



INFRAESTRUCTURA ENERGETICA NOVA, S. A. B. DE C. V., AND SUBSIDIARIES
Financial Derivatives Questionnaire

For the periods of nine and three month ended September 30, 2020 and 2019

I. QUALITATIVE INFORMATION.

A. Discussion of policies with respect to the use of financial instruments derivatives

- 1. Explain if and, as the case may be, under what circumstances do the issuer's policies permit the use of derivative financial instruments for hedging and/or trading purposes, and whether there are any procedures or manuals in place with respect thereto.**

Infraestructura Energética Nova, S. A. B. de C.V. and subsidiaries ("IEnova") (collectively, the "Company") follows the accounting policy for instruments derivatives and hedging activities for the use of derivatives for hedging purposes. If the derivative transaction is for trading purposes, the authorization of the Executive Finance Vice president or the Executive Vice president of Operations of the Company will be required.

As of this date, IEnova management has policies, procedures and manuals related to the Financial Risk Management, which contemplate the use of Derivative Financial Instruments ("FIDs") and Non-Derivatives.

By means of policies, the Company management, identifies, assesses, monitors and centrally manages the financial risks of its operating subsidiaries through written policies that establish limits associated with specific risks:

-) Permissible losses from each FIDs.
-) The appropriate use of certain FIDs.
-) Specific cases in which instruments can be designated as hedges.
-) Specific cases in which derivative instruments do not qualify for hedge accounting but can qualify as held-for-trading.

- 2. General description of the objectives for use of the financial instruments derivatives and the risks associated with such instruments.**

IEnova celebrates FIDs to reduce Company's exposure to fluctuations in natural gas and electricity prices, to manage the exposure to fluctuations in interest rates movements, to help manage the exposure for obligation payments denominated in Mexican pesos (The Company's functional currency is the U.S. Dollar), and to help manage the exposure on the future income flows received in mexican pesos.

The Company seeks to minimize the potential negative effects of these risks on its financial performance through an overall risk management program.

3. Used instruments; hedging or trading strategies implemented.

As shown in the table below (reference to number 20), as of September 30, 2020 and 2019 the Company had entered into the following FIDs, for hedge and trading purposes.

- a. Cross currency swaps and interest rate swaps.
- b. Interest rate swaps.
- c. Forward currency transactions.
- d. Electric energy price swaps, natural gas price swaps and carbon allowance price swaps
- e. Natural gas purchase contracts.

4. Authorized trading markets and eligible counterparties.

The derivative operations are “Over the Counter” (“OTC”) and the counterparties are recognized institutions or unconsolidated affiliates.

5. Policies with respect to the appointment of appraisers or valuation agents.

The Company recognizes all assets or liabilities that arise from transactions with FIDs at fair value on the Consolidated Statements of Financial Position, regardless of the intent in holding them. Fair value is determined using prices quoted on recognized markets or derived from directly or indirectly observable inputs.

The fair value is determined by applying valuation techniques recognized in the financial sector which use standard industry models.

6. Policies with respect to margins, collateral, credit facilities and market risk.

As of September 30, 2020 and 2019, the Company have policies with respect margins, collateral, credit facilities and market risk the Company and its subsidiaries do not provide their counterparties margin or collateral for their hedging operations.

The Company uses valuation techniques that include input data. These inputs can be easily observed, corroborated in the market or generally not observable (Level 2). Note 8.2 in Condensed Interim Consolidated Financial Statements as of September 30, 2020 and 2019 respectively, provides detailed information about the key assumptions used in determining the fair value of FIDs.

The Company considers that the valuation techniques and assumptions used to determine the fair value of our FIDs are appropriate.

See Note 3.2.4 and 3.2.5 in the annual Consolidated Financial Statements ended December 31, 2019.

7. Internal control procedures to manage the exposure to market and liquidity risks.

As of September 30, 2020, the market risk is the risk of erosion of the Company’s cash flows, earnings, asset values and equity due to adverse changes in market prices, interest rate and foreign currency rates.

The Company has policies governing its market risk management and trading activities. The Parent’s senior officers are members of committees that establish policies, oversee energy risk



management activities and monitor the results of trading and other activities to ensure compliance with Company's stated energy risk management and trading policies. These activities include, but are not limited to daily monitoring of market positions that create risk, liquidity and market risk. The respective oversight organizations and committees are independent of the energy procurement departments.

The Company enters a variety of FIDs to manage its exposure to commodity price, interest rate and foreign currency exchange rate risks, including:

-) Cross-currency and interest rate swaps to mitigate the peso exposure of debt issued in Mexican pesos and variable rate.
-) Interest rate swaps to mitigate the risk of rising interest rates.
-) Forward currency transactions to mitigate the risk of exposure to the volatility of the currency rate on the future flows expected from the income received in Mexican pesos.
-) Electric energy price swaps, natural gas and carbon allowance price swaps.
-) Natural gas purchase contracts.

Parent's senior management and the risk management areas of the Company manage liquidity risk; who have established a liquidity risk management framework to mitigate the financing and liquidity requirements of the Company.

See Note 24.10 in the annual Consolidated Financial Statements as of and for the year ended December 31, 2019.

8. Review of the aforementioned procedures by an independent third party.

For the condensed Interim Consolidated Financial Statements for the nine and three month periods ended September 30, 2020 and 2019, including operations with FIDs, the Company's management receives advice from Chatham Hedging Advisors, LLC in the fair value verification and in the determination of the effectiveness of hedging instruments; of the risk management areas of the Company; additionally, these amounts, positions and conclusions have been reviewed by the external auditor of the Company.

9. Information concerning the FID approval process, indicating whether there is a Committee responsible therefor and for managing the risks associated therewith.

IEnova's key directors and senior officers, supported by the Company's risk management area, oversee Company's market risk management activities, supervise and authorize according to the established policy the results of Company's trading and other activities to ensure compliance with Company's established management and trading policies. These activities include, but are not limited to, daily monitoring of derivative position which originate credit, liquidity and market risk. Respective oversight organizations are independent from management Risk Department.

B. Description of policies and valuation techniques.

10. Description of valuation methods and techniques, variables and assumptions, and valuation frequency.

The Company frequently applies fair value measurements to financial assets and liabilities. "Fair Value" is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. (Exit price)

A fair value measurement reflects the assumptions market participants would use in pricing an asset or liability based on the best available information. These assumptions include the risk inherent in a particular valuation technique (such as a pricing model) and the risks inherent in the inputs to the model. Also, management considers the Company's credit risk when measuring its liabilities at fair value.

The Company establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

The three levels of the fair value hierarchy are as follows:

-) Level 1 fair value measurements are those derived from quoted prices (unadjusted) in active markets for identical assets or liabilities as of the reporting date. Active markets are those in which transactions for the asset or liability occur in sufficient frequency and volume to provide pricing information on an ongoing basis.
-) Level 2 fair value measurements are those derived from inputs other than quoted prices included within Level 1 that are observable for the asset or liability as of the reporting date, either directly (i.e. prices) or indirectly.
-) Level 3 fair value measurements are those derived from valuation techniques that include inputs for the asset or liability that are not based on observable market data and are generally less observable than objective sources (no observable indicators).

The Company does not have financial assets or liabilities classified as Level 3 and there were no transfers between Level 1 and 2 during the reporting periods presented.

See Note 8.3 of Condensed Interim Consolidated Financial Statements as of and for three-month ended September 30, 2020 and 2019 respectively and see Note 24.11.3 of Consolidated Financial Statement as of and for the year ended December 31, 2019.

11. Clarify whether the valuation is performed internally or by a third party, and under what circumstances is each such type of valuation used. If performed by a third party, indicate whether such third party is the structuring agent, seller or counterparty to the FIDs.

The fair value of FIDs is determined by an independent third party valuation provider using recognized valuation techniques in the financial sector using standard industry models. The valuation of these instruments is determined using widely accepted valuation techniques including discounted cash flow analysis on the expected cash flows of each derivative. This analysis reflects the contractual terms of the derivatives, including the period to maturity, and uses observable market-based inputs, including interest rate curves, spot and forward rates.

To comply with the provisions of IFRS 13 *Fair Value Measurement*, the Company incorporates credit valuation adjustments to appropriately reflect both its own nonperformance risk and the respective counterparty's nonperformance risk in the fair value measurements. In adjusting the fair value of its derivative contracts for the effect of nonperformance risk, the Company has considered the impact of netting and any applicable credit enhancements, such as collateral postings, thresholds, mutual puts, and guarantees. As of September 30, 2020 the Company does not have any of these compensation mechanism.

The Company's assets and liabilities that were recorded at fair value on a recurring basis were classified as Level 1 and 2 in the fair value hierarchy.

12. Describe the method used to assess the effectiveness of a hedging instrument, including the current level of hedging provided by the overall position of FIDs.

For the hedging instruments, the Company documents the relationship between the hedging instrument and the hedged item at the inception of the hedge relationship, along with Company's risk management objectives and Company's strategy for undertaking various hedge transactions. Furthermore, at the inception of the hedge and on an ongoing basis, the Company documents whether the hedging instrument is highly effective in offsetting changes in fair values or cash flows of the hedged item attributable to the hedged risk.

The Company uses the following methods to assess the effectiveness of the hedging instrument:

-) **Prospective effectiveness tests.** These tests are based on scenarios designed to demonstrate that, notwithstanding an increase or decrease in value of the underlying instrument (covered risks – interest rate, exchange rate, and underlying price). Hedge is effective due to the extent to which changes in the fair value of FIDs offset changes in the fair value of the hedge item.
-) **Retrospective effectiveness tests.** The Company models the hedge using a hypothetical derivative with the same contractual characteristics (or critical terms) as the hedged item. This method entails the comparison of the changes in fair values of the hedging instruments and the hedged item on a period to period basis.

The management has assessed the cross currency swaps using the dollar-offset method and using the statistical regressions methodology for both prospective and retrospective testing for the Interest Rate Swaps and FX hedges and has determined that such instruments were effective during the periods ended September 30, 2020 y 2019, hedge is effective because its results range between 80 percent and 125 percent, with a confidence level of 95 percent.

C. Information with respect to the risks relating to the use of derivative instruments.

13. Discussion of the internal and external sources of liquidity available to satisfy the requirements associated with the FIDs.

The resources required to satisfy the FIDs obligations, as the case may be, will derive from internal sources (i.e., through the cash flows generated by the Company).

14. Discussion of changes in exposure to the primary risks identified and their management; contingencies that may affect future reports.

Not applicable. No change in the risks identified has occurred since the date of inception of each FDI.

15. Disclosure of contingencies such as changes in the value of the underlying asset that may change or cause such value to differ from the amount contracted, or that have affected the extent of the hedge, thus affecting the issuer's liquidity or requiring the issuer to incur in additional obligations.

Not applicable. No contingency has arisen since the date of inception of each FIDs.

16. Describe the impact of such derivative transactions on income or cash flows.

The net effect on the interim condensed consolidated cash flow statements as of and for the nine-month periods ended September 30, 2020 and 2019, is a gain of \$3,909 and of \$3,084 (thousands of U.S. dollars), a loss of \$1,904 and of \$634 (thousands of U.S. dollars) for the three-months periods ended September 30, 2020 and 2019 respectively, which has been classified as an adjustment that does not give rise to a refund in cash or cash equivalents. These amounts have been reported as “Other losses and gains” in the Condensed Interim Consolidated Statements of Profit (for the same periods).

17. Description and number of FIDs matured and/or settled during the quarter.

For the three months ended September 30, 2020. The following financial instruments derivatives expired:

Ref	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value	Value of underlying asset/reference variable
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.64/MMBtu is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	75MW	USD 57/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2300 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 57/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.607/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2700 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 49.25/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.395/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.13500 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 49.25/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.334/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2900 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 53.5/MWh is received

Ref	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value	Value of underlying asset/reference variable
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	50MW	USD 36.25/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.447/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	15000MMBTU	USD 2.448/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.23000 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2200 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 58.50/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.3750/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.32500 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 57.25/MWh is received
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 57.50/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	15000MMBTU	USD 2.29/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	15000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.40000 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 48.75/MWh is received
V	Electric power swap price	Trading Short Position	1-Jul-20	31-Jul-20	25MW	USD 50.10/MWh is received
V	Electric power swap price	Trading Short Position	1-Aug-20	31-Aug-20	25MW	USD 53.15/MWh is received
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	25MW	USD 42.65/MWh is received
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 31.75/MWh is received
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 32.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.07200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.1800 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	31-Jul-20	2500MMBTU	USD 2.04800/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Aug-20	31-Aug-20	2500MMBTU	USD 2.08200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	USD 2.08400/MMBtu is paid

Ref	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value	Value of underlying asset/reference variable
V	Natural gas swap price	Trading Long Position	1-Jul-20	31-Jul-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.26000 is paid
V	Natural gas swap price	Trading Long Position	1-Aug-20	31-Aug-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.29000 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.01000 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.05200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.17000 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 2.08100/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.23000 is paid
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	75MW	USD 29.00/MWh is received
V	Electric power swap price	Trading Short Position	1-Jul-20	30-Sep-20	25MW	USD 43.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 1.91200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 1.92200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	USD 1.92200/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.18000 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.17500 is paid
V	Natural gas swap price	Trading Long Position	1-Jul-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.17500 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	USD 1.99100/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	USD 1.99100/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	5000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.08500 is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	50MW	USD 39.25/MWh is received

Ref	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value	Value of underlying asset/reference variable
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	75MW	USD 31.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	5000MMBTU	USD 2.111/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	5000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.08250 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	7500MMBTU	USD 2.43160/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	7500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.85000 is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	75MW	USD 65.25/MWh is received
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	25MW	USD 63.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	USD 2.35700/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.80000 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	10000MMBTU	USD 2.10350/MMBtu is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	100MW	USD 43.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	5000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.04000 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	5000MMBTU	USD 1.78000/MMBtu is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	50MW	USD 36.50/MWh is received
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	10000MMBTU	USD 1.71900/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	10000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.03000 is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	25MW	USD 35.85/MWh is received
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	75MW	USD 36.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.03500 is paid
V	Natural gas swap price	Trading Long Position	1-Sep-20	30-Sep-20	2500MMBTU	USD 1.68000/MMBtu is paid
V	Electric power swap price	Trading Short Position	1-Sep-20	30-Sep-20	25MW	USD 36.00/MWh is received
V	Electric power swap price	Trading Short Position	1-Nov-20	30-Nov-20	25MW	USD 41.35/MWh is received

Ref	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value	Value of underlying asset/reference variable
VII	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Aug-19	2-Jul-20	USD 6,381,905	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD
VII	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Aug-19	4-Aug-20	USD 6,149,934	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD
VII	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Aug-19	2-Sep-20	USD 6,381,905	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD
XI	Forward currency transactions	Hedge Position: long in USD/ short in MXP	18-Feb-20	2-Jul-20	USD 1,735,996	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD
XI	Forward currency transactions	Hedge Position: long in USD/ short in MXP	18-Feb-20	4-Aug-20	USD 1,672,896	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD
XI	Forward currency transactions	Hedge Position: long in USD/ short in MXP	18-Feb-20	2-Sep-20	USD 1,735,996	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD
IX	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Oct-19	2-Jul-20	USD 953,606	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD
IX	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Oct-19	4-Aug-20	USD 902,054	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD
IX	Forward currency transactions	Hedge Position: long in USD/ short in MXP	29-Oct-19	2-Sep-20	USD 963,030	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD

18. Description and number of margin calls occurred during the quarter.

The instruments contracted are not subject to margin calls since they do not have a Credit Support Agreement ("CSA").

19. Disclose any default under the relevant agreements.

No default has occurred.



II. Quantitative information (if the absolute fair value is equal to at least 5 percent of assets, liabilities or equity, or 3 percent of sales).

A. Characteristics of the derivative financial instruments as of the reporting date.

20. Identify each derivative financial instrument by name or type (e.g., swap, forward, call, etc.), or aggregate them under a single category.

I. Cross-currency and interest rate swaps.

On February 14, 2013, regarding the placements of CEBURES, the Company executed full cross-currency and interest rate swap contracts for hedging its exposure to the payment of its liabilities in Mexican Pesos. For the debt maturing in 2023, the Company swapped fixed rate in Mexican Pesos for a fixed rate in U.S. Dollars, for the principal and interest payments. The weighted average interest rate, in U.S. Dollars for this swap was 4.12 percent. The swaps' total notional value is USD 306.2 million (\$3,900 million historical Mexican Pesos). These contracts have been designated as cash flow hedges.

II. Interest rate swaps. On January 22, 2014, the subsidiary company IEnova Pipelines S. de R. L. de C. V. "IEnova Pipelines", entered into interest rate swap agreements with Bancomer, The Bank of Tokyo Mitsubishi, Mizuho y NORD/LB to cover interest rate exposure on its debt over the total amount of the loan maturing in 2026, exchanging the LIBOR rate in USD at a fixed rate of 2.63 percent. The notional amount of the swaps is USD 218.3 million. These contracts have been designated as cash flow hedges.

III. Interest rate swaps On April 15, 2014, subsidiary companies Ventika, S.A.P. I. de C.V. ("Ventika I") and Ventika II S. A. P. I. de C. V. ("Ventika II"), entered into two interest rate swap contracts with the Banco Nacional de Obras y Servicios Públicos S.N.C., ("Banobras") to cover interest rate exposure of a debt percentage with maturity in 2032, exchanging the LIBOR rate in USD at a fixed rate of 3.68 percent. The notional amount of the two swaps as of September 30, 2020 is USD 75.4 million. These contracts have been designated as cash flow hedges.

IV. Interest rate swaps On April 15, 2014, subsidiary companies Ventika I y Ventika II, entered into two interest rate swap contracts with Santander to cover interest rate exposure of a debt percentage with maturity in 2024, exchanging the LIBOR rate in USD at a fixed rate of 2.94 percent. The notional amount of the two swaps as of September 30, 2020 is USD 56.8 million. These contracts have been designated as cash flow hedges.

V. Swaps commodities prices. Price swap to trade electric power, natural gas and carbon allowance, with different maturities, between Termoeléctrica de Mexicali, S. de R. L. de C.V. ("TDM") and unconsolidated affiliate Sempra Gas & Power Marketing, LLC. ("SG&PM"), SG&PM executes one or several operations for TDM who recognizes the rights and obligations of these operations.

VI. Derivatives natural gas purchase contracts. Natural gas purchase contracts between IEnova Marketing, S. de R. L. de C. V., ("IMK") and its customers, with maturity between one and five years from the date of execution, the price per MMBtu of gas for delivery is stated in U.S. Dollars and is published "Daily prices survey or Market Center Spot Gas Prices" depending on the terms of the back to back contracts between IMK and unconsolidated affiliate SG&PM. On June 2020, contracts in accordance with IFRS 9 and IAS 39 qualify for the exemption from recognition as a "own use" derivative, therefore they are not valued at their fair value.



- VII. **Forward currency transactions.** On August 29, 2019, Gasoductos del Noreste, S. de R. L. de C.V. (“GdN”), entered into forward contracts with MUFG Bank Ltd. (“MUFG”) to cover foreign currency rate exposure on the future cash flows expected from the income to be received in MXP of the Ramones I operation, fixing future cash flows at 20.71368 MXP/USD. The forwards notional amount is USD 31.3 million (\$649.4 million Mexican pesos) with monthly maturities until February 2021. These contracts have been designated as cash flow hedges.
- VIII. **Interest rate swaps.** On November 20, 2019, the company entered into interest rate swap contract with Credit Agricole Corporate (“CA”) to cover interest rate exposure of a debt with effective date of December 5, 2019. The notional value of the swap is USD \$ 200.0 million with maturity in November 2034, exchanging the LIBOR rate in USD at a fixed rate of 1.77 percent. This contract has been designated as cash flow hedges.
- IX. **Forward currency transactions.** On October 29, 2019, Transportadora del Norte SH, S. de R. L. de C.V. (“TdN”), entered into forward contracts Santander to cover foreign currency rate exposure on the future cash flows expected from the income to be received in MXP of the LP gas transport project Burgos – Monterrey project, fixing future cash flows at 19.9375 MXP/USD, The notional amount of the swaps is USD 4.6 million (\$91.4 million Mexican pesos) with monthly maturities until February 2021. These contracts have been designated as cash flow hedges.
- X. **Interest rate swaps.** On March 27, 2020, the company entered into interest rate swap contract with BBVA to cover interest rate exposure of a debt with effective date of April 13, 2020. The notional value of the swap is USD \$ 100.0 million with maturity in November 2034, exchanging the LIBOR rate in USD at a fixed rate of 0.88 percent. This contract has been designated as cash flow hedges.
- XI. **Forward currency transactions.** On February 18, 2020, the subsidiary company GDN entered into forward contracts with MUFG to cover foreign currency rate exposure on the future cash flows expected from the income to be received in MXP of the Ramones I operation, fixing future cash flows at 19.0835 MXP/USD. The forwards notional amount is USD 8.5 million (\$162.7 million Mexican pesos) with monthly maturities until February 2021. These contracts have been designated as cash flow hedges.
- XII. **Forward currency transactions.** On August 28, 2020, the subsidiary company GDN entered into forward contracts with Scotiabank Inverlat to cover foreign currency rate exposure on the future cash flows expected from the income to be received in MXP of the Ramones I operation, fixing future cash flows at 22.5935 MXP/USD. The forwards notional amount is USD 96.0 million (\$2,169.9 million Mexican pesos) with monthly maturities until February 2022. These contracts have been designated as cash flow hedges.

The following table contains certain quantitative, comparative information with respect to periods ended September 30, 2020 and 2019. (Unaudited).

Comparative Quantitative Information as of September 30, 2020 an 2019, (Unaudited)

(Amount in U.S. dollars)

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
I	Cross-currency and interest rate swaps	Hedge Long position	14-Feb-13	2-Feb-23	USD\$207,500,000 MXP\$2,642,803,00	USD\$207,500,000 MXP\$2,642,803,000	Fixed rate 6.3% is received; and a fixed rate of 4.066% is paid	Fixed rate 6.3% is received; and a fixed rate of 4.066% is paid	(90,138,915)	(103,080,867)	-	-	n/a
I	Cross-currency and interest rate swaps	Hedge Long position	14-Feb-13	2-Feb-23	USD\$98,708,976 MxP\$1,257,197,000	USD\$98,708,976 MxP\$1,257,197,000	Fixed rate 6.3% is received; and a fixed rate of 4.246% is paid	Fixed rate 6.3% is received; and a fixed rate of 4.246% is paid	(43,457,247)	(49,478,892)	-	-	n/a
II	Interest rate swaps	Hedge Position: Fixed rate paid, Variable rate received	22-Jan-14	15-Dec-26	USD 129,894,315	USD 109,158,061	Variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	Variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	(4,453,729)	(6,866,047)	(1,268,938)	328,140	n/a
II	Interest rate swaps	Hedge Position: Fixed rate paid, Variable rate received	22-Jan-14	15-Dec-26	USD 51,957,726	USD 43,663,224	Variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	Variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	(1,781,492)	(2,746,362)	(505,118)	131,199	n/a
II	Interest rate swaps	Hedge Position: Fixed rate paid, Variable rate received	22-Jan-14	15-Dec-26	USD 38,968,295	USD 32,747,418	A variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	A variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	(1,336,119)	(2,059,781)	(379,177)	98,422	n/a
II	Interest rate swaps	Hedge Position: Fixed rate paid, Variable rate received	22-Jan-14	15-Dec-26	USD 38,968,295	USD 32,747,418	A variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	A variable rate is received (LIBOR 3 months) and a fixed rate of 2.63% is paid	(1,336,119)	(2,059,831)	(387,136)	96,806	n/a
III	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	15-Apr-14	16-Mar-32	USD 38,572,177	USD 37,710,068	Variable rate is received (LIBOR 3 months) and fixed rate of 3.68% is paid	Variable rate is received (LIBOR 3 months) and fixed rate of 3.68% is paid	(6,022,360)	(7,542,945)	(104,876)	455,041	n/a
III	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	15-Apr-14	16-Mar-32	USD 38,572,177	USD 37,710,068	Variable rate is received (LIBOR 3 months) and fixed rate of 3.68% is paid	Variable rate is received (LIBOR 3 months) and fixed rate of 3.68% is paid	(6,022,360)	(7,542,945)	(94,762)	455,041	n/a
IV	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	15-Apr-14	15-Mar-24	USD 34,169,521	USD 27,066,416	Variable rate is received (LIBOR 3 months) and fixed rate of 2.94% is paid	Variable rate is received (LIBOR 3 months) and fixed rate of 2.94% is paid	(1,120,117)	(1,377,991)	257,485	211,818	n/a
IV	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	15-Apr-14	15-Mar-24	USD 37,495,487	USD 29,700,985	Variable rate is received (LIBOR 3 months) and fixed rate of 2.94% is paid	Variable rate is received (LIBOR 3 months) and fixed rate of 2.94% is paid	(1,229,146)	(1,512,121)	254,833	232,658	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	25MW	25MW	-	USD 38.5 is received /MW	46,203	(182,329)	(46,203)	137,311	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7,500 MMBTU	7,500 MMBTU	-	USD 2.54 is paid/MMBtu	(16,768)	9,696	16,768	(27,994)	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-20	31-Dec-20	30,000 MMBTU	30,000 MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of	50,827	109,385	(50,827)	93,133	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
							futures and spread contracts - 0.03000 is paid						
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	50MW	-	USD 38.00 is received /MW	-	(395,443)	-	395,443	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	100MW	-	USD 31.75 is received /MW	-	(397,641)	-	397,641	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	100MW	-	USD 37.00 is received /MW	-	(64,136)	-	64,136	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	25MW	-	USD 29.50 is received /MW	-	(4,757)	-	4,757	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	50MW	-	USD 39.25 is received /MW	-	(318,480)	-	318,480	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	25MW	-	USD 32.00 is received /MW	-	(93,307)	-	93,307	n/a
V	Electric power swap price	Trading Short Position	1-Jan-21	31-Mar-21	-	50MW	-	USD 36.75 is received /MW	-	(228,433)	-	228,433	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	USD 2.2780 is paid/MMBtu	-	139,854	-	(139,854)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.00 is paid	-	204,977	-	(204,977)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	22,500MMBTU	-	USD 2.3120 is paid/MMBtu	-	186,333	-	(186,333)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	22,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.00 is paid	-	307,465	-	(307,465)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.1700 is paid/MMBtu	-	(5,346)	-	5,346	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub	-	66,246	-	(66,246)	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/ (Income) expense		Collateral / credit facilities/ pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019(Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
							Gas Natural price of futures and spread contracts - 0.4400 is paid						
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.0910 is paid/MMBtu	-	775	-	(775)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.3250 is paid	-	57,336	-	(57,336)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	7,500MMBTU	-	USD 2.3400 is paid/MMBtu	-	55,674	-	(55,674)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	7,500MMBTU	-	USD 2.3400 is paid/MMBtu	-	55,674	-	(55,674)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.0900 is paid	-	163,597	-	(163,597)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	7,500MMBTU	-	USD 2.2820 is paid/MMBtu	-	69,008	-	(69,008)	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-21	31-Mar-21	-	15,000MMBTU	-	USD 2.5675 is paid/MMBtu	-	281,940	-	(281,940)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	31-Mar-21	-	25,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2400 is paid	-	152,695	-	(152,695)	n/a
V	Electric power swap price	Trading Short Position	1-Jan-21	31-Mar-21	-	25MW	-	USD 35.75 is received /MW	-	(144,577)	-	144,577	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 49.5 is received /MW	-	(746,389)	-	746,389	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-21	31-Mar-21	-	7,500MMBTU	-	USD 2.375 is paid/MMBtu	-	103,331	-	(103,331)	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/ (Income) expense		Collateral / credit facilities/ pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Natural gas swap price	Trading Long Position	1-Apr-21	31-Oct-21	-	17,500MMBTU	-	USD 2.412 is paid/MMBtu	-	205,225	-	(205,225)	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	50MW	-	USD 38.25 is received /MW	-	(380,050)	-	380,050	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	USD 2.405 is paid/MMBtu	-	81,463	-	(81,463)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	31-Mar-21	-	12,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.19000 is paid	-	95,204	-	(95,204)	n/a
V	Natural gas swap price	Trading Long Position	1-Apr-21	30-Jun-21	-	7,500MMBTU	-	USD 2.451 is paid/MMBtu	-	(72,804)	-	72,804	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.487 is paid/MMBtu	-	73,893	-	(73,893)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-21	-	5,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.33000 is paid	-	115,446	-	(115,446)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.18000 is paid	-	130,524	-	(130,524)	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 33.25 is received /MW	-	(63,485)	-	63,485	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.525 is paid/MMBtu	-	65,183	-	(65,183)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.517 is paid/MMBtu	-	67,017	-	(67,017)	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 50.25 is received /MW	-	(350,176)	-	350,176	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	7,500MMBTU	-	USD 2.501 is paid/MMBtu	-	18,662	-	(18,662)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	7,500MMBTU	-	USD 2.502 is paid/MMBtu	-	18,432	-	(18,432)	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	-	50MW	-	USD 33.00 is received /MW	-	(137,788)	-	137,788	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 53.00 is received /MW	-	(531,545)	-	531,545	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	USD 2.664 is paid/MMBtu	-	66,651	-	(66,651)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	22,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.32500 is paid	-	96,087	-	(96,087)	n/a
V	CCA V20 Swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	100,000 CCA V20	-	USD 14.95 is paid per CCA V20	-	237,817	-	(237,817)	n/a
V	CCA V20 Swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	40,000 CCA V20	-	USD 15.70 is paid per CCA V20	-	65,150	-	(65,150)	n/a
V	CCA V20 Swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	25,000 CCA V20	-	USD 15.70 is paid per CCA V20	-	40,719	-	(40,719)	n/a
V	CCA V20 Swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	25,000 CCA V20	-	USD 15.70 is paid per CCA V20	-	40,719	-	(40,719)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.017 is paid/MMBtu	-	6,508	-	(6,508)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.017 is paid/MMBtu	-	6,508	-	(6,508)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	5,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.11000 is paid	-	81,355	-	(81,355)	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	50MW	-	USD 37.50 is received /MW	-	(117,475)	-	117,475	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 51.50 is received /MW	-	(311,811)	-	311,811	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.527 is paid/MMBtu	-	64,725	-	(64,725)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.18500 is paid	-	64,116	-	(64,116)	n/a
V	Electric power swap price	Trading Short Position	1-Jan-21	31-Mar-21	-	75MW	-	USD 39.25 is received /MW	-	(114,944)	-	114,944	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-21	31-Mar-21	-	22,500MMBTU	-	USD 2.888 is paid/MMBtu	-	206,850	-	(206,850)	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-21	31-Mar-21	-	22,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.25250 is paid	-	119,348	-	(119,348)	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 34.15 is received /MW	-	(124,806)	-	124,806	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	31-Jul-21	-	2,500MMBTU	-	USD 2.549 is paid/MMBtu	-	20,088	-	(20,088)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	31-Jul-21	-	2,500MMBTU	-	USD 2.55 is paid/MMBtu	-	20,011	-	(20,011)	n/a
V	Natural gas swap price	Trading Long Position	1-Aug-21	31-Aug-21	-	5,000MMBTU	-	USD 2.556 is paid/MMBtu	-	40,158	-	(40,158)	n/a
V	Natural gas swap price	Trading Long Position	1-Sep-21	30-Sep-21	-	5,000MMBTU	-	USD 2.537 is paid/MMBtu	-	39,743	-	(39,743)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and	-	67,554	-	(67,554)	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019(Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
							spread contracts +0.17000 is paid						
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	75MW	-	USD 29.85 is received /MW	-	(6,082)	-	6,082	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.04500 is paid	-	35,641	-	(35,641)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.0500 is paid	-	36,028	-	(36,028)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 1.867 is paid/MMBtu	-	18,130	-	(18,130)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 1.867 is paid/MMBtu	-	18,130	-	(18,130)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	USD 2.852 is paid/MMBtu	-	(24,363)	-	24,363	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.13000 is paid	-	6,185	-	(6,185)	n/a
V	Electric power swap price	Trading Short Position	1-Nov-20	30-Nov-20	-	25MW	-	USD 41.00 is received /MW	-	(3,358)	-	3,358	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.26000 is paid	-	85,435	-	(85,435)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	-	15,000MMBTU	-	USD 2.875 is paid/MMBtu	-	18,748	-	(18,748)	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Electric power swap price	Trading Short Position	1-Oct-21	31-Dec-21	-	50MW	-	USD 42.00 is received /MW	-	45,867	-	(45,867)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	5,000MMBTU	-	USD 3.2495 is paid/MMBtu	-	2,710	-	(2,710)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	22,500MMBTU	-	USD 2.77 is paid/MMBtu	-	27,093	-	(27,093)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	22,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.32000 is paid	-	99,525	-	(99,525)	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	75MW	-	USD 70.00 is received /MW	-	767,972	-	(767,972)	n/a
V	Electric power swap price	Trading Short Position	1-Jan-21	31-Jan-21	-	50MW	-	USD 47.50 is received /MW	-	(7,992)	-	7,992	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.55 is paid/MMBtu	-	(34,789)	-	34,789	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.02000 is paid	-	30,605	-	(30,605)	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	25MW	-	USD 42.75 is received /MW	-	(2,051)	-	2,051	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 2.452 is paid/MMBtu	-	(27,196)	-	27,196	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.08000 is paid	-	25,956	-	(25,956)	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	25MW	-	USD 42.00 is received /MW	-	(10,149)	-	10,149	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 61.00 is received /MW	-	(40,474)	-	40,474	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 61.00 is received /MW	-	(20,237)	-	20,237	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.758 is paid/MMBtu	-	11,781	-	(11,781)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.757 is paid/MMBtu	-	12,010	-	(12,010)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.745 is paid/MMBtu	-	14,761	-	(14,761)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	22,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.31000 is paid	-	106,400	-	(106,400)	n/a
V	Electric power swap price	Trading Short Position	1-Nov-20	30-Nov-20	-	25MW	-	USD 36.50 is received /MW	-	(46,538)	-	46,538	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts - 0.04000 is paid	-	18,928	-	(18,928)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	USD 2.383 is paid/MMBtu	-	10,795	-	(10,795)	n/a
V	Electric power swap price	Trading Short Position	1-Jan-21	31-Jan-21	-	25MW	-	USD 48.50 is received /MW	-	5,994	-	(5,994)	n/a
V	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	75MW	-	USD 38.25 is received /MW	-	174,261	-	(174,261)	n/a
V	Natural gas swap price	Trading Long Position	1-Jan-21	31-Jan-21	-	2,500MMBTU	-	USD 2.404 is paid/MMBtu	-	(10,607)	-	10,607	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	USD 2.8575 is paid/MMBtu	-	(22,047)	-	22,047	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.41500 is paid	-	22,803	-	(22,803)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.12000 is paid	-	22,857	-	(22,857)	n/a
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	-	2,500MMBTU	-	USD 1.8500 is paid/MMBtu	-	19,448	-	(19,448)	n/a
V	Electric power swap price	Trading Short Position	1-Oct-20	31-Oct-20	-	25MW	-	USD 40.00 is received /MW	-	(31,744)	-	31,744	n/a
V	Electric power swap price	Trading Short Position	1-Nov-20	30-Nov-20	-	25MW	-	USD 42.00 is received /MW	-	6,237	-	(6,237)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	USD 2.786 is paid/MMBtu	-	(19,416)	-	19,416	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.12000 is paid	-	3,186	-	(3,186)	n/a
V	Electric power swap price	Trading Short Position	1-Aug-21	30-Sep-21	-	25MW	-	USD 63.75 is received /MW	-	64,166	-	(64,166)	n/a
V	Natural gas swap price	Trading Long Position	1-Apr-21	31-Oct-21	-	52,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.04750 is paid	-	32,005	-	(32,005)	n/a
V	Natural gas swap price	Trading Long Position	1-Jul-21	31-Aug-21	-	5,000MMBTU	-	USD 2.837 is paid/MMBtu	-	(6,325)	-	6,325	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019(Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
V	Electric power swap price	Trading Short Position	1-Dec-20	31-Dec-20	-	50MW	-	USD 49.00 is received /MW	-	(4,157)	-	4,157	n/a
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	5,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.7000 is paid	-	(387)	-	387	n/a
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	-	5,000MMBTU	-	USD 3,249 is paid/MMBtu	-	20,445	-	(20,445)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	USD 2,524 is paid/MMBtu	-	225	-	(225)	n/a
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	-	2,500MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.2300 is paid	-	(1,312)	-	1,312	n/a
VI	Natural gas purchase contracts	Short Position Hedge	2018	2022	Aprox. 313.5K MMBTUS	-	Index referred in the contract USD/MMBTus	-	3,358,321	-	(3,710,093)	4,355,075	n/a
VII	Forward currency transactions	Long position in USD/ Short position in MXP	29-Aug-19	2-Oct-20	USD 6,381,905	USD 6,381,905	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	(4,383)	495,491	-	(454,466)	n/a
VII	Forward currency transactions	Long position in USD/ Short position in MXP	29-Aug-19	4-Nov-20	USD 6,149,934	USD 6,149,934	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	20,192	498,556	-	(431,817)	n/a
VII	Forward currency transactions	Long position in USD/ Short position in MXP	29-Aug-19	2-Dec-20	USD 6,381,905	USD 6,381,905	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	42,237	535,952	-	-	n/a
VII	Forward currency transactions	Long position in USD/ Short position in MXP	29-Aug-19	5-Jan-21	USD 6,149,934	USD 6,149,934	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	65,356	536,303	-	-	n/a
VII	Forward currency transactions	Long position in USD/ Short position in MXP	29-Aug-19	3-Feb-21	USD 6,285,350	USD 6,285,350	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD	88,080	567,437	-	-	n/a
VIII	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	5-Dec-19	19-Nov-34	-	USD\$200,000,000		Variable rate (LIBOR 6 months) is received; and a fixed rate of 1.77% is paid	-	(17,102,896)	-	827,751	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
IX	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	29-Oct-19	2-Oct-20	-	USD 953,606	-	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD	-	106,997	-	(101,247)	n/a
IX	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	29-Oct-19	4-Nov-20	-	USD 911,479	-	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD	-	105,262	-	(96,061)	n/a
IX	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	29-Oct-19	2-Dec-20	-	USD 953,606	-	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD	-	112,787	-	-	n/a
IX	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	29-Oct-19	5-Jan-21	-	USD 810,915	-	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD	-	98,415	-	-	n/a
IX	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	29-Oct-19	3-Feb-21	-	USD 954,312	-	MXP is paid/USD is received at an exchange rate of 19.9375 MXP/USD	-	118,623	-	-	n/a
X	Interest rate swaps	Hedge Position: Fixed rate is paid, variable rate is received	13-Apr-2020	19-Nov-2034	-	USD\$100,000,000	-	Variable rate (LIBOR 6 months) is received; and a fixed rate of 0.88% is paid	-	(780,573)	-	39,393	n/a
XI	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	18-Feb-20	2-Oct-20	-	USD 1,735,996	-	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD	-	260,799	-	(260,799)	n/a
XI	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	18-Feb-20	4-Nov-20	-	USD 1,672,896	-	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD	-	256,578	-	(256,578)	n/a
XI	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	18-Feb-20	2-Dec-20	-	USD 1,735,996	-	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD	-	270,893	-	(25,195)	n/a
XI	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	18-Feb-20	5-Jan-21	-	USD 1,672,896	-	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD	-	265,993	-	(31,688)	n/a
XI	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	18-Feb-20	3-Feb-21	-	USD 1,709,731	-	MXP is paid/USD is received at an exchange rate of 19.0835 MXP/USD	-	276,665	-	(38,776)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	3-Mar-21	-	USD 8,249,996	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	90,824	-	167,831	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	5-Apr-21	-	USD 6,760,581	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	99,838	-	110,487	n/a

	Type of derivative, value or agreement	Designated as hedge or held for other purposes (e.g., trading/long or short position)	Effective date	Maturity date	Notional amount/Par value		Value of underlying asset/reference variable		Fair value of asset/liability		Annual maturities/(Income) expense		Collateral / credit facilities/pledged securities
					As of September 30,		As of September 30,		As of September 30,		As of September 30,		
					2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	
	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	5-May-21	-	USD 8,913,903	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	162,070	-	113,507	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	3-Jun-21	-	USD 8,491,199	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	182,163	-	78,684	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	6-Jul-21	-	USD 8,072,954	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	202,967	-	42,836	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	4-Aug-21	-	USD 7,783,031	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	220,567	-	14,411	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	3-Sep-21	-	USD 8,072,954	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	255,273	-	(13,786)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	6-Oct-21	-	USD 8,072,954	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	284,357	-	(46,490)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	4-Nov-21	-	USD 7,783,031	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	300,977	-	(72,315)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	3-Dec-21	-	USD 8,072,954	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	339,771	-	(103,324)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	5-Jan-22	-	USD 7,783,031	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	357,553	-	(130,441)	n/a
XII	Forward currency transactions	Hedge Long position in USD/ Short position in MXP	28-Aug-20	3-Feb-22	-	USD 7,984,433	-	MXP is paid/USD is received at an exchange rate of 22.5935 MXP/USD	-	393,532	-	(161,398)	n/a

- 21. Based on the classification contained in the applicable accounting standards, describe the intended purpose of the derivative (e.g., hedging, trading).**

IFRS 9 - *Financial Instruments*, provides an accounting policy option. This option establish that entities can continue to apply the hedge accounting requirements of IAS 39 - *Financial instruments: Recognition and measurement*, pending completion of the macro risk hedges project, or may apply IFRS 9.

This option will apply to all hedge accounting and cannot be made on a hedge basis. The Company selected to continue using the methodology of IAS 39. Refer to Note 2.25 of the Consolidated Financial Statements for the year ended December 31, 2019.

This accounting policy option applies only to the of hedge accounting

- 22. The individual or aggregate notional amount of each type of FID is stated in thousands of pesos, while the value of its underlying asset and its fair value are reported in the currency in which they are denominated.**

The FIDs notional amounts and the fair value are expressed in thousands of US dollars in an aggregate manner in the condensed Interim Consolidated Financial Statements for the nine-month ended September 30, 2020 and 2019.

- 23. It is clear whether the relevant position constitutes a short or long position.**

See table (number 20) of FIDs where it is mentioned that there are financial instruments for trading and hedging and others such as gas purchase contracts

- 24. Breakdown of maturities by year, for current year and subsequent.**

Please refer to Note 24.10.1 of the Consolidated Financial Statements for the year ended December 31, 2019.

- 25. Indicate whether it is specified if there are any credit facilities or securities pledged as collateral for margin calls.**

No credit lines or securities under guarantee for margin calls were used.

B. Sensibility analysis and changes in fair value (solely as with respect to FIDs held for trading purposes and to ineffective hedges).

- 26. In the case of FIDs held for trading purposes or that have proven ineffective as a hedge, describe the method used to determine the expected losses or the price sensibility of the derivatives, including volatility.**

Stress scenarios are used to determine possible losses in the FIDs due to changes in the underlying.

27. Provide a sensibility analysis for the aforementioned transactions, including, at least, the following:

- a) **Identification of the FID transaction-related risks that may give rise to losses for the issuer.**
- b) **Identification of the instruments that would give rise to such losses.**

The hedging transactions have been deemed effective. VAR analysis is made for trading instruments.

28. Describe three scenarios (e.g., likely, potential and remote/stress scenarios) that could have an adverse effect on the issuer, including a description of the assumptions and parameters used in the development of such scenarios.

- c) **The potential scenario considers a change of at least 25 percent in the price of the underlying assets, and the remote scenario considers a change of at least 50 percent therein.**

Refer to number 27 above to verify the different scenarios.

29. Estimated potential loss recognized in the income and cash flow statements under each scenario.

Refer to number 27 above to verify the different scenarios.

30. For the FIDs that have been designated as hedges, indicate the level of stress or change in the underlying assets at which the effectiveness measurements are sufficient.

Not applicable