

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

### 1.1 MIBEL SPEL Base Load Futures

| Instrument       | Nominal Value | FTB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        | OTC    | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  |        |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FTB D Th14Dec-23 | 24            |         |                 |       |       |       |                |       | 67,26      | -0,88  |         |                          |        |          |        |        |               |
| FTB D Fr15Dec-23 | 24            |         |                 |       |       |       |                |       | 66,56      | -0,22  |         |                          |        |          |        |        |               |
| FTB D Sa16Dec-23 | 24            |         |                 |       |       |       |                |       | 79,88      | 18,83  |         |                          |        |          |        |        |               |
| FTB D Su17Dec-23 | 24            |         |                 |       |       |       |                |       | 74,12      | 17,46  |         |                          |        |          |        |        |               |
| FTB WE 16Dec-23  | 48            |         |                 |       |       |       |                |       | 77,00      | 18,14  |         |                          |        |          |        |        |               |
| FTB Wk51-23      | 168           |         |                 |       |       |       |                |       | 69,00      | 1,50   |         |                          |        |          |        |        |               |
| FTB Wk52-23      | 168           |         |                 |       |       |       |                |       | 51,00      | 4,75   |         |                          |        |          |        |        |               |
| FTB Wk01-24      | 168           |         |                 |       |       |       |                |       | 52,13      | 1,75   |         |                          |        |          |        |        |               |
| FTB Wk02-24      | 168           |         |                 |       |       |       |                |       | 80,50      | 1,75   |         |                          |        |          |        |        |               |
| FTB M Jan-24     | 744           |         |                 |       |       |       | 77,40          | 82,20 | 80,50      | 1,75   |         |                          |        |          |        | 1      | 7             |
| FTB M Feb-24     | 696           |         |                 |       |       |       | 74,00          | 78,80 | 76,00      | -1,25  |         |                          |        |          |        |        |               |
| FTB M Mar-24     | 743           |         |                 |       |       |       |                |       | 62,68      | 0,59   |         |                          |        |          |        |        |               |
| FTB M Apr-24     | 720           |         |                 |       |       |       |                |       | 57,14      | 1,08   |         |                          |        |          |        |        |               |
| FTB M May-24     | 744           |         |                 |       |       |       |                |       | 61,11      | -0,89  |         |                          |        |          |        |        |               |
| FTB M Jun-24     | 720           |         |                 |       |       |       |                |       | 76,52      | -3,56  |         |                          |        |          |        |        |               |
| FTB Q1-24        | 2183          |         |                 |       |       |       |                |       | 73,00      | 0,40   |         |                          |        |          |        |        | 27            |
| FTB Q2-24        | 2184          |         |                 |       |       |       |                |       | 64,88      | -1,12  |         |                          |        |          |        | 1      | 15            |
| FTB Q3-24        | 2208          |         |                 |       |       |       |                |       | 86,30      | 0,70   |         |                          |        |          |        |        |               |
| FTB Q4-24        | 2209          |         |                 |       |       |       |                |       | 89,60      | -0,99  |         |                          |        |          |        |        | 3             |
| FTB Q1-25        | 2159          |         |                 |       |       |       |                |       | 82,77      | 0,25   |         |                          |        |          |        |        |               |
| FTB Q2-25        | 2184          |         |                 |       |       |       |                |       | 52,17      | 0,25   |         |                          |        |          |        |        |               |
| FTB Q3-25        | 2208          |         |                 |       |       |       |                |       | 67,38      | 0,25   |         |                          |        |          |        |        |               |
| FTB YR-24        | 8784          |         |                 |       |       |       | 76,50          | 80,50 | 78,50      | -0,25  |         |                          |        |          |        | 1      | 330           |
| FTB YR-25        | 8760          |         |                 |       |       |       |                | 70,00 | 69,00      | 0,25   |         |                          |        |          |        |        | 148           |
| FTB YR-26        | 8760          |         |                 |       |       |       |                |       | 67,75      | 0,25   |         |                          |        |          |        |        | 130           |
| FTB YR-27        | 8760          |         |                 |       |       |       |                |       | 63,50      | 0,00   |         |                          |        |          |        |        | 124           |
| FTB YR-28        | 8784          |         |                 |       |       |       |                |       | 61,00      | -1,24  |         |                          |        |          |        |        | 99            |
| FTB YR-29        | 8760          |         |                 |       |       |       |                |       | 59,04      | 3,00   |         |                          |        |          |        |        | 96            |
| FTB YR-30        | 8760          |         |                 |       |       |       |                |       | 54,12      | 3,00   |         |                          |        |          |        |        | 96            |

|               |       |       |       |       |    |
|---------------|-------|-------|-------|-------|----|
| FTB YR-31     | 8760  |       | 50,14 | 3,00  | 96 |
| FTB YR-32     | 8784  |       | 48,80 | 3,00  | 10 |
| FTB YR-33     | 8760  |       | 48,29 | 3,00  | 10 |
| FTB PPA 24/28 | 43848 | 66,50 | 67,95 | -0,20 |    |
| FTB PPA 25/29 | 43824 |       | 64,06 | 0,45  |    |
| FTB PPA 24/33 | 87672 | 56,00 | 60,02 | 1,40  |    |

## 1.2 MIBEL PTEL Base Load Futures

| Instrument       | Nominal Value | FPB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FPB D Th14Dec-23 | 24            |         |                 |       |       |       |                |       | 67,40      | -0,74  |         |                          |        |          |        |        |               |
| FPB D Fr15Dec-23 | 24            |         |                 |       |       |       |                |       | 66,60      | -0,18  |         |                          |        |          |        |        |               |
| FPB D Sa16Dec-23 | 24            |         |                 |       |       |       |                |       | 79,92      | 18,87  |         |                          |        |          |        |        |               |
| FPB D Su17Dec-23 | 24            |         |                 |       |       |       |                |       | 74,16      | 17,50  |         |                          |        |          |        |        |               |
| FPB WE 16Dec-23  | 48            |         |                 |       |       |       |                |       | 77,04      | 18,18  |         |                          |        |          |        |        |               |
| FPB Wk51-23      | 168           |         |                 |       |       |       |                |       | 69,13      | 1,50   |         |                          |        |          |        |        |               |
| FPB Wk52-23      | 168           |         |                 |       |       |       |                |       | 51,13      | 4,75   |         |                          |        |          |        |        |               |
| FPB Wk01-24      | 168           |         |                 |       |       |       |                |       | 52,98      | 1,75   |         |                          |        |          |        |        |               |
| FPB Wk02-24      | 168           |         |                 |       |       |       |                |       | 81,35      | 1,75   |         |                          |        |          |        |        |               |
| FPB M Jan-24     | 744           |         |                 |       |       |       |                |       | 81,48      | 1,88   |         |                          |        |          |        |        |               |
| FPB M Feb-24     | 696           |         |                 |       |       |       |                |       | 76,97      | -1,13  |         |                          |        |          |        |        |               |
| FPB M Mar-24     | 743           |         |                 |       |       |       |                |       | 63,63      | 0,69   |         |                          |        |          |        |        |               |
| FPB M Apr-24     | 720           |         |                 |       |       |       |                |       | 58,58      | 1,17   |         |                          |        |          |        |        |               |
| FPB M May-24     | 744           |         |                 |       |       |       |                |       | 62,55      | -0,80  |         |                          |        |          |        |        |               |
| FPB M Jun-24     | 720           |         |                 |       |       |       |                |       | 77,99      | -3,44  |         |                          |        |          |        |        |               |
| FPB Q1-24        | 2183          |         |                 |       |       |       |                |       | 73,97      | 0,52   |         |                          |        |          |        |        |               |
| FPB Q2-24        | 2184          |         |                 |       |       |       |                |       | 66,33      | -1,02  |         |                          |        |          |        |        |               |
| FPB Q3-24        | 2208          |         |                 |       |       |       |                |       | 87,79      | 0,60   |         |                          |        |          |        |        |               |
| FPB Q4-24        | 2209          |         |                 |       |       |       |                |       | 91,09      | -1,10  |         |                          |        |          |        |        |               |
| FPB Q1-25        | 2159          |         |                 |       |       |       |                |       | 83,72      | 0,25   |         |                          |        |          |        |        |               |
| FPB Q2-25        | 2184          |         |                 |       |       |       |                |       | 53,12      | 0,25   |         |                          |        |          |        |        |               |
| FPB Q3-25        | 2208          |         |                 |       |       |       |                |       | 68,33      | 0,25   |         |                          |        |          |        |        |               |
| FPB YR-24        | 8784          |         |                 |       |       |       |                |       | 79,85      | -0,25  |         |                          |        |          |        |        | 123           |
| FPB YR-25        | 8760          |         |                 |       |       |       |                |       | 69,95      | 0,25   |         |                          |        |          |        |        |               |
| FPB YR-26        | 8760          |         |                 |       |       |       |                |       | 68,70      | 0,25   |         |                          |        |          |        |        |               |
| FPB YR-27        | 8760          |         |                 |       |       |       |                |       | 64,19      | 0,00   |         |                          |        |          |        |        |               |
| FPB YR-28        | 8784          |         |                 |       |       |       |                |       | 61,69      | -1,24  |         |                          |        |          |        |        |               |
| FPB YR-29        | 8760          |         |                 |       |       |       |                |       | 59,73      | 3,00   |         |                          |        |          |        |        |               |
| FPB YR-30        | 8760          |         |                 |       |       |       |                |       | 54,81      | 3,00   |         |                          |        |          |        |        |               |
| FPB YR-31        | 8760          |         |                 |       |       |       |                |       | 50,50      | 3,00   |         |                          |        |          |        |        |               |
| FPB YR-32        | 8784          |         |                 |       |       |       |                |       | 49,16      | 3,00   |         |                          |        |          |        |        |               |
| FPB YR-33        | 8760          |         |                 |       |       |       |                |       | 48,65      | 3,00   |         |                          |        |          |        |        |               |

### 1.3 MIBEL SPEL Solar Futures

| Instrument       | Nominal Value | FTS     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FTS D Th14Dec-23 | 2,35          |         |                 |       |       |       |                |       | 51,95      | -13,94 |         |                          |        |          |        |        |               |
| FTS D Fr15Dec-23 | 2,35          |         |                 |       |       |       |                |       | 61,05      | -3,48  |         |                          |        |          |        |        |               |
| FTS D Sa16Dec-23 | 2,35          |         |                 |       |       |       |                |       | 60,58      | 18,84  |         |                          |        |          |        |        |               |
| FTS D Su17Dec-23 | 2,35          |         |                 |       |       |       |                |       | 54,12      | 17,46  |         |                          |        |          |        |        |               |
| FTS WE 16Dec-23  | 4,70          |         |                 |       |       |       |                |       | 57,35      | 18,15  |         |                          |        |          |        |        |               |
| FTS Wk51-23      | 16,45         |         |                 |       |       |       |                |       | 50,67      | 1,50   |         |                          |        |          |        |        |               |
| FTS Wk52-23      | 16,45         |         |                 |       |       |       |                |       | 32,67      | 4,75   |         |                          |        |          |        |        |               |
| FTS Wk01-24      | 18,62         |         |                 |       |       |       |                |       | 30,98      | 1,75   |         |                          |        |          |        |        |               |
| FTS Wk02-24      | 18,62         |         |                 |       |       |       |                |       | 59,35      | 1,75   |         |                          |        |          |        |        |               |
| FTS M Jan-24     | 82,46         |         |                 |       |       |       |                |       | 62,45      | 4,85   |         |                          |        |          |        |        |               |
| FTS M Feb-24     | 112,23        |         |                 |       |       |       |                |       | 57,71      | -0,60  |         |                          |        |          |        |        |               |
| FTS M Mar-24     | 143,53        |         |                 |       |       |       |                |       | 43,70      | 1,15   |         |                          |        |          |        |        |               |
| FTS M Apr-24     | 169,50        |         |                 |       |       |       |                |       | 36,15      | 1,93   |         |                          |        |          |        |        |               |
| FTS M May-24     | 213,90        |         |                 |       |       |       |                |       | 40,14      | 0,09   |         |                          |        |          |        |        |               |
| FTS M Jun-24     | 219           |         |                 |       |       |       |                |       | 55,61      | -2,16  |         |                          |        |          |        |        |               |
| FTS Q1-24        | 338,22        |         |                 |       |       |       |                |       | 52,92      | 1,47   |         |                          |        |          |        |        |               |
| FTS Q2-24        | 602,40        |         |                 |       |       |       |                |       | 44,64      | -0,21  |         |                          |        |          |        |        |               |
| FTS Q3-24        | 619,19        |         |                 |       |       |       |                |       | 66,50      | -0,38  |         |                          |        |          |        |        |               |
| FTS Q4-24        | 277,52        |         |                 |       |       |       |                |       | 69,87      | -2,19  |         |                          |        |          |        |        |               |
| FTS Q1-25        | 334,35        |         |                 |       |       |       |                |       | 63,60      | 0,25   |         |                          |        |          |        |        |               |
| FTS Q2-25        | 602,40        |         |                 |       |       |       |                |       | 33,00      | 0,25   |         |                          |        |          |        |        |               |
| FTS Q3-25        | 619,19        |         |                 |       |       |       |                |       | 48,21      | 0,25   |         |                          |        |          |        |        |               |
| FTS YR-24        | 1837,33       |         |                 |       |       |       |                |       | 57,34      | -0,26  |         |                          |        |          |        |        |               |
| FTS YR-25        | 1833,46       |         |                 |       |       |       |                |       | 49,82      | 0,24   |         |                          |        |          |        |        |               |
| FTS YR-26        | 1833,46       |         |                 |       |       |       |                |       | 48,57      | 0,24   |         |                          |        |          |        |        |               |
| FTS YR-27        | 1833,46       |         |                 |       |       |       |                |       | 43,83      | 0,00   |         |                          |        |          |        |        |               |
| FTS YR-28        | 1837,33       |         |                 |       |       |       |                |       | 42,33      | -1,22  |         |                          |        |          |        |        |               |
| FTS YR-29        | 1833,46       |         |                 |       |       |       |                |       | 40,36      | 2,99   |         |                          |        |          |        |        |               |
| FTS YR-30        | 1833,46       |         |                 |       |       |       |                |       | 35,44      | 2,99   |         |                          |        |          |        |        |               |
| FTS YR-31        | 1833,46       |         |                 |       |       |       |                |       | 31,46      | 2,99   |         |                          |        |          |        |        |               |
| FTS YR-32        | 1837,33       |         |                 |       |       |       |                |       | 30,12      | 2,99   |         |                          |        |          |        |        |               |
| FTS YR-33        | 1833,46       |         |                 |       |       |       |                |       | 29,61      | 2,99   |         |                          |        |          |        |        |               |

|               |          |       |       |
|---------------|----------|-------|-------|
| FTS PPA 24/28 | 9175,04  | 48,38 | -0,20 |
| FTS PPA 25/29 | 9171,17  | 44,98 | 0,45  |
| FTS PPA 24/33 | 18346,21 | 40,89 | 1,39  |

## 1.4 MIBEL SPEL Peak Load Futures

| Instrument       | Nominal Value | FTK     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FTK D Th14Dec-23 | 12            |         |                 |       |       |       |                |       | 66,87      | -9,46  |         |                          |        |          |        |        |               |
| FTK D Fr15Dec-23 | 12            |         |                 |       |       |       |                |       | 72,61      | -2,36  |         |                          |        |          |        |        |               |
| FTK Wk51-23      | 60            |         |                 |       |       |       |                |       | 57,74      | 1,71   |         |                          |        |          |        |        |               |
| FTK Wk52-23      | 60            |         |                 |       |       |       |                |       | 37,23      | 5,42   |         |                          |        |          |        |        |               |
| FTK Wk01-24      | 60            |         |                 |       |       |       |                |       | 34,99      | 1,97   |         |                          |        |          |        |        |               |
| FTK Wk02-24      | 60            |         |                 |       |       |       |                |       | 67,04      | 1,98   |         |                          |        |          |        |        |               |
| FTK M Jan-24     | 276           |         |                 |       |       |       |                |       | 66,63      | 1,57   |         |                          |        |          |        |        |               |
| FTK M Feb-24     | 252           |         |                 |       |       |       |                |       | 61,57      | -1,22  |         |                          |        |          |        |        |               |
| FTK M Mar-24     | 252           |         |                 |       |       |       |                |       | 46,62      | 0,80   |         |                          |        |          |        |        |               |
| FTK M Apr-24     | 264           |         |                 |       |       |       |                |       | 40,99      | 1,17   |         |                          |        |          |        |        |               |
| FTK M May-24     | 276           |         |                 |       |       |       |                |       | 45,52      | -1,09  |         |                          |        |          |        |        |               |
| FTK M Jun-24     | 240           |         |                 |       |       |       |                |       | 63,05      | -4,18  |         |                          |        |          |        |        |               |
| FTK Q1-24        | 780           |         |                 |       |       |       |                |       | 58,53      | 0,42   |         |                          |        |          |        |        |               |
| FTK Q2-24        | 780           |         |                 |       |       |       |                |       | 49,38      | -1,28  |         |                          |        |          |        |        |               |
| FTK Q3-24        | 792           |         |                 |       |       |       |                |       | 73,56      | 0,80   |         |                          |        |          |        |        |               |
| FTK Q4-24        | 792           |         |                 |       |       |       |                |       | 77,29      | -1,10  |         |                          |        |          |        |        |               |
| FTK Q1-25        | 768           |         |                 |       |       |       |                |       | 72,15      | 0,28   |         |                          |        |          |        |        |               |
| FTK Q2-25        | 780           |         |                 |       |       |       |                |       | 37,44      | 0,29   |         |                          |        |          |        |        |               |
| FTK Q3-25        | 792           |         |                 |       |       |       |                |       | 54,69      | 0,28   |         |                          |        |          |        |        |               |
| FTK YR-24        | 3144          |         |                 |       |       |       |                |       | 64,77      | -0,29  |         |                          |        |          |        |        |               |
| FTK YR-25        | 3132          |         |                 |       |       |       |                |       | 56,52      | 0,27   |         |                          |        |          |        |        |               |
| FTK YR-26        | 3132          |         |                 |       |       |       |                |       | 55,10      | 0,27   |         |                          |        |          |        |        |               |
| FTK YR-27        | 3132          |         |                 |       |       |       |                |       | 49,51      | 0,00   |         |                          |        |          |        |        |               |
| FTK YR-28        | 3120          |         |                 |       |       |       |                |       | 47,60      | -1,37  |         |                          |        |          |        |        |               |
| FTK YR-29        | 3132          |         |                 |       |       |       |                |       | 44,78      | 3,32   |         |                          |        |          |        |        |               |
| FTK YR-30        | 3132          |         |                 |       |       |       |                |       | 39,50      | 3,33   |         |                          |        |          |        |        |               |
| FTK YR-31        | 3132          |         |                 |       |       |       |                |       | 35,06      | 3,33   |         |                          |        |          |        |        |               |
| FTK YR-32        | 3144          |         |                 |       |       |       |                |       | 33,57      | 3,33   |         |                          |        |          |        |        |               |
| FTK YR-33        | 3120          |         |                 |       |       |       |                |       | 33,00      | 3,33   |         |                          |        |          |        |        |               |

## 1.5 MIBEL SPEL Base Load Forwards

| Instrument   | Nominal Value | FWB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|--------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|              |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|              |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|              |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FWB Wk51-23  | 168           |         |                 |       |       |       |                |       | 69,00      | 1,50   |         |                          |        |          |        |        |               |
| FWB Wk52-23  | 168           |         |                 |       |       |       |                |       | 51,00      | 4,75   |         |                          |        |          |        |        |               |
| FWB Wk01-24  | 168           |         |                 |       |       |       |                |       | 52,13      | 1,75   |         |                          |        |          |        |        |               |
| FWB Wk02-24  | 168           |         |                 |       |       |       |                |       | 80,50      | 1,75   |         |                          |        |          |        |        |               |
| FWB M Jan-24 | 744           |         |                 |       |       |       |                |       | 80,50      | 1,75   |         |                          |        |          |        |        |               |
| FWB M Feb-24 | 696           |         |                 |       |       |       |                |       | 76,00      | -1,25  |         |                          |        |          |        |        |               |
| FWB M Mar-24 | 743           |         |                 |       |       |       |                |       | 62,68      | 0,59   |         |                          |        |          |        |        |               |
| FWB M Apr-24 | 720           |         |                 |       |       |       |                |       | 57,14      | 1,08   |         |                          |        |          |        |        |               |
| FWB M May-24 | 744           |         |                 |       |       |       |                |       | 61,11      | -0,89  |         |                          |        |          |        |        |               |
| FWB M Jun-24 | 720           |         |                 |       |       |       |                |       | 76,52      | -3,56  |         |                          |        |          |        |        |               |
| FWB Q1-24    | 2183          |         |                 |       |       |       |                |       | 73,00      | 0,40   |         |                          |        |          |        |        |               |
| FWB Q2-24    | 2184          |         |                 |       |       |       |                |       | 64,88      | -1,12  |         |                          |        |          |        |        |               |
| FWB Q3-24    | 2208          |         |                 |       |       |       |                |       | 86,30      | 0,70   |         |                          |        |          |        |        |               |
| FWB Q4-24    | 2209          |         |                 |       |       |       |                |       | 89,60      | -0,99  |         |                          |        |          |        |        |               |
| FWB Q1-25    | 2159          |         |                 |       |       |       |                |       | 82,77      | 0,25   |         |                          |        |          |        |        |               |
| FWB Q2-25    | 2184          |         |                 |       |       |       |                |       | 52,17      | 0,25   |         |                          |        |          |        |        |               |
| FWB Q3-25    | 2208          |         |                 |       |       |       |                |       | 67,38      | 0,25   |         |                          |        |          |        |        |               |
| FWB YR-24    | 8784          |         |                 |       |       |       |                |       | 78,50      | -0,25  |         |                          |        |          |        |        |               |
| FWB YR-25    | 8760          |         |                 |       |       |       |                |       | 69,00      | 0,25   |         |                          |        |          |        |        |               |
| FWB YR-26    | 8760          |         |                 |       |       |       |                |       | 67,75      | 0,25   |         |                          |        |          |        |        |               |
| FWB YR-27    | 8760          |         |                 |       |       |       |                |       | 63,50      | 0,00   |         |                          |        |          |        |        |               |
| FWB YR-28    | 8784          |         |                 |       |       |       |                |       | 61,00      | -1,24  |         |                          |        |          |        |        |               |
| FWB YR-29    | 8760          |         |                 |       |       |       |                |       | 59,04      | 3,00   |         |                          |        |          |        |        |               |
| FWB YR-30    | 8760          |         |                 |       |       |       |                |       | 54,12      | 3,00   |         |                          |        |          |        |        |               |
| FWB YR-31    | 8760          |         |                 |       |       |       |                |       | 50,14      | 3,00   |         |                          |        |          |        |        |               |
| FWB YR-32    | 8784          |         |                 |       |       |       |                |       | 48,80      | 3,00   |         |                          |        |          |        |        |               |
| FWB YR-33    | 8760          |         |                 |       |       |       |                |       | 48,29      | 3,00   |         |                          |        |          |        |        |               |

## 1.6 MIBEL PTEL Base Load Mini SWAP

| Instrument       | Nominal Value | SPB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| SPB D Th14Dec-23 | 2,40          |         |                 |       |       |       |                |       | 67,40      | -0,74  |         |                          |        |          |        |        |               |
| SPB D Fr15Dec-23 | 2,40          |         |                 |       |       |       |                |       | 66,60      | -0,18  |         |                          |        |          |        |        |               |
| SPB D Sa16Dec-23 | 2,40          |         |                 |       |       |       |                |       | 79,92      | 18,87  |         |                          |        |          |        |        |               |
| SPB D Su17Dec-23 | 2,40          |         |                 |       |       |       |                |       | 74,16      | 17,50  |         |                          |        |          |        |        |               |
| SPB WE 16Dec-23  | 4,80          |         |                 |       |       |       |                |       | 77,04      | 18,18  |         |                          |        |          |        |        |               |
| SPB Wk51-23      | 16,80         |         |                 |       |       |       |                |       | 69,13      | 1,50   |         |                          |        |          |        |        |               |
| SPB Wk52-23      | 16,80         |         |                 |       |       |       |                |       | 51,13      | 4,75   |         |                          |        |          |        |        |               |
| SPB Wk01-24      | 16,80         |         |                 |       |       |       |                |       | 52,98      | 1,75   |         |                          |        |          |        |        |               |
| SPB Wk02-24      | 16,80         |         |                 |       |       |       |                |       | 81,35      | 1,75   |         |                          |        |          |        |        |               |
| SPB M Jan-24     | 74,40         |         |                 |       |       |       |                |       | 81,48      | 1,88   |         |                          |        |          |        |        |               |
| SPB M Feb-24     | 69,60         |         |                 |       |       |       |                |       | 76,97      | -1,13  |         |                          |        |          |        |        |               |
| SPB M Mar-24     | 74,30         |         |                 |       |       |       |                |       | 63,63      | 0,69   |         |                          |        |          |        |        |               |
| SPB M Apr-24     | 72            |         |                 |       |       |       |                |       | 58,58      | 1,17   |         |                          |        |          |        |        |               |
| SPB M May-24     | 74,40         |         |                 |       |       |       |                |       | 62,55      | -0,80  |         |                          |        |          |        |        |               |
| SPB M Jun-24     | 72            |         |                 |       |       |       |                |       | 77,99      | -3,44  |         |                          |        |          |        |        |               |
| SPB Q1-24        | 218,30        |         |                 |       |       |       |                |       | 73,97      | 0,52   |         |                          |        |          |        |        |               |
| SPB Q2-24        | 218,40        |         |                 |       |       |       |                |       | 66,33      | -1,02  |         |                          |        |          |        |        |               |
| SPB Q3-24        | 220,80        |         |                 |       |       |       |                |       | 87,79      | 0,60   |         |                          |        |          |        |        |               |
| SPB Q4-24        | 220,90        |         |                 |       |       |       |                |       | 91,09      | -1,10  |         |                          |        |          |        |        |               |
| SPB Q1-25        | 215,90        |         |                 |       |       |       |                |       | 83,72      | 0,25   |         |                          |        |          |        |        |               |
| SPB Q2-25        | 218,40        |         |                 |       |       |       |                |       | 53,12      | 0,25   |         |                          |        |          |        |        |               |
| SPB Q3-25        | 220,80        |         |                 |       |       |       |                |       | 68,33      | 0,25   |         |                          |        |          |        |        |               |
| SPB YR-24        | 878,40        |         |                 |       |       |       |                |       | 79,85      | -0,25  |         |                          |        |          |        |        |               |
| SPB YR-25        | 876           |         |                 |       |       |       |                |       | 69,95      | 0,25   |         |                          |        |          |        |        |               |
| SPB YR-26        | 876           |         |                 |       |       |       |                |       | 68,70      | 0,25   |         |                          |        |          |        |        |               |
| SPB YR-27        | 876           |         |                 |       |       |       |                |       | 64,19      | 0,00   |         |                          |        |          |        |        |               |
| SPB YR-28        | 878,40        |         |                 |       |       |       |                |       | 61,69      | -1,24  |         |                          |        |          |        |        |               |
| SPB YR-29        | 876           |         |                 |       |       |       |                |       | 59,73      | 3,00   |         |                          |        |          |        |        |               |
| SPB YR-30        | 876           |         |                 |       |       |       |                |       | 54,81      | 3,00   |         |                          |        |          |        |        |               |
| SPB YR-31        | 876           |         |                 |       |       |       |                |       | 50,50      | 3,00   |         |                          |        |          |        |        |               |
| SPB YR-32        | 878,40        |         |                 |       |       |       |                |       | 49,16      | 3,00   |         |                          |        |          |        |        |               |
| SPB YR-33        | 876           |         |                 |       |       |       |                |       | 48,65      | 3,00   |         |                          |        |          |        |        |               |



## 1.7 MIBEL SPEL Base Load SWAP

| Instrument       | Nominal Value | SWB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| SWB D Th14Dec-23 | 24            |         |                 |       |       |       |                |       | 67,26      | -0,88  |         |                          |        |          |        |        |               |
| SWB D Fr15Dec-23 | 24            |         |                 |       |       |       |                |       | 66,56      | -0,22  |         |                          |        |          |        |        |               |
| SWB D Sa16Dec-23 | 24            |         |                 |       |       |       |                |       | 79,88      | 18,83  |         |                          |        |          |        |        |               |
| SWB D Su17Dec-23 | 24            |         |                 |       |       |       |                |       | 74,12      | 17,46  |         |                          |        |          |        |        |               |
| SWB WE 16Dec-23  | 48            |         |                 |       |       |       |                |       | 77,00      | 18,14  |         |                          |        |          |        |        |               |
| SWB Wk51-23      | 168           |         |                 |       |       |       |                |       | 69,00      | 1,50   |         |                          |        |          |        |        |               |
| SWB Wk52-23      | 168           |         |                 |       |       |       |                |       | 51,00      | 4,75   |         |                          |        |          |        |        |               |
| SWB Wk01-24      | 168           |         |                 |       |       |       |                |       | 52,13      | 1,75   |         |                          |        |          |        |        |               |
| SWB Wk02-24      | 168           |         |                 |       |       |       |                |       | 80,50      | 1,75   |         |                          |        |          |        |        |               |
| SWB M Jan-24     | 744           |         |                 |       |       |       |                |       | 80,50      | 1,75   |         |                          |        |          |        |        |               |
| SWB M Feb-24     | 696           |         |                 |       |       |       |                |       | 76,00      | -1,25  |         |                          |        |          |        |        |               |
| SWB M Mar-24     | 743           |         |                 |       |       |       |                |       | 62,68      | 0,59   |         |                          |        |          |        |        |               |
| SWB M Apr-24     | 720           |         |                 |       |       |       |                |       | 57,14      | 1,08   |         |                          |        |          |        |        |               |
| SWB M May-24     | 744           |         |                 |       |       |       |                |       | 61,11      | -0,89  |         |                          |        |          |        |        |               |
| SWB M Jun-24     | 720           |         |                 |       |       |       |                |       | 76,52      | -3,56  |         |                          |        |          |        |        |               |
| SWB Q1-24        | 2183          |         |                 |       |       |       |                |       | 73,00      | 0,40   |         |                          |        |          |        |        |               |
| SWB Q2-24        | 2184          |         |                 |       |       |       |                |       | 64,88      | -1,12  |         |                          |        |          |        |        |               |
| SWB Q3-24        | 2208          |         |                 |       |       |       |                |       | 86,30      | 0,70   |         |                          |        |          |        |        |               |
| SWB Q4-24        | 2209          |         |                 |       |       |       |                |       | 89,60      | -0,99  |         |                          |        |          |        |        |               |
| SWB Q1-25        | 2159          |         |                 |       |       |       |                |       | 82,77      | 0,25   |         |                          |        |          |        |        |               |
| SWB Q2-25        | 2184          |         |                 |       |       |       |                |       | 52,17      | 0,25   |         |                          |        |          |        |        |               |
| SWB Q3-25        | 2208          |         |                 |       |       |       |                |       | 67,38      | 0,25   |         |                          |        |          |        |        |               |
| SWB YR-24        | 8784          |         |                 |       |       |       |                |       | 78,50      | -0,25  |         |                          |        |          |        |        |               |
| SWB YR-25        | 8760          |         |                 |       |       |       |                |       | 69,00      | 0,25   |         |                          |        |          |        |        |               |
| SWB YR-26        | 8760          |         |                 |       |       |       |                |       | 67,75      | 0,25   |         |                          |        |          |        |        |               |
| SWB YR-27        | 8760          |         |                 |       |       |       |                |       | 63,50      | 0,00   |         |                          |        |          |        |        |               |
| SWB YR-28        | 8784          |         |                 |       |       |       |                |       | 61,00      | -1,24  |         |                          |        |          |        |        |               |
| SWB YR-29        | 8760          |         |                 |       |       |       |                |       | 59,04      | 3,00   |         |                          |        |          |        |        |               |
| SWB YR-30        | 8760          |         |                 |       |       |       |                |       | 54,12      | 3,00   |         |                          |        |          |        |        |               |
| SWB YR-31        | 8760          |         |                 |       |       |       |                |       | 50,14      | 3,00   |         |                          |        |          |        |        |               |
| SWB YR-32        | 8784          |         |                 |       |       |       |                |       | 48,80      | 3,00   |         |                          |        |          |        |        |               |
| SWB YR-33        | 8760          |         |                 |       |       |       |                |       | 48,29      | 3,00   |         |                          |        |          |        |        |               |

## 1.8 MIBEL SPEL Base Load Futures Options

| Instrument         | Nominal Value | OEB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|--------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                    |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                    |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                    |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| OEB C M Jan-24 114 | 744           |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C M Jan-24 115 | 744           |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C M Jan-24 116 | 744           |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C M Jan-24 117 | 744           |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB P M Jan-24 110 | 744           |         |                 |       |       |       |                |       | 29,48      | -1,75  |         |                          |        |          |        |        |               |
| OEB P M Jan-24 111 | 744           |         |                 |       |       |       |                |       | 30,48      | -1,75  |         |                          |        |          |        |        |               |
| OEB P M Jan-24 112 | 744           |         |                 |       |       |       |                |       | 31,48      | -1,75  |         |                          |        |          |        |        |               |
| OEB P M Jan-24 113 | 744           |         |                 |       |       |       |                |       | 32,48      | -1,75  |         |                          |        |          |        |        |               |
| OEB C M Feb-24 88  | 696           |         |                 |       |       |       |                |       | 0,29       | -0,13  |         |                          |        |          |        |        |               |
| OEB C M Feb-24 89  | 696           |         |                 |       |       |       |                |       | 0,22       | -0,12  |         |                          |        |          |        |        |               |
| OEB C M Feb-24 90  | 696           |         |                 |       |       |       |                |       | 0,17       | -0,10  |         |                          |        |          |        |        |               |
| OEB C M Feb-24 91  | 696           |         |                 |       |       |       |                |       | 0,14       | -0,07  |         |                          |        |          |        |        |               |
| OEB P M Feb-24 84  | 696           |         |                 |       |       |       |                |       | 8,67       | 0,97   |         |                          |        |          |        |        |               |
| OEB P M Feb-24 85  | 696           |         |                 |       |       |       |                |       | 9,53       | 1,01   |         |                          |        |          |        |        |               |
| OEB P M Feb-24 86  | 696           |         |                 |       |       |       |                |       | 10,41      | 1,05   |         |                          |        |          |        |        |               |
| OEB P M Feb-24 87  | 696           |         |                 |       |       |       |                |       | 11,31      | 1,08   |         |                          |        |          |        |        |               |
| OEB C Q1-24 113    | 2183          |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C Q1-24 114    | 2183          |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C Q1-24 115    | 2183          |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB C Q1-24 116    | 2183          |         |                 |       |       |       |                |       | 0,00       | 0,00   |         |                          |        |          |        |        |               |
| OEB P Q1-24 109    | 2183          |         |                 |       |       |       |                |       | 35,98      | -0,40  |         |                          |        |          |        |        |               |
| OEB P Q1-24 110    | 2183          |         |                 |       |       |       |                |       | 36,98      | -0,40  |         |                          |        |          |        |        |               |
| OEB P Q1-24 111    | 2183          |         |                 |       |       |       |                |       | 37,98      | -0,40  |         |                          |        |          |        |        |               |
| OEB P Q1-24 112    | 2183          |         |                 |       |       |       |                |       | 38,98      | -0,40  |         |                          |        |          |        |        |               |
| OEB C Q2-24 93     | 2184          |         |                 |       |       |       |                |       | 0,02       | -0,01  |         |                          |        |          |        |        |               |
| OEB C Q2-24 94     | 2184          |         |                 |       |       |       |                |       | 0,01       | -0,01  |         |                          |        |          |        |        |               |
| OEB C Q2-24 95     | 2184          |         |                 |       |       |       |                |       | 0,01       | -0,01  |         |                          |        |          |        |        |               |
| OEB C Q2-24 96     | 2184          |         |                 |       |       |       |                |       | 0,01       | 0,00   |         |                          |        |          |        |        |               |
| OEB P Q2-24 90     | 2184          |         |                 |       |       |       |                |       | 24,88      | 1,09   |         |                          |        |          |        |        |               |
| OEB P Q2-24 91     | 2184          |         |                 |       |       |       |                |       | 25,87      | 1,10   |         |                          |        |          |        |        |               |
| OEB P Q2-24 92     | 2184          |         |                 |       |       |       |                |       | 26,85      | 1,10   |         |                          |        |          |        |        |               |
| OEB P Q2-24 93     | 2184          |         |                 |       |       |       |                |       | 27,83      | 1,10   |         |                          |        |          |        |        |               |

|                   |      |       |      |
|-------------------|------|-------|------|
| OEB C 4 YR-24 145 | 8784 | 0,00  | 0,00 |
| OEB C 4 YR-24 146 | 8784 | 0,00  | 0,00 |
| OEB C 4 YR-24 147 | 8784 | 0,00  | 0,00 |
| OEB C 4 YR-24 148 | 8784 | 0,00  | 0,00 |
| OEB P 4 YR-24 141 | 8784 | 62,47 | 0,26 |
| OEB P 4 YR-24 142 | 8784 | 63,47 | 0,26 |
| OEB P 4 YR-24 143 | 8784 | 64,47 | 0,26 |
| OEB P 4 YR-24 144 | 8784 | 65,47 | 0,26 |

## 1.9 MIBEL Base Load FTR

| Instrument       | Nominal Value | FTR                      |                 |       |       |       |                |       |            |        |         |            |        |        |          |        |               |
|------------------|---------------|--------------------------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|------------|--------|--------|----------|--------|---------------|
|                  |               | Market Total (excl. OTC) |                 |       |       |       |                |       |            |        |         |            |        |        |          |        |               |
|                  |               | Auction                  | Trading Session |       |       |       | Closing Orders |       | Settlement |        |         |            |        |        | Buy+Sell |        |               |
|                  |               | Eq.                      | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change | Auction | Continuous | Energy | Fin.   | Phys.    | OTC    | Open Interest |
|                  | MWh           | €/MWh                    | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.     | MWh    | #cont. | #cont.   | #cont. | #cont.        |
| FTR E-P M Jan-24 | 744           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E M Jan-24 | 744           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P M Feb-24 | 696           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E M Feb-24 | 696           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P M Mar-24 | 743           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E M Mar-24 | 743           |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P Q1-24    | 2183          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E Q1-24    | 2183          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P Q2-24    | 2184          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E Q2-24    | 2184          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P Q3-24    | 2208          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E Q3-24    | 2208          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P Q4-24    | 2209          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E Q4-24    | 2209          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR E-P YR-24    | 8784          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |
| FTR P-E YR-24    | 8784          |                          |                 |       |       |       |                |       | 0,00       | 0,00   |         |            |        |        |          |        |               |

## 1.10 PVB-ES NG Financial Futures

| Instrument         | Nominal Value | FGF     |                 |       |       |       |                |        |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|--------------------|---------------|---------|-----------------|-------|-------|-------|----------------|--------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                    |               | Auction | Trading Session |       |       |       | Closing Orders |        | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                    |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask    | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                    |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh  | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FGF D Th14Dec-23   | 24            |         |                 |       |       |       |                |        | 32,870     | 0,870  |         |                          |        |          |        |        |               |
| FGF D Fr15Dec-23   | 24            |         |                 |       |       |       |                |        | 32,900     | 0,970  |         |                          |        |          |        |        |               |
| FGF D Sa16Dec-23   | 24            |         |                 |       |       |       |                |        | 32,830     | 0,500  |         |                          |        |          |        |        |               |
| FGF D Su17Dec-23   | 24            |         |                 |       |       |       |                |        | 33,030     | 0,700  |         |                          |        |          |        |        |               |
| FGF WE 16Dec-23    | 48            |         |                 |       |       |       |                |        | 32,930     | 0,600  |         |                          |        |          |        |        |               |
| FGF WE 23Dec-23    | 48            |         |                 |       |       |       |                |        | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGF WE 30Dec-23    | 48            |         |                 |       |       |       |                |        | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGF WE 06Jan-24    | 48            |         |                 |       |       |       |                |        | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGF WkDs51-23      | 120           |         |                 |       |       |       |                |        | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGF WkDs52-23      | 120           |         |                 |       |       |       |                |        | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGF WkDs01-24      | 120           |         |                 |       |       |       |                |        | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGF BoM Th14Dec-23 | 432           |         |                 |       |       |       |                |        | 32,908     | n.a.   |         |                          |        |          |        |        |               |
| FGF M Jan-24       | 744           |         |                 |       |       |       | 33,150         | 34,650 | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGF M Feb-24       | 696           |         |                 |       |       |       |                |        | 35,701     | 2,751  |         |                          |        |          |        |        |               |
| FGF M Mar-24       | 743           |         |                 |       |       |       |                |        | 34,476     | -0,911 |         |                          |        |          |        |        |               |
| FGF Q1-24          | 2183          |         |                 |       |       |       | 33,450         | 34,950 | 34,500     | 1,000  |         |                          |        |          |        |        |               |
| FGF Q2-24          | 2184          |         |                 |       |       |       |                |        | 34,006     | 0,508  |         |                          |        |          |        |        |               |
| FGF Q3-24          | 2208          |         |                 |       |       |       |                |        | 34,193     | 0,493  |         |                          |        |          |        |        |               |
| FGF Q4-24          | 2209          |         |                 |       |       |       |                |        | 36,488     | -0,393 |         |                          |        |          |        |        |               |
| FGF Sum-24         | 4392          |         |                 |       |       |       | 33,650         | 35,150 | 34,100     | 0,500  |         |                          |        |          |        |        |               |
| FGF Win-24         | 4368          |         |                 |       |       |       |                |        | 38,871     | 1,098  |         |                          |        |          |        |        |               |
| FGF Sum-25         | 4392          |         |                 |       |       |       |                |        | 34,401     | 0,926  |         |                          |        |          |        |        |               |
| FGF YR-24          | 8784          |         |                 |       |       |       | 34,450         | 35,950 | 34,800     | 0,400  |         |                          |        |          |        |        |               |
| FGF YR-25          | 8760          |         |                 |       |       |       |                |        | 35,903     | 0,959  |         |                          |        |          |        |        |               |

## 1.11 PVB-ES NG Futures

| Instrument         | Nominal Value | FGE     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|--------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                    |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                    |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                    |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FGE D Th14Dec-23   | 1             |         |                 |       |       |       |                |       | 32,870     | 0,870  |         |                          |        |          |        |        |               |
| FGE D Fr15Dec-23   | 1             |         |                 |       |       |       |                |       | 32,900     | 0,970  |         |                          |        |          |        |        |               |
| FGE D Sa16Dec-23   | 1             |         |                 |       |       |       |                |       | 32,830     | 0,500  |         |                          |        |          |        |        |               |
| FGE D Su17Dec-23   | 1             |         |                 |       |       |       |                |       | 33,030     | 0,700  |         |                          |        |          |        |        |               |
| FGE WE 16Dec-23    | 2             |         |                 |       |       |       |                |       | 32,930     | 0,600  |         |                          |        |          |        |        |               |
| FGE WE 23Dec-23    | 2             |         |                 |       |       |       |                |       | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGE WE 30Dec-23    | 2             |         |                 |       |       |       |                |       | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGE WE 06Jan-24    | 2             |         |                 |       |       |       |                |       | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGE WkDs51-23      | 5             |         |                 |       |       |       |                |       | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGE WkDs52-23      | 5             |         |                 |       |       |       |                |       | 32,908     | 0,776  |         |                          |        |          |        |        |               |
| FGE WkDs01-24      | 5             |         |                 |       |       |       |                |       | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGE BoM Th14Dec-23 | 18            |         |                 |       |       |       |                |       | 32,908     | n.a.   |         |                          |        |          |        |        |               |
| FGE M Jan-24       | 31            |         |                 |       |       |       |                |       | 33,400     | 1,270  |         |                          |        |          |        |        |               |
| FGE M Feb-24       | 29            |         |                 |       |       |       |                |       | 35,701     | 2,751  |         |                          |        |          |        |        |               |
| FGE M Mar-24       | 31            |         |                 |       |       |       |                |       | 34,476     | -0,911 |         |                          |        |          |        |        |               |
| FGE Q1-24          | 91            |         |                 |       |       |       |                |       | 34,500     | 1,000  |         |                          |        |          |        |        |               |
| FGE Q2-24          | 91            |         |                 |       |       |       |                |       | 34,006     | 0,508  |         |                          |        |          |        |        |               |
| FGE Q3-24          | 92            |         |                 |       |       |       |                |       | 34,193     | 0,493  |         |                          |        |          |        |        |               |
| FGE Q4-24          | 92            |         |                 |       |       |       |                |       | 36,488     | -0,393 |         |                          |        |          |        |        |               |
| FGE Sum-24         | 183           |         |                 |       |       |       |                |       | 34,100     | 0,500  |         |                          |        |          |        |        |               |
| FGE Win-24         | 182           |         |                 |       |       |       |                |       | 38,871     | 1,098  |         |                          |        |          |        |        |               |
| FGE Sum-25         | 183           |         |                 |       |       |       |                |       | 34,401     | 0,926  |         |                          |        |          |        |        |               |
| FGE YR-24          | 366           |         |                 |       |       |       |                |       | 34,800     | 0,400  |         |                          |        |          |        |        |               |
| FGE YR-25          | 365           |         |                 |       |       |       |                |       | 35,903     | 0,959  |         |                          |        |          |        |        |               |

## 1.12 Spread PVBES-TTF Futures

| Instrument         | Nominal Value | FST     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|--------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                    |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                    |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                    |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FST D Th14Dec-23   | 1             |         |                 |       |       |       |                |       | -2,152     | 0,609  |         |                          |        |          |        |        |               |
| FST D Fr15Dec-23   | 1             |         |                 |       |       |       |                |       | -2,152     | 0,609  |         |                          |        |          |        |        |               |
| FST D Sa16Dec-23   | 1             |         |                 |       |       |       |                |       | -1,380     | 0,697  |         |                          |        |          |        |        |               |
| FST D Su17Dec-23   | 1             |         |                 |       |       |       |                |       | -1,380     | 0,697  |         |                          |        |          |        |        |               |
| FST WE 16Dec-23    | 2             |         |                 |       |       |       |                |       | -1,380     | 0,697  |         |                          |        |          |        |        |               |
| FST WE 23Dec-23    | 2             |         |                 |       |       |       |                |       | -1,748     | 0,918  |         |                          |        |          |        |        |               |
| FST WE 30Dec-23    | 2             |         |                 |       |       |       |                |       | -1,748     | 0,918  |         |                          |        |          |        |        |               |
| FST WE 06Jan-24    | 2             |         |                 |       |       |       |                |       | -2,150     | 0,350  |         |                          |        |          |        |        |               |
| FST WkDs51-23      | 5             |         |                 |       |       |       |                |       | -1,733     | 1,111  |         |                          |        |          |        |        |               |
| FST WkDs52-23      | 5             |         |                 |       |       |       |                |       | -1,748     | 0,918  |         |                          |        |          |        |        |               |
| FST WkDs01-24      | 5             |         |                 |       |       |       |                |       | -2,150     | 0,350  |         |                          |        |          |        |        |               |
| FST BoM Th14Dec-23 | 18            |         |                 |       |       |       |                |       | -1,748     | n.a.   |         |                          |        |          |        |        |               |
| FST M Jan-24       | 31            |         |                 |       |       |       |                |       | -2,150     | 0,350  |         |                          |        |          |        |        |               |
| FST M Feb-24       | 29            |         |                 |       |       |       |                |       | -2,200     | 0,300  |         |                          |        |          |        |        |               |
| FST M Mar-24       | 31            |         |                 |       |       |       |                |       | -1,956     | -1,364 |         |                          |        |          |        |        |               |
| FST Q1-24          | 91            |         |                 |       |       |       |                |       | -2,100     | -0,250 |         |                          |        |          |        |        |               |
| FST Q2-24          | 91            |         |                 |       |       |       |                |       | -1,500     | -0,243 |         |                          |        |          |        |        |               |
| FST Q3-24          | 92            |         |                 |       |       |       |                |       | -1,500     | -0,243 |         |                          |        |          |        |        |               |
| FST Q4-24          | 92            |         |                 |       |       |       |                |       | -2,100     | 0,532  |         |                          |        |          |        |        |               |
| FST Sum-24         | 183           |         |                 |       |       |       |                |       | -1,500     | -0,243 |         |                          |        |          |        |        |               |
| FST Win-24         | 182           |         |                 |       |       |       |                |       | -1,850     | 0,000  |         |                          |        |          |        |        |               |
| FST Sum-25         | 183           |         |                 |       |       |       |                |       | -1,700     | 0,000  |         |                          |        |          |        |        |               |
| FST YR-24          | 366           |         |                 |       |       |       |                |       | -1,800     | -0,050 |         |                          |        |          |        |        |               |
| FST YR-25          | 365           |         |                 |       |       |       |                |       | -1,900     | 0,000  |         |                          |        |          |        |        |               |

### 1.13 FREL Base Load Futures

| Instrument       | Nominal Value | FFB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FFB D Th14Dec-23 | 24            |         |                 |       |       |       |                |       | 94,18      | -6,32  |         |                          |        |          |        |        |               |
| FFB D Fr15Dec-23 | 24            |         |                 |       |       |       |                |       | 94,00      | 0,00   |         |                          |        |          |        |        |               |
| FFB D Sa16Dec-23 | 24            |         |                 |       |       |       |                |       | 79,55      | 1,86   |         |                          |        |          |        |        |               |
| FFB D Su17Dec-23 | 24            |         |                 |       |       |       |                |       | 58,85      | 2,04   |         |                          |        |          |        |        |               |
| FFB WE 16Dec-23  | 48            |         |                 |       |       |       |                |       | 69,20      | 1,95   |         |                          |        |          |        |        |               |
| FFB Wk51-23      | 168           |         |                 |       |       |       |                |       | 59,65      | -2,51  |         |                          |        |          |        |        |               |
| FFB Wk52-23      | 168           |         |                 |       |       |       |                |       | 47,11      | -3,15  |         |                          |        |          |        |        |               |
| FFB Wk01-24      | 168           |         |                 |       |       |       |                |       | 63,00      | -2,75  |         |                          |        |          |        |        |               |
| FFB Wk02-24      | 168           |         |                 |       |       |       |                |       | 84,04      | 0,44   |         |                          |        |          |        |        |               |
| FFB M Jan-24     | 744           |         |                 |       |       |       |                |       | 85,04      | 2,61   |         |                          |        |          |        |        |               |
| FFB M Feb-24     | 696           |         |                 |       |       |       |                |       | 96,83      | 1,31   |         |                          |        |          |        |        |               |
| FFB M Mar-24     | 743           |         |                 |       |       |       |                |       | 87,51      | 2,53   |         |                          |        |          |        |        |               |
| FFB M Apr-24     | 720           |         |                 |       |       |       |                |       | 80,97      | 0,36   |         |                          |        |          |        |        |               |
| FFB M May-24     | 744           |         |                 |       |       |       |                |       | 69,34      | 0,37   |         |                          |        |          |        |        |               |
| FFB M Jun-24     | 720           |         |                 |       |       |       |                |       | 73,10      | 0,35   |         |                          |        |          |        |        |               |
| FFB Q1-24        | 2183          |         |                 |       |       |       |                |       | 89,64      | 2,17   |         |                          |        |          |        |        |               |
| FFB Q2-24        | 2184          |         |                 |       |       |       |                |       | 74,41      | 0,36   |         |                          |        |          |        |        |               |
| FFB Q3-24        | 2208          |         |                 |       |       |       |                |       | 87,37      | 1,12   |         |                          |        |          |        |        |               |
| FFB Q4-24        | 2209          |         |                 |       |       |       |                |       | 111,89     | -0,29  |         |                          |        |          |        |        |               |
| FFB Q1-25        | 2159          |         |                 |       |       |       |                |       | 116,53     | 1,03   |         |                          |        |          |        |        |               |
| FFB Q2-25        | 2184          |         |                 |       |       |       |                |       | 70,02      | 2,43   |         |                          |        |          |        |        |               |
| FFB Q3-25        | 2208          |         |                 |       |       |       |                |       | 72,72      | 1,91   |         |                          |        |          |        |        |               |
| FFB YR-24        | 8784          |         |                 |       |       |       |                |       | 90,88      | 0,84   |         |                          |        |          |        |        |               |
| FFB YR-25        | 8760          |         |                 |       |       |       |                |       | 89,99      | 0,60   |         |                          |        |          |        |        |               |
| FFB YR-26        | 8760          |         |                 |       |       |       |                |       | 85,47      | 0,57   |         |                          |        |          |        |        |               |
| FFB YR-27        | 8760          |         |                 |       |       |       |                |       | 77,12      | 0,34   |         |                          |        |          |        |        |               |
| FFB YR-28        | 8784          |         |                 |       |       |       |                |       | 65,84      | 0,87   |         |                          |        |          |        |        |               |
| FFB YR-29        | 8760          |         |                 |       |       |       |                |       | 65,84      | 0,87   |         |                          |        |          |        |        |               |
| FFB YR-30        | 8760          |         |                 |       |       |       |                |       | 65,84      | 0,87   |         |                          |        |          |        |        |               |



## 1.14 DEEL Base Load Futures

| Instrument       | Nominal Value | FDB     |                 |       |       |       |                |       |            |        |         | Market Total (excl. OTC) |        |          |        |        |               |
|------------------|---------------|---------|-----------------|-------|-------|-------|----------------|-------|------------|--------|---------|--------------------------|--------|----------|--------|--------|---------------|
|                  |               | Auction | Trading Session |       |       |       | Closing Orders |       | Settlement |        | Auction | Continuous               | Energy | Buy+Sell |        |        | Open Interest |
|                  |               | Eq.     | Open            | High  | Low   | Last  | Bid            | Ask   | Price      | Change |         |                          |        | Fin.     | Phys.  | OTC    |               |
|                  |               | MWh     | €/MWh           | €/MWh | €/MWh | €/MWh | €/MWh          | €/MWh | €/MWh      | €/MWh  | #cont.  | #cont.                   | MWh    | #cont.   | #cont. | #cont. | #cont.        |
| FDB D Th14Dec-23 | 24            |         |                 |       |       |       |                |       | 107,12     | -2,84  |         |                          |        |          |        |        |               |
| FDB D Fr15Dec-23 | 24            |         |                 |       |       |       |                |       | 93,13      | -1,87  |         |                          |        |          |        |        |               |
| FDB D Sa16Dec-23 | 24            |         |                 |       |       |       |                |       | 72,34      | -7,57  |         |                          |        |          |        |        |               |
| FDB D Su17Dec-23 | 24            |         |                 |       |       |       |                |       | 53,08      | 13,17  |         |                          |        |          |        |        |               |
| FDB WE 16Dec-23  | 48            |         |                 |       |       |       |                |       | 62,71      | 2,80   |         |                          |        |          |        |        |               |
| FDB Wk51-23      | 168           |         |                 |       |       |       |                |       | 55,05      | -0,86  |         |                          |        |          |        |        |               |
| FDB Wk52-23      | 168           |         |                 |       |       |       |                |       | 45,14      | 0,29   |         |                          |        |          |        |        |               |
| FDB Wk01-24      | 168           |         |                 |       |       |       |                |       | 64,16      | 1,93   |         |                          |        |          |        |        |               |
| FDB Wk02-24      | 168           |         |                 |       |       |       |                |       | 85,00      | 4,00   |         |                          |        |          |        |        |               |
| FDB M Jan-24     | 744           |         |                 |       |       |       |                |       | 87,29      | 2,53   |         |                          |        |          |        |        |               |
| FDB M Feb-24     | 696           |         |                 |       |       |       |                |       | 94,12      | 0,72   |         |                          |        |          |        |        |               |
| FDB M Mar-24     | 743           |         |                 |       |       |       |                |       | 86,15      | 2,54   |         |                          |        |          |        |        |               |
| FDB M Apr-24     | 720           |         |                 |       |       |       |                |       | 81,03      | 1,94   |         |                          |        |          |        |        |               |
| FDB M May-24     | 744           |         |                 |       |       |       |                |       | 73,19      | -0,37  |         |                          |        |          |        |        |               |
| FDB M Jun-24     | 720           |         |                 |       |       |       |                |       | 80,58      | -0,83  |         |                          |        |          |        |        |               |
| FDB Q1-24        | 2183          |         |                 |       |       |       |                |       | 89,08      | 1,96   |         |                          |        |          |        |        |               |
| FDB Q2-24        | 2184          |         |                 |       |       |       |                |       | 78,21      | 0,24   |         |                          |        |          |        |        |               |
| FDB Q3-24        | 2208          |         |                 |       |       |       |                |       | 91,34      | 0,55   |         |                          |        |          |        |        |               |
| FDB Q4-24        | 2209          |         |                 |       |       |       |                |       | 106,40     | 1,44   |         |                          |        |          |        |        |               |
| FDB Q1-25        | 2159          |         |                 |       |       |       |                |       | 109,62     | 1,17   |         |                          |        |          |        |        |               |
| FDB Q2-25        | 2184          |         |                 |       |       |       |                |       | 80,34      | -0,18  |         |                          |        |          |        |        |               |
| FDB Q3-25        | 2208          |         |                 |       |       |       |                |       | 85,49      | -0,20  |         |                          |        |          |        |        |               |
| FDB YR-24        | 8784          |         |                 |       |       |       |                |       | 91,30      | 1,05   |         |                          |        |          |        |        |               |
| FDB YR-25        | 8760          |         |                 |       |       |       |                |       | 93,16      | 0,17   |         |                          |        |          |        |        |               |
| FDB YR-26        | 8760          |         |                 |       |       |       |                |       | 88,10      | -0,55  |         |                          |        |          |        |        |               |
| FDB YR-27        | 8760          |         |                 |       |       |       |                |       | 83,25      | -0,14  |         |                          |        |          |        |        |               |
| FDB YR-28        | 8784          |         |                 |       |       |       |                |       | 74,18      | -0,14  |         |                          |        |          |        |        |               |
| FDB YR-29        | 8760          |         |                 |       |       |       |                |       | 71,02      | -0,14  |         |                          |        |          |        |        |               |
| FDB YR-30        | 8760          |         |                 |       |       |       |                |       | 69,38      | -0,14  |         |                          |        |          |        |        |               |

## 1.15 Index / Índices / Índices

### Power

| 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                |
| 13/12/2023 | 57,29      | 59,54 | 57,29      | 59,54 | 0,00             | 0,00 | 0,00        | 0,00 | 49,33            | 93,04               | 90,93               |
| 14/12/2023 | 67,40      | 67,16 | 67,26      | 66,87 | 0,14             | 0,29 | 0,00        | 0,14 | 51,95            | 107,12              | 94,18               |

### Nat Gas

| Day        | Iberian      |
|------------|--------------|
|            | PVB-ES Index |
|            |              |
| 13/12/2023 | 32,07        |
| 14/12/2023 | 32,87        |

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

See **part 2** of the document, provided separately in the same ZIP.

Consultar la **parte 2** del documento, que se proporciona por separado en el mismo ZIP.

Ver **parte 2** do documento, fornecido separadamente no mesmo ZIP.