

**1. Market Data / Datos de la Sesión / Dados da Sessão**
**1.1. MIBEL SPEL Base Load**

|                  |       | Futures (FT) |                 |       |       |       |                |       |                           |        |         |            | Market Total (excl. OTC) |          |         |        | Forwards (FW) |        | Swaps (SW) |          |        |
|------------------|-------|--------------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|---------|------------|--------------------------|----------|---------|--------|---------------|--------|------------|----------|--------|
| Instrument       | Hours | Auction      | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Auction | Continuous | Energy                   | Buy+Sell |         |        | Open          | Open   | Open       |          |        |
|                  |       | Eq.          | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change |         |            |                          | Financ.  | Physic. | OTC    |               |        |            | Interest | OTC    |
|                  |       | €/MWh        | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  | #cont.  | #cont.     | MWh                      | #cont.   | #cont.  | #cont. | #cont.        | #cont. | #cont.     | #cont.   | #cont. |
| FTB D We11Oct-17 | 24    |              |                 |       |       |       |                |       | 63,77                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB D Th12Oct-17 | 24    |              |                 |       |       |       |                |       | 57,35                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB D Fr13Oct-17 | 24    |              |                 |       |       |       |                |       | 60,18                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB D Sa14Oct-17 | 24    |              |                 |       |       |       |                |       | 58,25                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB D Su15Oct-17 | 24    |              |                 |       |       |       |                |       | 52,11                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB WE 14Oct-17  | 48    |              |                 |       |       |       |                |       | 55,18                     | 0,85   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Wk42-17      | 168   |              |                 |       |       |       |                | 58,00 | 57,00                     | -1,50  |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Wk43-17      | 169   |              |                 |       |       |       |                |       | 58,75                     | -0,67  |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Wk44-17      | 168   |              |                 |       |       |       |                |       | 62,80                     | 1,30   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB M Nov-17     | 720   |              | 63,05           | 63,90 | 63,05 | 63,90 | 63,30          | 64,50 | 63,90                     | 1,30   |         | 21         | 15.120                   | 42       |         |        | 1209          |        |            |          |        |
| FTB M Dec-17     | 744   |              |                 |       |       |       | 63,30          | 64,50 | 63,50                     | 1,22   |         |            |                          |          |         | 20     | 1162          |        |            |          |        |
| FTB M Jan-18     | 744   |              |                 |       |       |       |                |       | 60,06                     | 0,31   |         |            |                          |          |         |        | 3             |        |            |          |        |
| FTB M Feb-18     | 672   |              |                 |       |       |       |                |       | 59,94                     | 0,31   |         |            |                          |          |         |        | 20            |        |            |          |        |
| FTB M Mar-18     | 743   |              |                 |       |       |       |                |       | 52,43                     | 0,27   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB M Apr-18     | 720   |              |                 |       |       |       |                |       | 41,50                     | 0,09   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Q1-18        | 2159  |              |                 |       |       |       | 57,00          | 57,90 | 57,40                     | 0,30   |         |            |                          |          |         | 40     | 282           |        |            |          |        |
| FTB Q2-18        | 2184  |              |                 |       |       |       | 45,75          | 46,30 | 45,90                     | 0,10   |         |            |                          |          |         |        | 18            |        |            |          |        |
| FTB Q3-18        | 2208  |              |                 |       |       |       |                |       | 49,74                     | 0,44   |         |            |                          |          |         |        | 17            |        |            |          |        |
| FTB Q4-18        | 2209  |              |                 |       |       |       |                |       | 48,66                     | 0,43   |         |            |                          |          |         |        | 16            |        |            |          |        |
| FTB Q1-19        | 2159  |              |                 |       |       |       |                |       | 53,24                     | -0,06  |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Q2-19        | 2184  |              |                 |       |       |       |                |       | 42,58                     | -0,17  |         |            |                          |          |         |        |               |        |            |          |        |
| FTB Q3-19        | 2208  |              |                 |       |       |       |                |       | 46,14                     | 0,12   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB YR-18        | 8760  |              |                 |       |       |       | 49,80          | 50,70 | 50,40                     | 0,32   |         |            |                          |          |         | 6      | 759           |        |            |          |        |
| FTB YR-19        | 8760  |              |                 |       |       |       | 46,00          | 47,00 | 46,75                     | 0,00   |         |            |                          |          |         |        | 130           |        |            |          |        |
| FTB YR-20        | 8784  |              |                 |       |       |       |                |       | 46,35                     | 0,00   |         |            |                          |          |         |        |               |        |            |          |        |
| FTB YR-21        | 8760  |              |                 |       |       |       |                |       | 46,35                     | 0,00   |         |            |                          |          |         |        |               |        |            |          |        |

<sup>(1)</sup> Settlement Prices for Forward (FW) and Swaps (SW) contracts are identical to Futures (FT) for the same maturity (OMIP Instruction 01/2009 no. 4) / El Precio de Referencia de Negociación para los Contratos Forward (FW) y Swap (SW) es idéntico al de los Contratos de Futuros (FT) de igual vencimiento (Circular OMIP 01/2009. n.º 4) / O Preço de Referência de Negociação para os Contratos Forward (FW) e Swap (SW) é idêntico ao do Contrato de Futuros (FT) de igual maturidade (Circular OMIP 01/2009. n.º 4).

## 1.2. MIBEL SPEL Peak Load

| Futures (FT)     |       |         |                 |       |       |       |                |       |            |        |         |                          |        |          |        |        |        |  |  |  |  |  |
|------------------|-------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|--------|--|--|--|--|--|
|                  |       |         |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |        |  |  |  |  |  |
|                  |       | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        |         |                          |        |          |        |        |        |  |  |  |  |  |
|                  |       | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous               | Energy | Buy+Sell |        | OTC    | Open   |  |  |  |  |  |
| Instrument       | Hours | €/MWh   | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont. |  |  |  |  |  |
| FTK D We11Oct-17 | 12    |         |                 |       |       |       |                |       | 64,66      | 0,60   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK D Th12Oct-17 | 12    |         |                 |       |       |       |                |       | 58,40      | 0,76   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK D Fr13Oct-17 | 12    |         |                 |       |       |       |                |       | 61,23      | 0,76   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Wk42-17      | 60    |         |                 |       |       |       |                |       | 63,34      | -1,67  |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Wk43-17      | 60    |         |                 |       |       |       |                |       | 65,28      | -0,75  |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Wk44-17      | 60    |         |                 |       |       |       |                |       | 69,90      | 1,44   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK M Nov-17     | 264   |         |                 |       |       |       |                |       | 71,21      | 1,45   |         |                          |        |          |        |        | 1      |  |  |  |  |  |
| FTK M Dec-17     | 252   |         |                 |       |       |       |                |       | 72,74      | 1,40   |         |                          |        |          |        |        | 1      |  |  |  |  |  |
| FTK M Jan-18     | 276   |         |                 |       |       |       |                |       | 66,82      | 0,34   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK M Feb-18     | 240   |         |                 |       |       |       |                |       | 66,74      | 0,35   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK M Mar-18     | 264   |         |                 |       |       |       |                |       | 58,36      | 0,30   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK M Apr-18     | 252   |         |                 |       |       |       |                |       | 45,58      | 0,10   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q1-18        | 780   |         |                 |       |       |       |                |       | 63,93      | 0,33   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q2-18        | 780   |         |                 |       |       |       |                |       | 50,44      | 0,11   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q3-18        | 780   |         |                 |       |       |       |                |       | 54,66      | 0,49   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q4-18        | 792   |         |                 |       |       |       |                |       | 53,61      | 0,48   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q1-19        | 768   |         |                 |       |       |       |                |       | 58,81      | -0,07  |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q2-19        | 780   |         |                 |       |       |       |                |       | 47,03      | -0,19  |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK Q3-19        | 792   |         |                 |       |       |       |                |       | 50,98      | 0,13   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK YR-18        | 3132  |         |                 |       |       |       |                |       | 55,65      | 0,35   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK YR-19        | 3132  |         |                 |       |       |       |                |       | 51,66      | 0,00   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK YR-20        | 3144  |         |                 |       |       |       |                |       | 51,22      | 0,00   |         |                          |        |          |        |        |        |  |  |  |  |  |
| FTK YR-21        | 3132  |         |                 |       |       |       |                |       | 51,22      | 0,00   |         |                          |        |          |        |        |        |  |  |  |  |  |

### 1.3. MIBEL PTEL Base Load

|                  |       | Futures (FT) |                 |       |       |       |                |       |                           |        |         |            |                          |          |     | Swaps (SPB) |               |      |        |
|------------------|-------|--------------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|---------|------------|--------------------------|----------|-----|-------------|---------------|------|--------|
| Instrument       | Hours | Auction      | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Auction | Continuous | Market Total (excl. OTC) |          |     |             | Open Interest | Open |        |
|                  |       | Eq.          | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change |         |            | Energy                   | Buy+Sell |     | OTC         |               |      |        |
|                  |       | €/MWh        | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  |         |            | #cont.                   | #cont.   | MWh | #cont.      |               |      | #cont. |
| FPB D We11Oct-17 | 24    |              |                 |       |       |       |                |       | 63,77                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB D Th12Oct-17 | 24    |              |                 |       |       |       |                |       | 57,35                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB D Fr13Oct-17 | 24    |              |                 |       |       |       |                |       | 60,18                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB D Sa14Oct-17 | 24    |              |                 |       |       |       |                |       | 58,25                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB D Su15Oct-17 | 24    |              |                 |       |       |       |                |       | 52,11                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB WE 14Oct-17  | 48    |              |                 |       |       |       |                |       | 55,18                     | 0,85   |         |            |                          |          |     |             |               |      |        |
| FPB Wk42-17      | 168   |              |                 |       |       |       |                |       | 57,00                     | -1,50  |         |            |                          |          |     |             |               |      |        |
| FPB Wk43-17      | 169   |              |                 |       |       |       |                |       | 58,75                     | -0,67  |         |            |                          |          |     |             |               |      |        |
| FPB Wk44-17      | 168   |              |                 |       |       |       |                |       | 62,81                     | 1,30   |         |            |                          |          |     |             |               |      |        |
| FPB M Nov-17     | 720   |              |                 |       |       |       |                |       | 63,91                     | 1,30   |         |            |                          |          |     |             | 652           |      |        |
| FPB M Dec-17     | 744   |              |                 |       |       |       |                |       | 63,50                     | 1,22   |         |            |                          |          |     |             | 652           |      |        |
| FPB M Jan-18     | 744   |              |                 |       |       |       |                |       | 60,06                     | 0,31   |         |            |                          |          |     |             |               |      |        |
| FPB M Feb-18     | 672   |              |                 |       |       |       |                |       | 59,94                     | 0,31   |         |            |                          |          |     |             |               |      |        |
| FPB M Mar-18     | 743   |              |                 |       |       |       |                |       | 52,43                     | 0,27   |         |            |                          |          |     |             |               |      |        |
| FPB M Apr-18     | 720   |              |                 |       |       |       |                |       | 41,50                     | 0,09   |         |            |                          |          |     |             |               |      |        |
| FPB Q1-18        | 2159  |              |                 |       |       |       |                |       | 57,40                     | 0,30   |         |            |                          |          |     |             | 200           |      |        |
| FPB Q2-18        | 2184  |              |                 |       |       |       |                |       | 45,90                     | 0,10   |         |            |                          |          |     |             |               |      |        |
| FPB Q3-18        | 2208  |              |                 |       |       |       |                |       | 49,74                     | 0,44   |         |            |                          |          |     |             |               |      |        |
| FPB Q4-18        | 2209  |              |                 |       |       |       |                |       | 48,66                     | 0,43   |         |            |                          |          |     |             |               |      |        |
| FPB Q1-19        | 2159  |              |                 |       |       |       |                |       | 53,24                     | -0,06  |         |            |                          |          |     |             |               |      |        |
| FPB Q2-19        | 2184  |              |                 |       |       |       |                |       | 42,58                     | -0,17  |         |            |                          |          |     |             |               |      |        |
| FPB Q3-19        | 2208  |              |                 |       |       |       |                |       | 46,17                     | 0,12   |         |            |                          |          |     |             |               |      |        |
| FPB YR-18        | 8760  |              |                 |       |       |       |                |       | 50,40                     | 0,32   |         |            |                          |          |     |             | 190           |      |        |
| FPB YR-19        | 8760  |              |                 |       |       |       |                |       | 46,78                     | 0,00   |         |            |                          |          |     |             |               |      |        |
| FPB YR-20        | 8784  |              |                 |       |       |       |                |       | 46,38                     | 0,00   |         |            |                          |          |     |             |               |      |        |
| FPB YR-21        | 8760  |              |                 |       |       |       |                |       | 46,38                     | 0,00   |         |            |                          |          |     |             |               |      |        |

## 1.4. SPEL Solar Load

| Swap (SW)        |       |         |                 |       |       |       |                |       |            |        |         |            |                          |          |     |        |               |
|------------------|-------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|-----|--------|---------------|
| Instrument       | Hours | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Market Total (excl. OTC) |          |     |        | Open Interest |
|                  |       | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |            | Energy                   | Buy+Sell |     | OTC    |               |
|                  |       | €/MWh   | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  |         |            | #cont.                   | #cont.   | MWh | #cont. |               |
| SWS D We11Oct-17 | 0,397 |         |                 |       |       |       |                |       | 63,43      | -0,01  |         |            |                          |          |     |        |               |
| SWS D Th12Oct-17 | 0,397 |         |                 |       |       |       |                |       | 57,58      | 0,56   |         |            |                          |          |     |        |               |
| SWS D Fr13Oct-17 | 0,397 |         |                 |       |       |       |                |       | 60,41      | 0,56   |         |            |                          |          |     |        |               |
| SWS D Sa14Oct-17 | 0,397 |         |                 |       |       |       |                |       | 61,34      | 0,85   |         |            |                          |          |     |        |               |
| SWS D Su15Oct-17 | 0,397 |         |                 |       |       |       |                |       | 54,31      | 0,85   |         |            |                          |          |     |        |               |
| SWS Wk42-17      | 2,779 |         |                 |       |       |       |                |       | 61,28      | -1,61  |         |            |                          |          |     |        |               |
| SWS Wk43-17      | 2,779 |         |                 |       |       |       |                |       | 63,16      | -0,72  |         |            |                          |          |     |        |               |
| SWS Wk44-17      | 2,154 |         |                 |       |       |       |                |       | 67,52      | 1,40   |         |            |                          |          |     |        |               |
| SWS M Nov-17     | 8,16  |         |                 |       |       |       |                |       | 68,70      | 1,40   |         |            |                          |          |     |        |               |
| SWS M Dec-17     | 7,285 |         |                 |       |       |       |                |       | 68,24      | 1,31   |         |            |                          |          |     |        |               |
| SWS M Jan-18     | 8,246 |         |                 |       |       |       |                |       | 64,54      | 0,33   |         |            |                          |          |     |        |               |

## 1.5. German DEEL Base Load Futures

| Futures (FT)     |       |         |                 |       |       |       |                |       |            |        |         |            |                          |          |     |     |               |
|------------------|-------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|-----|-----|---------------|
| Instrument       | Hours | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Market Total (excl. OTC) |          |     | OTC | Open Interest |
|                  |       | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |            | Energy                   | Buy+Sell |     |     |               |
|                  |       | €/MWh   | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  |         |            | #cont.                   | #cont.   | MWh |     |               |
| FDB D We11Oct-17 | 24    |         |                 |       |       |       |                |       | 34,26      | 1,26   |         |            |                          |          |     |     |               |
| FDB D Th12Oct-17 | 24    |         |                 |       |       |       |                |       | 27,50      | -1,50  |         |            |                          |          |     |     |               |
| FDB D Fr13Oct-17 | 24    |         |                 |       |       |       |                |       | 40,50      | 3,00   |         |            |                          |          |     |     |               |
| FDB D Sa14Oct-17 | 24    |         |                 |       |       |       |                |       | 33,00      | 18,79  |         |            |                          |          |     |     |               |
| FDB D Su15Oct-17 | 24    |         |                 |       |       |       |                |       | 28,00      | -19,99 |         |            |                          |          |     |     |               |
| FDB WE 14Oct-17  | 48    |         |                 |       |       |       |                |       | 30,50      | -0,60  |         |            |                          |          |     |     |               |
| FDB Wk42-17      | 168   |         |                 |       |       |       |                |       | 37,25      | 0,22   |         |            |                          |          |     |     |               |
| FDB Wk43-17      | 169   |         |                 |       |       |       |                |       | 38,63      | 0,63   |         |            |                          |          |     |     |               |
| FDB Wk44-17      | 168   |         |                 |       |       |       |                |       | 35,60      | 0,60   |         |            |                          |          |     |     |               |
| FDB M Nov-17     | 720   |         |                 |       |       |       |                |       | 40,56      | 0,31   |         |            |                          |          |     |     |               |
| FDB M Dec-17     | 744   |         |                 |       |       |       |                |       | 37,88      | 0,12   |         |            |                          |          |     |     |               |
| FDB M Jan-18     | 744   |         |                 |       |       |       |                |       | 42,94      | 0,37   |         |            |                          |          |     |     |               |
| FDB M Feb-18     | 672   |         |                 |       |       |       |                |       | 42,70      | 0,24   |         |            |                          |          |     |     |               |
| FDB M Mar-18     | 743   |         |                 |       |       |       |                |       | 36,10      | -0,01  |         |            |                          |          |     |     |               |
| FDB M Apr-18     | 720   |         |                 |       |       |       |                |       | 32,66      | 0,16   |         |            |                          |          |     |     |               |
| FDB Q1-18        | 2159  |         |                 |       |       |       |                |       | 40,51      | 0,20   |         |            |                          |          |     |     |               |
| FDB Q2-18        | 2184  |         |                 |       |       |       |                |       | 31,89      | 0,14   |         |            |                          |          |     |     |               |
| FDB Q3-18        | 2208  |         |                 |       |       |       |                |       | 32,23      | 0,28   |         |            |                          |          |     |     |               |
| FDB Q4-18        | 2209  |         |                 |       |       |       |                |       | 37,08      | 0,26   |         |            |                          |          |     |     |               |
| FDB Q1-19        | 2159  |         |                 |       |       |       |                |       | 36,90      | 0,18   |         |            |                          |          |     |     |               |
| FDB Q2-19        | 2184  |         |                 |       |       |       |                |       | 29,62      | 0,27   |         |            |                          |          |     |     |               |
| FDB Q3-19        | 2208  |         |                 |       |       |       |                |       | 30,14      | 0,28   |         |            |                          |          |     |     |               |
| FDB YR-18        | 8760  |         |                 |       |       |       |                |       | 35,41      | 0,22   |         |            |                          |          |     |     |               |
| FDB YR-19        | 8760  |         |                 |       |       |       |                |       | 33,06      | 0,36   |         |            |                          |          |     |     |               |
| FDB YR-20        | 8784  |         |                 |       |       |       |                |       | 32,90      | 0,42   |         |            |                          |          |     |     |               |
| FDB YR-21        | 8760  |         |                 |       |       |       |                |       | 33,68      | 0,33   |         |            |                          |          |     |     |               |

## 1.6. French FREL Base Load Futures

| Futures (FT)     |       |         |                 |       |       |       |                |       |            |        |         |            |                          |          |        |     |               |
|------------------|-------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|------------|--------------------------|----------|--------|-----|---------------|
| Instrument       | Hours | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous | Market Total (excl. OTC) |          |        |     | Open Interest |
|                  |       | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |            | Energy                   | Buy+Sell |        | OTC |               |
|                  |       | €/MWh   | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  |         |            |                          | #cont.   | #cont. |     |               |
| FFB D We11Oct-17 | 24    |         |                 |       |       |       |                |       | 55,96      | 0,96   |         |            |                          |          |        |     |               |
| FFB D Th12Oct-17 | 24    |         |                 |       |       |       |                |       | 56,00      | 1,00   |         |            |                          |          |        |     |               |
| FFB D Fr13Oct-17 | 24    |         |                 |       |       |       |                |       | 54,25      | 1,98   |         |            |                          |          |        |     |               |
| FFB D Sa14Oct-17 | 24    |         |                 |       |       |       |                |       | 47,27      | 1,10   |         |            |                          |          |        |     |               |
| FFB D Su15Oct-17 | 24    |         |                 |       |       |       |                |       | 38,73      | 0,90   |         |            |                          |          |        |     |               |
| FFB WE 14Oct-17  | 48    |         |                 |       |       |       |                |       | 43,00      | 1,00   |         |            |                          |          |        |     |               |
| FFB Wk42-17      | 168   |         |                 |       |       |       |                |       | 51,30      | 0,55   |         |            |                          |          |        |     |               |
| FFB Wk43-17      | 169   |         |                 |       |       |       |                |       | 56,50      | -2,75  |         |            |                          |          |        |     |               |
| FFB Wk44-17      | 168   |         |                 |       |       |       |                |       | 57,13      | 1,00   |         |            |                          |          |        |     |               |
| FFB M Nov-17     | 720   |         |                 |       |       |       |                |       | 69,60      | 2,83   |         |            |                          |          |        |     |               |
| FFB M Dec-17     | 744   |         |                 |       |       |       |                |       | 66,45      | 1,95   |         |            |                          |          |        |     |               |
| FFB M Jan-18     | 744   |         |                 |       |       |       |                |       | 64,07      | 0,66   |         |            |                          |          |        |     |               |
| FFB M Feb-18     | 672   |         |                 |       |       |       |                |       | 65,56      | 0,77   |         |            |                          |          |        |     |               |
| FFB M Mar-18     | 743   |         |                 |       |       |       |                |       | 49,09      | 0,85   |         |            |                          |          |        |     |               |
| FFB M Apr-18     | 720   |         |                 |       |       |       |                |       | 33,34      | 0,18   |         |            |                          |          |        |     |               |
| FFB Q1-18        | 2159  |         |                 |       |       |       |                |       | 59,38      | 0,76   |         |            |                          |          |        |     |               |
| FFB Q2-18        | 2184  |         |                 |       |       |       |                |       | 33,06      | 0,16   |         |            |                          |          |        |     |               |
| FFB Q3-18        | 2208  |         |                 |       |       |       |                |       | 32,70      | 0,01   |         |            |                          |          |        |     |               |
| FFB Q4-18        | 2209  |         |                 |       |       |       |                |       | 45,73      | 0,08   |         |            |                          |          |        |     |               |
| FFB Q1-19        | 2159  |         |                 |       |       |       |                |       | 54,41      | 0,24   |         |            |                          |          |        |     |               |
| FFB Q2-19        | 2184  |         |                 |       |       |       |                |       | 30,29      | -0,11  |         |            |                          |          |        |     |               |
| FFB Q3-19        | 2208  |         |                 |       |       |       |                |       | 29,96      | -0,25  |         |            |                          |          |        |     |               |
| FFB YR-18        | 8760  |         |                 |       |       |       |                |       | 42,65      | 0,25   |         |            |                          |          |        |     |               |
| FFB YR-19        | 8760  |         |                 |       |       |       |                |       | 39,08      | -0,10  |         |            |                          |          |        |     |               |
| FFB YR-20        | 8784  |         |                 |       |       |       |                |       | 40,28      | 0,08   |         |            |                          |          |        |     |               |
| FFB YR-21        | 8760  |         |                 |       |       |       |                |       | 40,28      | 0,08   |         |            |                          |          |        |     |               |

## 1.7. MIBEL Options SPEL Base Load

| Futures (FT)      |       |         |                 |       |       |       |                |       |                           |        |         |            |                          |        |        |        |               |
|-------------------|-------|---------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|---------|------------|--------------------------|--------|--------|--------|---------------|
| Instrument        | Hours | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Auction | Continuous | Market Total (excl. OTC) |        |        |        | Open Interest |
|                   |       | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change |         |            | Buy+Sell                 |        |        |        |               |
|                   |       | €/MWh   | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  |         |            | #cont.                   | #cont. | #cont. | #cont. |               |
| OEB C M Nov-17 53 | 720   |         |                 |       |       |       |                |       | 10,90                     | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 54 | 720   |         |                 |       |       |       |                |       | 9,90                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 55 | 720   |         |                 |       |       |       |                |       | 8,90                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 56 | 720   |         |                 |       |       |       |                |       | 7,90                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 57 | 720   |         |                 |       |       |       |                |       | 6,91                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 58 | 720   |         |                 |       |       |       |                |       | 5,92                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 59 | 720   |         |                 |       |       |       |                |       | 4,96                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 60 | 720   |         |                 |       |       |       |                |       | 4,03                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 61 | 720   |         |                 |       |       |       |                |       | 3,16                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 62 | 720   |         |                 |       |       |       |                |       | 2,39                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 63 | 720   |         |                 |       |       |       |                |       | 1,72                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 64 | 720   |         |                 |       |       |       |                |       | 1,17                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Nov-17 65 | 720   |         |                 |       |       |       |                |       | 0,76                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 62 | 720   |         |                 |       |       |       |                |       | 0,48                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 61 | 720   |         |                 |       |       |       |                |       | 0,26                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 60 | 720   |         |                 |       |       |       |                |       | 0,13                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 59 | 720   |         |                 |       |       |       |                |       | 0,06                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 58 | 720   |         |                 |       |       |       |                |       | 0,02                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 57 | 720   |         |                 |       |       |       |                |       | 0,01                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 56 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 55 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 54 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 53 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 52 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 51 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 50 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB P M Nov-17 49 | 720   |         |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 56 | 744   |         |                 |       |       |       |                |       | 7,55                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 57 | 744   |         |                 |       |       |       |                |       | 6,60                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 58 | 744   |         |                 |       |       |       |                |       | 5,67                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 59 | 744   |         |                 |       |       |       |                |       | 4,79                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 60 | 744   |         |                 |       |       |       |                |       | 3,96                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 61 | 744   |         |                 |       |       |       |                |       | 3,21                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 62 | 744   |         |                 |       |       |       |                |       | 2,54                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 63 | 744   |         |                 |       |       |       |                |       | 1,96                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 64 | 744   |         |                 |       |       |       |                |       | 1,47                      | n.a.   |         |            |                          |        |        |        |               |
| OEB C M Dec-17 65 | 744   |         |                 |       |       |       |                |       | 1,08                      | n.a.   |         |            |                          |        |        |        |               |

|                   |     |      |      |
|-------------------|-----|------|------|
| OEB P M Dec-17 62 | 744 | 1,04 | n.a. |
| OEB P M Dec-17 61 | 744 | 0,71 | n.a. |
| OEB P M Dec-17 60 | 744 | 0,46 | n.a. |
| OEB P M Dec-17 59 | 744 | 0,29 | n.a. |
| OEB P M Dec-17 58 | 744 | 0,17 | n.a. |
| OEB P M Dec-17 57 | 744 | 0,09 | n.a. |
| OEB P M Dec-17 56 | 744 | 0,05 | n.a. |
| OEB P M Dec-17 55 | 744 | 0,02 | n.a. |
| OEB P M Dec-17 54 | 744 | 0,01 | n.a. |
| OEB P M Dec-17 53 | 744 | 0,00 | n.a. |
| OEB P M Dec-17 52 | 744 | 0,00 | n.a. |

### 1.7.1 MIBEL Options SPEL Base Load (cont.)

|                |       | Futures (FT) |                 |       |       |       |                |       |                           |        |         |            |                          |          |     |        |               |        |
|----------------|-------|--------------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|---------|------------|--------------------------|----------|-----|--------|---------------|--------|
| Instrument     | Hours | Auction      | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        | Auction | Continuous | Market Total (excl. OTC) |          |     |        | Open Interest |        |
|                |       | Eq.          | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change |         |            | Energy                   | Buy+Sell |     | OTC    |               |        |
|                |       | €/MWh        | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  |         |            | #cont.                   | #cont.   | MWh | #cont. |               | #cont. |
| OEB C Q1-18 46 | 2159  |              |                 |       |       |       |                |       | 11,41                     | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 47 | 2159  |              |                 |       |       |       |                |       | 10,41                     | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 48 | 2159  |              |                 |       |       |       |                |       | 9,41                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 49 | 2159  |              |                 |       |       |       |                |       | 8,41                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 50 | 2159  |              |                 |       |       |       |                |       | 7,42                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 51 | 2159  |              |                 |       |       |       |                |       | 6,44                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 52 | 2159  |              |                 |       |       |       |                |       | 5,49                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 53 | 2159  |              |                 |       |       |       |                |       | 4,57                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 54 | 2159  |              |                 |       |       |       |                |       | 3,71                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 55 | 2159  |              |                 |       |       |       |                |       | 2,93                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 56 | 2159  |              |                 |       |       |       |                |       | 2,24                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 57 | 2159  |              |                 |       |       |       |                |       | 1,65                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 58 | 2159  |              |                 |       |       |       |                |       | 1,17                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 59 | 2159  |              |                 |       |       |       |                |       | 0,80                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q1-18 60 | 2159  |              |                 |       |       |       |                |       | 0,53                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 57 | 2159  |              |                 |       |       |       |                |       | 1,25                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 56 | 2159  |              |                 |       |       |       |                |       | 0,83                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 55 | 2159  |              |                 |       |       |       |                |       | 0,53                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 54 | 2159  |              |                 |       |       |       |                |       | 0,31                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 53 | 2159  |              |                 |       |       |       |                |       | 0,17                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 52 | 2159  |              |                 |       |       |       |                |       | 0,09                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 51 | 2159  |              |                 |       |       |       |                |       | 0,04                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 50 | 2159  |              |                 |       |       |       |                |       | 0,02                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 49 | 2159  |              |                 |       |       |       |                |       | 0,01                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 48 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 47 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 46 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 45 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 44 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 43 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB P Q1-18 42 | 2159  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q2-18 44 | 2184  |              |                 |       |       |       |                |       | 2,96                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q2-18 45 | 2184  |              |                 |       |       |       |                |       | 2,36                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q2-18 46 | 2184  |              |                 |       |       |       |                |       | 1,84                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q2-18 47 | 2184  |              |                 |       |       |       |                |       | 1,41                      | n.a.   |         |            |                          |          |     |        |               |        |
| OEB C Q2-18 48 | 2184  |              |                 |       |       |       |                |       | 1,06                      | n.a.   |         |            |                          |          |     |        |               |        |

|                |      |
|----------------|------|
| OEB P Q2-18 45 | 2184 |
| OEB P Q2-18 44 | 2184 |
| OEB P Q2-18 43 | 2184 |
| OEB P Q2-18 42 | 2184 |
| OEB P Q2-18 41 | 2184 |
| OEB P Q2-18 40 | 2184 |

|      |      |
|------|------|
| 1,46 | n.a. |
| 1,05 | n.a. |
| 0,73 | n.a. |
| 0,49 | n.a. |
| 0,31 | n.a. |
| 0,19 | n.a. |

## 1.7.2 MIBEL Options SPEL Base Load (cont.)

|                  |       | Futures (FT) |                 |       |       |       |                |       |                           |        |         |            |                          |         |         |        |          |      |
|------------------|-------|--------------|-----------------|-------|-------|-------|----------------|-------|---------------------------|--------|---------|------------|--------------------------|---------|---------|--------|----------|------|
|                  |       | Auction      | Trading Session |       |       |       | Closing Orders |       | Settlement <sup>(1)</sup> |        |         |            | Market Total (excl. OTC) |         |         |        |          | Open |
|                  |       | Eq.          | Open            | High  | Low   | Last  | Bid            | Ask   | Price                     | Change | Auction | Continuous | Energy                   | Financ. | Physic. | OTC    | Interest |      |
| Instrument       | Hours | €/MWh        | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh                     | €/MWh  | #cont.  | #cont.     | MWh                      | #cont.  | #cont.  | #cont. | #cont.   |      |
| OEB C 4 YR-18 43 | 8760  |              |                 |       |       |       |                |       | 7,41                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 44 | 8760  |              |                 |       |       |       |                |       | 6,41                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 45 | 8760  |              |                 |       |       |       |                |       | 5,41                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 46 | 8760  |              |                 |       |       |       |                |       | 4,43                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 47 | 8760  |              |                 |       |       |       |                |       | 3,49                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 48 | 8760  |              |                 |       |       |       |                |       | 2,61                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 49 | 8760  |              |                 |       |       |       |                |       | 1,83                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 50 | 8760  |              |                 |       |       |       |                |       | 1,20                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 51 | 8760  |              |                 |       |       |       |                |       | 0,72                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 52 | 8760  |              |                 |       |       |       |                |       | 0,40                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB C 4 YR-18 53 | 8760  |              |                 |       |       |       |                |       | 0,20                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 50 | 8760  |              |                 |       |       |       |                |       | 0,80                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 49 | 8760  |              |                 |       |       |       |                |       | 0,43                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 48 | 8760  |              |                 |       |       |       |                |       | 0,21                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 47 | 8760  |              |                 |       |       |       |                |       | 0,08                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 46 | 8760  |              |                 |       |       |       |                |       | 0,03                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 45 | 8760  |              |                 |       |       |       |                |       | 0,01                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 44 | 8760  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 43 | 8760  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 42 | 8760  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 41 | 8760  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |         |         |        |          |      |
| OEB P 4 YR-18 40 | 8760  |              |                 |       |       |       |                |       | 0,00                      | n.a.   |         |            |                          |         |         |        |          |      |

## 1.8. MIBEL FTR BASE

| Financial Transmission Rights (FTR) |     |      |      |  |     |
|-------------------------------------|-----|------|------|--|-----|
| FTR E-P M Nov-17                    | 720 | 0,00 | n.a. |  | 500 |
| FTR P-E M Nov-17                    | 720 | 0,00 | n.a. |  | 500 |
| FTR E-P M Dec-17                    | 744 | 0,00 | n.a. |  | 500 |
| FTR P-E M Dec-17                    | 744 | 0,00 | n.a. |  | 500 |
| FTR E-P M Jan-18                    | 744 | 0,00 | n.a. |  |     |
| FTR P-E M Jan-18                    | 744 | 0,00 | n.a. |  |     |

## 1.9. Index / Índices / Índices

| Day        | PTEL Index |       | SPEL Index |       | Spread |      | FTR Index |      |
|------------|------------|-------|------------|-------|--------|------|-----------|------|
|            | Base       | Peak  | Base       | Peak  | Base   | Peak | E-P       | P-E  |
| 10-10-2017 | 64,58      | 64,99 | 64,58      | 64,99 | 0,00   | 0,00 | 0,00      | 0,00 |
| 11-10-2017 | 63,77      | 64,66 | 63,77      | 64,66 | 0,00   | 0,00 | 0,00      | 0,00 |

| Day        | SPEL Solar |
|------------|------------|
| 10-10-2017 | 64,44      |
| 11-10-2017 | 63,43      |

| Day        | (German) DEEL Base Index |
|------------|--------------------------|
| 10-10-2017 | 37,32                    |
| 11-10-2017 | 34,26                    |

| Day        | (French) FREL Base Index |
|------------|--------------------------|
| 10-10-2017 | 58,31                    |
| 11-10-2017 | 55,96                    |

## 2. Market Structure / Estructura del Mercado / Estrutura do Mercado

### 2.1. Session / Sesión / Sessão

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

## 2.2. Members / Miembros / Membros

| Company  | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent |
|--|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------|
| Acciona Green Energy Developments S.L.         | X              |            |                        |                         |                            |                           |
| Alpiq, AG                                      | X              |            |                        |                         |                            |                           |
| Axpo Iberia, S.L.U.                            | 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                      |                         |                            |                           |
| City Financial Investment Company Limited      | X              |            |                        |                         |                            |                           |
| Cumulus Energy Master Fund                     |                |            | X                      |                         |                            |                           |
| Danske Commodities, A/S                        | X              |            |                        |                         |                            |                           |
| Dreue Electric, S.L.                           | X              |            |                        |                         |                            |                           |
| EDF Trading Limited                            | X              |            |                        |                         |                            |                           |
| EDP - Energias de Portugal. S.A.               | X              |            |                        |                         |                            | X                         |
| EDP - Serviço Universal. S.A.                  | X              |            |                        |                         |                            | X                         |
| EGL. AG  |                |            |                        |                         |                            | X                         |
| Endesa Energía XXI. S.L.                       | X              |            |                        |                         |                            | X                         |
| Endesa Generación. S.A.                        | X              |            | X                      |                         |                            | X                         |
| Enérgya VM Gestión de Energía S.L.U.           | X              |            |                        |                         |                            |                           |
| Enforresco S.A.                                | X              |            |                        |                         |                            |                           |
| Eni Trading & Shipping                         | X              |            |                        |                         |                            |                           |
| Evergreen Eléctrica S.L.                       | X              |            |                        |                         |                            |                           |
| Viesgo Comercializadora de Referencia, S.L.    | X              |            |                        |                         |                            | X                         |
| Uniper Global Commodities SE                   | X              |            | X                      |                         |                            |                           |
| Viesgo Generación, S.L.                        | X              |            | X                      |                         |                            | X                         |
| Factor Energía. S.A.                           | X              |            |                        |                         |                            | X                         |
| Fenie Energía, S.A.                            | X              |            |                        |                         |                            |                           |
| Foener Comercialización España, S.A.U.         | X              |            |                        |                         |                            |                           |
| Fortia Energía, S.L.                           | X              |            |                        |                         |                            | X                         |
| Fortia Energía Servicios                       | X              |            |                        |                         |                            |                           |
| Freepoint Commodities Europe LLP               | X              |            |                        |                         |                            |                           |
| Galp Power S.A.                                | X              |            |                        |                         |                            |                           |
| Gas Natural Electricidad S.A.                  |                |            |                        |                         |                            | X                         |

| Company   | Trading Member | OTC Broker | Direct Clearing Member | General Clearing Member | Financial Settlement Agent | Physical Settlement Agent |
|---|----------------|------------|------------------------|-------------------------|----------------------------|---------------------------|
| Gas Natural SDG. S.A.                               | X              |            |                        |                         |                            | X                         |
| Gas Natural S U R SDG. S.A.                         | X              |            |                        |                         |                            | X                         |
| Engie Global Markets                                | X              |            | X                      |                         |                            |                           |
| Ecochoice, S.A.                                     | X              |            |                        |                         |                            |                           |
| GeoAtlanter, S.L.                                   | X              |            |                        |                         |                            |                           |
| Gesternova, S.A.                                    | X              |            |                        |                         |                            |                           |
| Gnera Energía y Tecnología, S.L                     | X              |            |                        |                         |                            |                           |
| Goldman Sachs International                         | X              |            |                        | X                       |                            |                           |
| Griffin Markets Limited                             |                | X          |                        |                         |                            |                           |
| Hidroeléctrica del Cantábrico. S.A.                 | X              |            |                        |                         |                            | X                         |
| Iberdrola Comercialización de Último Recurso S.A.U. | X              |            |                        |                         |                            |                           |
| Iberdrola Generación España, S.A.U                  | X              |            | X                      |                         |                            |                           |
| ICAP Energy. AS                                     |                | X          |                        |                         |                            |                           |
| J. Aron & Company                                   |                |            |                        |                         |                            | X                         |
| Ledesma Comercializadora Eléctrica , S.L.           | X              |            |                        |                         |                            |                           |
| J. P. Morgan Securities, plc                        | X              |            |                        |                         |                            |                           |
| LUZBOA – Comercialização de Energia, Lda.           | X              |            |                        |                         |                            |                           |
| Kyonysys Century S.L.U.                             | X              |            |                        |                         |                            |                           |
| Mercuria Energy Trading S.A.                        | X              |            |                        |                         |                            |                           |
| Morgan Stanley Bank. AG                             |                |            |                        |                         | X                          |                           |
| Macquarie Bank Limited                              | X              |            |                        |                         |                            |                           |
| Nexus Energía. S.A.                                 | X              |            |                        |                         |                            | X                         |
| PH Energia, Lda.                                    | X              |            |                        |                         |                            |                           |
| Red Eléctrica de España, S.A.U.                     | X              |            | X                      |                         |                            |                           |
| REN - Rede Eléctrica Nacional, S.A.                 | X              |            | X                      |                         |                            |                           |
| Shell Energy Europe Limited                         | X              |            |                        |                         |                            |                           |
| Spectron Energy Services Limited                    |                | X          |                        |                         |                            |                           |
| Switch Energy, S.L.                                 | X              |            |                        |                         |                            |                           |
| TFS Derivatives Ltd                                 | X              |            |                        |                         |                            |                           |
| Total Gas & Power Limited                           | X              |            |                        |                         |                            |                           |
| Traditon Financial Services, LTD                    |                | X          |                        |                         |                            |                           |
| TrailStone GmgH                                     | X              |            |                        |                         |                            |                           |
| Tullett Prebon (Europe) Limited                     |                | X          |                        |                         |                            |                           |
| Tullett Prebon (Securities) Limited                 | 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 and Clearing Fees / Comisiones de Negociación y Compensación / Comissões de Negociação e de Compensação

| Deal Source (€/MWh)   | OMIP Fee         |                        | OMIP Fee        |
|---|------------------|------------------------|-----------------|
|   | Month. Vol<1,5TW | 1.5TW<=Month. Vol<=3TW | Month. Vol>=3TW |
| Continuous Trading  | 0.0075           | 0.0050                 | 0.0025          |
| Call Auction Trading  | 0.0075           | 0.0075                 | 0.0075          |
| OTC Registration between different account holders            | 0.0045           | 0.0045                 | 0.0030          |
| Transfer or OTC registration between the same account holders | 0                | 0                      | 0               |

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

| Tipo de Operação   | Comissões de Compensação |                      |             |
|--|--------------------------|----------------------|-------------|
|  | VM* ≤ 1,5 TWh            | 1,5 TWh < VM* ≤ 3TWh | 3 TWh < VM* |
| Operações realizadas em contínuo, em Mercado Regulamentado | 0,0070                   | 0,0050               | 0,0025      |
| Operações realizadas em leilão, em Mercado Regulamentado   | 0,0070                   | 0,0070               | 0,0070      |
| Operações Bilaterais (registadas no Mercado Regulamentado) | 0,0070                   | 0,0050               | 0,0025      |
| Registo de Transferência ou Operação bilateral interna**   | 0                        | 0                    | 0           |

#### 3.2. Fixed Fees / Comisiones fijas / Comissões fixas

| OMIP / OMIClear | Member Status                   | Admission Fee (€)     | Maintenance Fee (€)              |
|-----------------|---------------------------------|-----------------------|----------------------------------|
| OMIP            | 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                            |
| OMIClear        | Direct Clearing Member          | 10 000                | 10 000                           |
|                 | General Clearing Member         | 15 000                | 15 000                           |
|                 | Financial Settlement Agent      | 0                     | 0                                |
|                 | Physical Settlement Agent       | 0                     | 0                                |

<sup>(1)</sup> For Own Account and Own and Third Parties Account / Por Cuenta Propia y Ajena / Por Conta Própria e de Terceiros.

<sup>(2)</sup> For Third Parties Account / Por Cuenta Ajena / Por Conta de Terceiros.

<sup>(3)</sup> Paid 6.000 EUR in the admission date plus 6.000 EUR when open the first trading account / Cobrase 6.000 EUR con la admisión. más 6.000 cuando de la apertura de la primera cuenta de negociación / Pagos 6.000 EUR aquando da admissão mais 6.000 EUR por ocasião da abertura da primeira conta de negociação.

<sup>(4)</sup> Up to a maximum 12.000 EUR / Hasta el límite de 12.000 EUR / Até ao máximo de 12.000 EUR. Subject to the minimum value of 2000 EUR /Sujeito ao valor mínimo de 2.000 EUR /Sujeito al valor mínimo de 2.000 EUR

The Price List can be found in attachment to OMIP Notice 03/2010 and OMIClear Notice 01/2010 / Las Tarifas encuéntranse en adjunto al Aviso OMIP 03/2010 y al Aviso OMIClear 01/2010 / O Preçário encontra-se em anexo ao Aviso OMIP 03/2010 e ao Aviso OMIClear 01/2010.

## **4. Rules / Reglas / Regras**

### **4.1. Trading Rules / Reglas de Negociación / Regras da Negociação:**

<http://www.omip.pt/downloads.php>

### **4.2. Clearing Rules / Reglas de Compensación / Regras da Compensação:**

<http://www.omip.pt/downloads.php>

### **4.3. Code of Conduct / Código de Ética / Código de Ética**

<http://www.omip.pt/downloads.php>

## **5. Market Making / Creación de Mercado / Fomento de Mercado**

### **5.1. Futures / Futuros / Futuros**

Endesa Generación, S.A.U performs market making operations in the two front months each moment listed for trading on the "FTB..." contracts.

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

EDF Trading Limited performs market making operations in the second year each moment listed for trading on the "FTB..." contracts.

Endesa Generación, S.A.U realiza operaciones de creación de mercado en los dos meses más cercanos a cada momento listados para negociación en los contratos "FTB..."

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

EDF Trading Limited realiza operaciones de creación de mercado en el segundo año más cercano a cada momento listado para negociación en los contratos "FTB..."

Endesa Generación, S.A.U. realiza operações de fomento de mercado nos dois primeiros meses a cada momento listados para negociação nos contratos "FTB..."

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

EDF Trading Limited realiza operações de fomento de mercado no segundo ano a cada momento listado para negociação nos contratos "FTB..."