55,78          | 0,25   |         |        |                          |      |          |     |               | SPB YR-20        | 878,4            |      |               |     |
| FPB YR-21        | 8760       |               |      |                 |     |      |                |       | 51,36          | 0,73   |         |        |                          |      |          |     |               | SPB YR-21        | 876,0            |      |               |     |
| FPB YR-22        | 8760       |               |      |                 |     |      |                |       | 49,14          | 0,73   |         |        |                          |      |          |     |               | SPB YR-22        | 876,0            |      |               |     |
| FPB YR-23        | 8760       |               |      |                 |     |      |                |       | 48,26          | 0,73   |         |        |                          |      |          |     |               | SPB YR-23        | 876,0            |      |               |     |
| FPB YR-24        | 8784       |               |      |                 |     |      |                |       | 47,51          | 0,73   |         |        |                          |      |          |     |               | SPB YR-24        | 878,4            |      |               |     |
| FPB YR-25        | 8760       |               |      |                 |     |      |                |       | 47,14          | 0,73   |         |        |                          |      |          |     |               | SPB YR-25        | 876,0            |      |               |     |
| FPB YR-26        | 8760       |               |      |                 |     |      |                |       | 47,14          | 0,73   |         |        |                          |      |          |     |               | SPB YR-26        | 876,0            |      |               |     |

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

1.4 MIBEL SPEL Solar Load (FTS)

| Instrument       | Nominal Value<br>MWh | Futures (FTS) |               |                 |              |               |                |              |                |                 |                   | Market Total (excl. OTC) |     |                |                 |               |                         |
|------------------|----------------------|---------------|---------------|-----------------|--------------|---------------|----------------|--------------|----------------|-----------------|-------------------|--------------------------|-----|----------------|-----------------|---------------|-------------------------|
|                  |                      | Auction       |               | Trading Session |              |               | Closing Orders |              | Settlement     |                 |                   | Energy                   |     | Buy+Sell       |                 |               |                         |
|                  |                      | Eq.<br>€/MWh  | Open<br>€/MWh | High<br>€/MWh   | Low<br>€/MWh | Last<br>€/MWh | Bid<br>€/MWh   | Ask<br>€/MWh | Price<br>€/MWh | Change<br>€/MWh | Auction<br>#cont. | Continuous<br>#cont.     | MWh | Fin.<br>#cont. | Phys.<br>#cont. | OTC<br>#cont. | Open Interest<br>#cont. |
| FTS D Th17Jan-19 | 2,66                 |               |               |                 |              |               |                | 66,96        | -2,22          |                 |                   |                          |     |                |                 |               |                         |
| FTS D Fr18Jan-19 | 2,66                 |               |               |                 |              |               |                | 69,27        | 1,09           |                 |                   |                          |     |                |                 |               |                         |
| FTS D Sa19Jan-19 | 2,66                 |               |               |                 |              |               |                | 69,49        | 0,00           |                 |                   |                          |     |                |                 |               |                         |
| FTS D Su20Jan-19 | 2,66                 |               |               |                 |              |               |                | 56,01        | 0,00           |                 |                   |                          |     |                |                 |               |                         |
| FTS WE 19Jan-19  | 5,32                 |               |               |                 |              |               |                | 62,75        | 0,00           |                 |                   |                          |     |                |                 |               |                         |
| FTS Wk04-19      | 18,62                |               |               |                 |              |               |                | 65,27        | 0,77           |                 |                   |                          |     |                |                 |               |                         |
| FTS Wk05-19      | 22,25                |               |               |                 |              |               |                | 64,84        | 0,77           |                 |                   |                          |     |                |                 |               |                         |
| FTS Wk06-19      | 27,09                |               |               |                 |              |               |                | 62,04        | 0,46           |                 |                   |                          |     |                |                 |               |                         |
| FTS M Feb-19     | 108,36               |               |               |                 |              |               |                | 62,04        | 0,46           |                 |                   |                          |     |                |                 |               |                         |
| FTS M Mar-19     | 143,53               |               |               |                 |              |               |                | 56,95        | 0,54           |                 |                   |                          |     |                |                 |               |                         |
| FTS M Apr-19     | 169,5                |               |               |                 |              |               |                | 54,70        | -0,24          |                 |                   |                          |     |                |                 |               |                         |
| FTS M May-19     | 213,9                |               |               |                 |              |               |                | 57,30        | -0,24          |                 |                   |                          |     |                |                 |               |                         |
| FTS M Jun-19     | 219                  |               |               |                 |              |               |                | 61,18        | -0,27          |                 |                   |                          |     |                |                 |               |                         |
| FTS M Jul-19     | 245,21               |               |               |                 |              |               |                | 63,03        | 0,54           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q2-19        | 602,4                |               |               |                 |              |               |                | 57,98        | -0,25          |                 |                   |                          |     |                |                 |               |                         |
| FTS Q3-19        | 619,19               |               |               |                 |              |               |                | 63,78        | 0,55           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q4-19        | 277,52               |               |               |                 |              |               |                | 65,38        | 0,27           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q1-20        | 338,22               |               |               |                 |              |               |                | 61,19        | 0,28           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q2-20        | 602,4                |               |               |                 |              |               |                | 52,56        | 0,24           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q3-20        | 619,19               |               |               |                 |              |               |                | 57,47        | 0,26           |                 |                   |                          |     |                |                 |               |                         |
| FTS Q4-20        | 277,52               |               |               |                 |              |               |                | 57,74        | 0,26           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-20        | 1837,33              |               |               |                 |              |               |                | 56,59        | 0,26           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-21        | 1833,46              |               |               |                 |              |               |                | 51,84        | 0,74           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-22        | 1833,46              |               |               |                 |              |               |                | 49,35        | 0,74           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-23        | 1833,46              |               |               |                 |              |               |                | 48,23        | 0,73           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-24        | 1837,33              |               |               |                 |              |               |                | 47,48        | 0,73           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-25        | 1833,46              |               |               |                 |              |               |                | 47,11        | 0,73           |                 |                   |                          |     |                |                 |               |                         |
| FTS YR-26        | 1833,46              |               |               |                 |              |               |                | 47,11        | 0,73           |                 |                   |                          |     |                |                 |               |                         |

1.5 German DEEL Base Load (FDB)

| Instrument       | Nominal Value<br>€/MWh | Futures (FDB) |       |                 |       |       |                |       |            |        |                   | Market Total (excl. OTC) |               |          |        | Open Interest<br>#cont. |     |
|------------------|------------------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|-------------------|--------------------------|---------------|----------|--------|-------------------------|-----|
|                  |                        | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction<br>#cont. | Continuous<br>#cont.     | Energy<br>MWh | Buy+Sell |        |                         |     |
|                  |                        | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |                   |                          |               | Fin.     | Phys.  |                         | OTC |
|                  |                        | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh             | #cont.                   | #cont.        | #cont.   | #cont. |                         |     |
| FDB D Th17Jan-19 | 24                     |               |       |                 |       |       |                |       | 42,84      | -4,51  |                   |                          |               |          |        |                         |     |
| FDB D Fr18Jan-19 | 24                     |               |       |                 |       |       |                |       | 64,03      | -1,82  |                   |                          |               |          |        |                         |     |
| FDB D Sa19Jan-19 | 24                     |               |       |                 |       |       |                |       | 60,81      | 0,95   |                   |                          |               |          |        |                         |     |
| FDB D Su20Jan-19 | 24                     |               |       |                 |       |       |                |       | 54,11      | -0,71  |                   |                          |               |          |        |                         |     |
| FDB WE 19Jan-19  | 48                     |               |       |                 |       |       |                |       | 57,46      | 0,12   |                   |                          |               |          |        |                         |     |
| FDB Wk04-19      | 168                    |               |       |                 |       |       |                |       | 64,96      | 3,42   |                   |                          |               |          |        |                         |     |
| FDB Wk05-19      | 168                    |               |       |                 |       |       |                |       | 64,75      | 0,77   |                   |                          |               |          |        |                         |     |
| FDB Wk06-19      | 168                    |               |       |                 |       |       |                |       | 62,16      | 0,78   |                   |                          |               |          |        |                         |     |
| FDB M Feb-19     | 672                    |               |       |                 |       |       |                |       | 58,69      | 0,60   |                   |                          |               |          |        |                         |     |
| FDB M Mar-19     | 743                    |               |       |                 |       |       |                |       | 50,06      | 0,01   |                   |                          |               |          |        |                         |     |
| FDB M Apr-19     | 720                    |               |       |                 |       |       |                |       | 47,55      | 0,19   |                   |                          |               |          |        |                         |     |
| FDB M May-19     | 744                    |               |       |                 |       |       |                |       | 46,36      | 0,82   |                   |                          |               |          |        |                         |     |
| FDB M Jun-19     | 720                    |               |       |                 |       |       |                |       | 48,94      | 0,42   |                   |                          |               |          |        |                         |     |
| FDB M Jul-19     | 744                    |               |       |                 |       |       |                |       | 49,79      | 0,63   |                   |                          |               |          |        |                         |     |
| FDB Q2-19        | 2184                   |               |       |                 |       |       |                |       | 47,60      | 0,48   |                   |                          |               |          |        |                         |     |
| FDB Q3-19        | 2208                   |               |       |                 |       |       |                |       | 50,10      | 0,68   |                   |                          |               |          |        |                         |     |
| FDB Q4-19        | 2209                   |               |       |                 |       |       |                |       | 54,47      | 0,63   |                   |                          |               |          |        |                         |     |
| FDB Q1-20        | 2183                   |               |       |                 |       |       |                |       | 54,55      | 0,76   |                   |                          |               |          |        |                         |     |
| FDB Q2-20        | 2184                   |               |       |                 |       |       |                |       | 43,97      | 0,76   |                   |                          |               |          |        |                         |     |
| FDB Q3-20        | 2208                   |               |       |                 |       |       |                |       | 44,69      | 0,81   |                   |                          |               |          |        |                         |     |
| FDB Q4-20        | 2209                   |               |       |                 |       |       |                |       | 51,04      | 0,97   |                   |                          |               |          |        |                         |     |
| FDB YR-20        | 8784                   |               |       |                 |       |       |                |       | 48,56      | 0,83   |                   |                          |               |          |        |                         |     |
| FDB YR-21        | 8760                   |               |       |                 |       |       |                |       | 46,53      | 0,76   |                   |                          |               |          |        |                         |     |
| FDB YR-22        | 8760                   |               |       |                 |       |       |                |       | 46,55      | 0,77   |                   |                          |               |          |        |                         |     |
| FDB YR-23        | 8760                   |               |       |                 |       |       |                |       | 47,50      | 0,75   |                   |                          |               |          |        |                         |     |
| FDB YR-24        | 8784                   |               |       |                 |       |       |                |       | 48,23      | 0,78   |                   |                          |               |          |        |                         |     |
| FDB YR-25        | 8760                   |               |       |                 |       |       |                |       | 48,98      | 0,78   |                   |                          |               |          |        |                         |     |
| FDB YR-26        | 8760                   |               |       |                 |       |       |                |       | 48,98      | 0,78   |                   |                          |               |          |        |                         |     |

## 1.6 French FREL Base Load (FFB)

| Instrument       | Nominal Value<br>€/MWh | Futures (FFB) |       |                 |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|------------------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |                        | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        |               |
|                  |                        | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    | Open Interest |
|                  |                        | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont.                   | #cont. | MWh      | #cont. | #cont. | #cont.        |
| FFB D Th17Jan-19 | 24                     |               |       |                 |       |       |                |       | 61,56      | 1,31   |         |                          |        |          |        |        |               |
| FFB D Fr18Jan-19 | 24                     |               |       |                 |       |       |                |       | 69,08      | -0,67  |         |                          |        |          |        |        |               |
| FFB D Sa19Jan-19 | 24                     |               |       |                 |       |       |                |       | 70,85      | 0,13   |         |                          |        |          |        |        |               |
| FFB D Su20Jan-19 | 24                     |               |       |                 |       |       |                |       | 57,65      | 0,11   |         |                          |        |          |        |        |               |
| FFB WE 19Jan-19  | 48                     |               |       |                 |       |       |                |       | 64,25      | 0,12   |         |                          |        |          |        |        |               |
| FFB Wk04-19      | 168                    |               |       |                 |       |       |                |       | 81,00      | 3,54   |         |                          |        |          |        |        |               |
| FFB Wk05-19      | 168                    |               |       |                 |       |       |                |       | 83,00      | 1,37   |         |                          |        |          |        |        |               |
| FFB Wk06-19      | 168                    |               |       |                 |       |       |                |       | 75,00      | 0,25   |         |                          |        |          |        |        |               |
| FFB M Feb-19     | 672                    |               |       |                 |       |       |                |       | 71,77      | 0,54   |         |                          |        |          |        |        |               |
| FFB M Mar-19     | 743                    |               |       |                 |       |       |                |       | 55,63      | 0,18   |         |                          |        |          |        |        |               |
| FFB M Apr-19     | 720                    |               |       |                 |       |       |                |       | 49,92      | 0,19   |         |                          |        |          |        |        |               |
| FFB M May-19     | 744                    |               |       |                 |       |       |                |       | 45,75      | 0,55   |         |                          |        |          |        |        |               |
| FFB M Jun-19     | 720                    |               |       |                 |       |       |                |       | 48,81      | 0,35   |         |                          |        |          |        |        |               |
| FFB M Jul-19     | 744                    |               |       |                 |       |       |                |       | 50,07      | 0,66   |         |                          |        |          |        |        |               |
| FFB Q2-19        | 2184                   |               |       |                 |       |       |                |       | 48,13      | 0,36   |         |                          |        |          |        |        |               |
| FFB Q3-19        | 2208                   |               |       |                 |       |       |                |       | 50,76      | 0,59   |         |                          |        |          |        |        |               |
| FFB Q4-19        | 2209                   |               |       |                 |       |       |                |       | 64,33      | 0,65   |         |                          |        |          |        |        |               |
| FFB Q1-20        | 2183                   |               |       |                 |       |       |                |       | 64,25      | 0,46   |         |                          |        |          |        |        |               |
| FFB Q2-20        | 2184                   |               |       |                 |       |       |                |       | 45,69      | 0,85   |         |                          |        |          |        |        |               |
| FFB Q3-20        | 2208                   |               |       |                 |       |       |                |       | 46,78      | 0,87   |         |                          |        |          |        |        |               |
| FFB Q4-20        | 2209                   |               |       |                 |       |       |                |       | 53,02      | 0,98   |         |                          |        |          |        |        |               |
| FFB YR-20        | 8784                   |               |       |                 |       |       |                |       | 52,42      | 0,79   |         |                          |        |          |        |        |               |
| FFB YR-21        | 8760                   |               |       |                 |       |       |                |       | 48,78      | 0,79   |         |                          |        |          |        |        |               |
| FFB YR-22        | 8760                   |               |       |                 |       |       |                |       | 48,21      | 0,51   |         |                          |        |          |        |        |               |
| FFB YR-23        | 8760                   |               |       |                 |       |       |                |       | 49,16      | 0,49   |         |                          |        |          |        |        |               |
| FFB YR-24        | 8784                   |               |       |                 |       |       |                |       | 49,89      | 0,52   |         |                          |        |          |        |        |               |
| FFB YR-25        | 8760                   |               |       |                 |       |       |                |       | 50,64      | 0,52   |         |                          |        |          |        |        |               |
| FFB YR-26        | 8760                   |               |       |                 |       |       |                |       | 50,64      | 0,52   |         |                          |        |          |        |        |               |

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

| Instrument               | Nominal Value<br>MWh/Day | Futures (FGE) |       |                 |       |       |                |       |            |        |                   |                      | Market Total (excl. OTC) |          |        |        | Open Interest<br>#cont. |      |
|--------------------------|--------------------------|---------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|-------------------|----------------------|--------------------------|----------|--------|--------|-------------------------|------|
|                          |                          | Auction       |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction<br>#cont. | Continuous<br>#cont. | Energy<br>MWh            | Buy+Sell |        |        |                         |      |
|                          |                          | Eq.           | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |                   |                      |                          | Fin.     | Phys.  | OTC    |                         |      |
|                          |                          | €/MWh         | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh             | #cont.               | #cont.                   | #cont.   | #cont. | #cont. |                         |      |
| FGE D Th17Jan-19         | 1                        |               |       |                 |       |       |                |       | 27,760     | 1,240  |                   |                      |                          |          |        |        |                         |      |
| FGE D Fr18Jan-19         | 1                        |               |       |                 |       |       |                |       | 27,640     | 1,010  |                   |                      |                          |          |        |        |                         |      |
| FGE D Sa19Jan-19         | 1                        |               |       |                 |       |       |                |       | 26,760     | 0,130  |                   |                      |                          |          |        |        |                         |      |
| FGE D Su20Jan-19         | 1                        |               |       |                 |       |       |                |       | 26,760     | 0,130  |                   |                      |                          |          |        |        |                         |      |
| FGE WE 19Jan-19          | 2                        |               |       |                 |       |       |                |       | 26,760     | 0,130  |                   |                      |                          |          |        |        |                         |      |
| FGE WkDs04-19            | 5                        |               |       |                 |       |       |                |       | 23,085     | 0,157  |                   |                      |                          |          |        |        |                         |      |
| FGE WE 26Jan-19          | 2                        |               |       |                 |       |       |                |       | 23,085     | 0,157  |                   |                      |                          |          |        |        |                         |      |
| FGE WkDs05-19            | 5                        |               |       |                 |       |       |                |       | 23,360     | 0,164  |                   |                      |                          |          |        |        |                         |      |
| FGE WE 02Feb-19          | 2                        |               |       |                 |       |       |                |       | 24,460     | 0,190  |                   |                      |                          |          |        |        |                         |      |
| FGE WkDs06-19            | 5                        |               |       |                 |       |       |                |       | 24,460     | 0,190  |                   |                      |                          |          |        |        |                         |      |
| FGE WE 09Feb-19          | 2                        |               |       |                 |       |       |                |       | 24,460     | 0,190  |                   |                      |                          |          |        |        |                         |      |
| FGE BoM D+1 Calendar Day | 15                       |               |       |                 |       |       |                |       | 24,190     | n.a.   |                   |                      |                          |          |        |        |                         |      |
| FGE M Feb-19             | 28                       |               |       |                 |       |       |                |       | 24,460     | 0,190  |                   |                      |                          |          |        |        |                         | 1075 |
| FGE M Mar-19             | 31                       |               |       |                 |       |       |                |       | 24,050     | 0,200  |                   |                      |                          |          |        |        |                         | 1075 |
| FGE M Apr-19             | 30                       |               |       |                 |       |       |                |       | 21,880     | 0,160  |                   |                      |                          |          |        |        |                         |      |
| FGE Q2-19                | 91                       |               |       |                 |       |       |                |       | 21,450     | 0,200  |                   |                      |                          |          |        |        |                         | 975  |
| FGE Q3-19                | 92                       |               |       |                 |       |       |                |       | 21,450     | 0,101  |                   |                      |                          |          |        |        |                         | 875  |
| FGE Q4-19                | 92                       |               |       |                 |       |       |                |       | 25,051     | 0,320  |                   |                      |                          |          |        |        |                         | 1125 |
| FGE Q1-20                | 91                       |               |       |                 |       |       |                |       | 25,652     | 0,380  |                   |                      |                          |          |        |        |                         |      |
| FGE Sum-19               | 183                      |               |       |                 |       |       |                |       | 21,450     | 0,150  |                   |                      |                          |          |        |        |                         |      |
| FGE Win-19               | 183                      |               |       |                 |       |       |                |       | 25,350     | 0,350  |                   |                      |                          |          |        |        |                         |      |
| FGE Sum-20               | 183                      |               |       |                 |       |       |                |       | 20,880     | 0,400  |                   |                      |                          |          |        |        |                         |      |
| FGE YR-20                | 366                      |               |       |                 |       |       |                |       | 21,980     | 0,230  |                   |                      |                          |          |        |        |                         | 625  |
| FGE YR-21                | 365                      |               |       |                 |       |       |                |       | 21,980     | 0,230  |                   |                      |                          |          |        |        |                         |      |



1.8 MIBEL SPEL Base Load Financial Futures Options (OEB)

1.8.1 Month Futures Options

| Instrument        | Nominal Value<br>€/MWh | Futures Options (OEB) |      |                 |     |      |                |     |            |        |         |            | Market Total (excl. OTC) |      |       |                         |     |    |
|-------------------|------------------------|-----------------------|------|-----------------|-----|------|----------------|-----|------------|--------|---------|------------|--------------------------|------|-------|-------------------------|-----|----|
|                   |                        | Auction               |      | Trading Session |     |      | Closing Orders |     | Settlement |        | Auction |            | Buy+Sell                 |      |       | Open Interest<br>#cont. |     |    |
|                   |                        | Eq.                   | Open | High            | Low | Last | Bid            | Ask | Price      | Change | #cont.  | Continuous | Energy                   | Fin. | Phys. |                         | OTC |    |
| OEB C M Feb-19 64 | 672                    |                       |      |                 |     |      |                |     | 0,51       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Feb-19 65 | 672                    |                       |      |                 |     |      |                |     | 0,34       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Feb-19 66 | 672                    |                       |      |                 |     |      |                |     | 0,21       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Feb-19 67 | 672                    |                       |      |                 |     |      |                |     | 0,13       | n.a.   |         |            |                          |      |       |                         |     | 10 |
| OEB C M Feb-19 68 | 672                    |                       |      |                 |     |      |                |     | 0,08       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Feb-19 64 | 672                    |                       |      |                 |     |      |                |     | 3,71       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Feb-19 63 | 672                    |                       |      |                 |     |      |                |     | 2,96       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Feb-19 62 | 672                    |                       |      |                 |     |      |                |     | 2,29       | n.a.   |         |            |                          |      |       |                         |     | 10 |
| OEB P M Feb-19 61 | 672                    |                       |      |                 |     |      |                |     | 1,70       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Mar-19 58 | 743                    |                       |      |                 |     |      |                |     | 1,24       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Mar-19 59 | 743                    |                       |      |                 |     |      |                |     | 0,96       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Mar-19 60 | 743                    |                       |      |                 |     |      |                |     | 0,74       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB C M Mar-19 61 | 743                    |                       |      |                 |     |      |                |     | 0,56       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Mar-19 57 | 743                    |                       |      |                 |     |      |                |     | 3,28       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Mar-19 56 | 743                    |                       |      |                 |     |      |                |     | 2,67       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Mar-19 55 | 743                    |                       |      |                 |     |      |                |     | 2,14       | n.a.   |         |            |                          |      |       |                         |     |    |
| OEB P M Mar-19 54 | 743                    |                       |      |                 |     |      |                |     | 1,67       | n.a.   |         |            |                          |      |       |                         |     |    |

1.8.2 Quarter Futures Options

| Instrument     | Futures Options (OEB) |                          |       |                 |       |       |                |       |            |        |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
|----------------|-----------------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------|------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------------|--|
|                | Nominal Value         | Market Total (excl. OTC) |       |                 |       |       |                |       |            |        |         |        | Buy+Sell   |        |        |        |        |        |        |        |        |        |        |        |               |  |
|                |                       | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction |        | Continuous |        |        | Energy |        | Fin.   |        |        | Phys.  |        | OTC    |        | Open Interest |  |
|                |                       | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | #cont.  | #cont. | MWh        | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. | #cont. |               |  |
| €/MWh          | €/MWh                 | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | €/MWh  | €/MWh      | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  | €/MWh  |               |  |
| OEB C Q2-19 54 | 2184                  |                          |       |                 |       |       |                |       | 4,20       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 55 | 2184                  |                          |       |                 |       |       |                |       | 3,58       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 56 | 2184                  |                          |       |                 |       |       |                |       | 3,03       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 57 | 2184                  |                          |       |                 |       |       |                |       | 2,54       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 58 | 2184                  |                          |       |                 |       |       |                |       | 2,11       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 59 | 2184                  |                          |       |                 |       |       |                |       | 1,73       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 60 | 2184                  |                          |       |                 |       |       |                |       | 1,41       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 61 | 2184                  |                          |       |                 |       |       |                |       | 1,14       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q2-19 62 | 2184                  |                          |       |                 |       |       |                |       | 0,91       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 59 | 2184                  |                          |       |                 |       |       |                |       | 3,98       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 58 | 2184                  |                          |       |                 |       |       |                |       | 3,36       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 57 | 2184                  |                          |       |                 |       |       |                |       | 2,79       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 56 | 2184                  |                          |       |                 |       |       |                |       | 2,28       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 55 | 2184                  |                          |       |                 |       |       |                |       | 1,83       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 54 | 2184                  |                          |       |                 |       |       |                |       | 1,45       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 53 | 2184                  |                          |       |                 |       |       |                |       | 1,12       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 52 | 2184                  |                          |       |                 |       |       |                |       | 0,84       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 51 | 2184                  |                          |       |                 |       |       |                |       | 0,62       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q2-19 50 | 2184                  |                          |       |                 |       |       |                |       | 0,45       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q3-19 61 | 2208                  |                          |       |                 |       |       |                |       | 4,69       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q3-19 62 | 2208                  |                          |       |                 |       |       |                |       | 4,22       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q3-19 63 | 2208                  |                          |       |                 |       |       |                |       | 3,79       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB C Q3-19 64 | 2208                  |                          |       |                 |       |       |                |       | 3,39       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q3-19 61 | 2208                  |                          |       |                 |       |       |                |       | 4,06       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q3-19 60 | 2208                  |                          |       |                 |       |       |                |       | 3,57       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q3-19 59 | 2208                  |                          |       |                 |       |       |                |       | 3,11       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |
| OEB P Q3-19 58 | 2208                  |                          |       |                 |       |       |                |       | 2,69       | n.a.   |         |        |            |        |        |        |        |        |        |        |        |        |        |        |               |  |

1.8.3 Year Futures Options

| Instrument       | Futures Options (OEB) |                          |       |                 |       |       |                |       |            |        |         |        |            |        |        |        |        |     |               |
|------------------|-----------------------|--------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|--------|------------|--------|--------|--------|--------|-----|---------------|
|                  | Nominal Value         | Market Total (excl. OTC) |       |                 |       |       |                |       |            |        |         |        | Buy+Sell   |        |        |        |        |     |               |
|                  |                       | Auction                  |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction |        | Continuous |        | Energy | Fin.   | Phys.  | OTC | Open Interest |
|                  |                       | Eq.                      | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change | #cont.  | #cont. | MWh        | #cont. | #cont. | #cont. | #cont. |     |               |
| €/MWh            | €/MWh                 | €/MWh                    | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | #cont. | #cont.  | MWh    | #cont.     | #cont. | #cont. | #cont. |        |     |               |
| OEB C 4 YR-20 57 | 8784                  |                          |       |                 |       |       |                | 4,14  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C 4 YR-20 58 | 8784                  |                          |       |                 |       |       |                | 3,74  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C 4 YR-20 59 | 8784                  |                          |       |                 |       |       |                | 3,37  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB C 4 YR-20 60 | 8784                  |                          |       |                 |       |       |                | 3,03  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P 4 YR-20 56 | 8784                  |                          |       |                 |       |       |                | 4,82  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P 4 YR-20 55 | 8784                  |                          |       |                 |       |       |                | 4,29  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P 4 YR-20 54 | 8784                  |                          |       |                 |       |       |                | 3,79  | n.a.       |        |         |        |            |        |        |        |        |     |               |
| OEB P 4 YR-20 53 | 8784                  |                          |       |                 |       |       |                | 3,32  | n.a.       |        |         |        |            |        |        |        |        |     |               |

1.9 FTR Baseload (FTR)

| Instrument       | Nominal Value | Financial Transmission Rights (FTR) |       |                 |       |       |                |       |            |        |         |            | Market Total (excl. OTC) |          |        |        |               |
|------------------|---------------|-------------------------------------|-------|-----------------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|--------|--------|---------------|
|                  |               | Auction                             |       | Trading Session |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Energy                   | Buy+Sell |        |        |               |
|                  |               | Eq.                                 | Open  | High            | Low   | Last  | Bid            | Ask   | Price      | Change |         |            |                          | Fin.     | Phys.  | OTC    | Open Interest |
|                  |               | MWh                                 | €/MWh | €/MWh           | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | €/MWh   | #cont.     | #cont.                   | MWh      | #cont. | #cont. | #cont.        |
| FTR E-P M Feb-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |                          |          |        |        |               |
| FTR P-E M Feb-19 | 744           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |                          |          |        |        |               |
| FTR E-P M Mar-19 | 672           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |                          |          |        |        |               |
| FTR P-E M Mar-19 | 672           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |                          |          |        |        |               |
| FTR E-P M Apr-19 | 720           |                                     |       |                 |       |       |                |       | 0,00       | n.a.   |         |            |                          |          |        |        |               |
| FTR P-E M Apr-19 | 720           |                                     |       |                 |       |       |                |       | 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.   |         |            |                          |          |        |        |               |

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                |
| 16-01-2019 | 69,43      | 70,63 | 69,43      | 70,63 | 0,00             | 0,00  | 0,00      | 0,00 | 70,36            | 45,20               | 60,70               |
| 17-01-2019 | 65,57      | 67,97 | 65,60      | 68,03 | -0,03            | -0,06 | 0,03      | 0,00 | 66,96            | 42,84               | 61,56               |

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 Energia, 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 Energia, Lda.                                    | 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                                     | OMP            |            | 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        |                                    |
| Call Auction Trading  | 0,0070                | 0,0070                 | 0,0070        |                                    |
| Bilateral Transactions ** (between different owners)                        | 0,0070                | 0,0050                 | 0,0025        | 0,01                               |
| Registration of Transfer or Bilateral Transaction ** between the same owner | 0                     | 0                      | 0             |                                    |

Units: Euro/MWh

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

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

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

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

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

Unit: Euro/MWh

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

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

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

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

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

Unit: Euro

<sup>(1)</sup> For Own Account and Third Parties Account

<sup>(2)</sup> For Third Parties Account

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

<sup>(4)</sup> Up to a maximum 12.000 EUR

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

Unit: Euro

## 4. Rules / Reglas / Regras

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

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

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

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

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

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

## 5. Operational Limits

### 5.1. Parameters of the Order Transaction Ratio

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

### 5.2 Positions Limits

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

| Venue Product Code |      | Instrument Code        | New & Illiquid             |   | Spot Month         |                         |                             | Other Months                              |                     |                               | Description   |
|--------------------|------|------------------------|----------------------------|---|--------------------|-------------------------|-----------------------------|---|---------------------|-------------------------------|---|
| Limit Group        | Unit |                        | New & Illiquid Art 15.1.a) | New & Illiquid Art 15.1.a) Applicable Limit | Deliverable Supply | Spot Month Limit Factor | Spot Month Applicable Limit | Limit Group Total Open Interest (2 sides) | Other Months Factor | Other Months Applicable Limit |   |
| SPEL Base          | MWh  | <b>FTB / FWB / SWB</b> | FALSE                      | n.a.  | 80.089.930         | 0,25                    | <b>20.022.483</b>           | 15.475.284                                | 0,35                | <b>5.416.350</b>              | <i>Spain Base Load</i>                                    |
| SPEL Peak          | MWh  | <b>FTK</b>             | TRUE                       | <b>900.000</b>                              | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spain Peak Load</i>                                    |
| PTEL Base          | MWh  | <b>FPB / SPB</b>       | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Portugal Base Load</i>                                 |
| SPEL Solar         | MWh  | <b>FTS</b>             | TRUE                       | <b>593.250</b>                              | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spain Solar Load</i>                                   |
| DEEL Base          | MWh  | <b>FDB</b>             | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Phelix Base Load</i>                                   |
| FREL Base          | MWh  | <b>FFB</b>             | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>France Base Load</i>                                   |
| IFTR E-P Base      | MWh  | <b>FTR E-P</b>         | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Interconnection: Financial Transmission Rights E-P</i> |
| IFTR P-E Base      | MWh  | <b>FTR P-E</b>         | TRUE                       | <b>1.800.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Interconnection: Financial Transmission Rights P-E</i> |
| PVB-ES             | MWh  | <b>FGE</b>             | TRUE                       | <b>9.000.000</b>                            | n.a.               | n.a.                    | n.a.                        | n.a.                                      | n.a.                | n.a.                          | <i>Spanish Virtual Balancing Point (PVB-ES)</i>           |

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

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

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

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

Correction: since Jan 2nd 2018 pending approval from the regulator.

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

| Contract / Contrato / Contrato | Liquidity Provider / Proveedor de Liquidez / Fornecedor de Liquidez |
|--------------------------------|---|
| <b>FTB M+1</b>                 | Endesa Generación, S.A.U.   |
| <b>FTB M+2</b>                 |   |
| <b>FTB Y+2</b>                 |   |
| <b>FTB Q+1</b>                 | 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 and in the second year each moment listed for trading on the "FTB..." contracts.

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

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

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

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

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