

### INFRAESTRUCTURA ENERGETICA NOVA, S. A. B. DE C. V., AND SUBSIDIARIES Financial Derivatives Questionnaire For the years and three-month periods ended December 31, 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 December 31, 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 counterparts 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 December 31, 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 counterparts 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 December 31, 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 December 31, 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 twelve and three month periods ended December 31, 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 authorizes according to the established policy the results of Company's trading and other activities to ensure compliance with Company's establish 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 December 31, 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 December 31, 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 December 31, 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 twelve-month periods ended December 31, 2020 and 2019, is a loss of \$1,862 and gain of \$1,559 (thousands of U.S. dollars), a loss of \$5,771 and of \$1,525 (thousands of U.S. dollars) for the three-months periods ended December 31, 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 December 31, 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	Electric power swap price	Trading Short Position	1-Oct-20	31-Dec-20	25MW	USD 38.5/MWh is received
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.54/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Jan-20	31-Dec-20	30000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.0300 is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	50MW	USD 38.00/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	100MW	USD 31.75/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	25MW	USD 37.00/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	25MW	USD 29.50/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	50MW	USD 39.25/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	25MW	USD 32.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	15000MMBTU	USD 2.27/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	15000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.00 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	22500MMBTU	USD 2.312/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	22500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.00 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 2.17/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.4400 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-Oct-20	31-Oct-20	2500MMBTU	USD 2.091/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.3250 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.34/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.34/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	15000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.0900 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.282/MMBtu is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	50MW	USD 39.25/MWh is received
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	15000MMBTU	USD 2.405/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	5000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.3300 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.501/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	7500MMBTU	USD 2.502/MMBtu is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Dec-20	50MW	USD 33.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	100000 CCA	USD 14.95 is paid per CCA V20
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	40000 CCA	USD 15.70 is paid per CCA V20
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	25000 CCA	USD 15.70 is paid per CCA V20
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	25000 CCA	USD 15.70 is paid per CCA V20
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 2.017/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 2.017/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	5000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.1100 is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	50MW	USD 37.50/MWh is received
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	75MW	USD29.85/MWh is received
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.0450 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.0500 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 1.867/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 1.867/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	USD 2.852/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-Nov-20	30-Nov-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.1300 is paid
v	Natural gas swap price	Trading Short Position	1-Nov-20	30-Nov-20	25MW	USD 41.00/MWh is received
v	Natural gas swap price	Trading Long Position	1-Oct-20	31-Dec-20	15000MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.2600 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 2.55/MMBtu is paid
v	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.0200 is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	25MW	USD 42.75/MWh is received
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 2.452/MMBtu is paid
v	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.0800 is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	25MW	USD 42.00/MWh is received
V	Natural gas swap price	Trading Short Position	1-Nov-20	30-Nov-20	25MW	USD 36.50/MWh is received
v	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts -0.0400 is paid
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	USD 2.383/MMBtu is paid
v	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.1200 is paid
V	Natural gas swap price	Trading Long Position	1-Oct-20	31-Oct-20	2500MMBTU	USD 1.85/MMBtu is paid
V	Natural gas swap price	Trading Short Position	1-Oct-20	31-Oct-20	25MW	USD 40.00/MWh is received
V	Natural gas swap price	Trading Short Position	1-Nov-20	30-Nov-20	25MW	USD 42.00/MWh is received
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	USD 2.786/MMBtu is paid
v	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.1200 is paid
v	Natural gas swap price	Trading Short Position	1-Dec-20	31-Dec-20	50MW	USD 49.00/MWh is received
v	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	5,000 MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.0700 is paid
V	Natural gas swap price	Trading Long Position	1-Dec-20	31-Dec-20	5,000 MMBTU	USD 3.249/MMBtu is paid
V	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	USD 2.524/MMBtu is paid
v	Natural gas swap price	Trading Long Position	1-Nov-20	30-Nov-20	2500MMBTU	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts 0.230 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	Electric power swap price	Trading Short Position	1-Nov-20	30-Nov-20	25MW	USD 41.35/MWh is received
VII	Forward currency transactions	Hedge Position:long in USD/ short in MXP	29-Aug-20	2-Oct-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-20	4-Nov-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-20	31-Dec-20	USD 6,381,905	MXP is paid/USD is received at an exchange rate of 20.71368 MXP/USD
IX	Forward currency transactions	Hedge Position:long in USD/ short 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
IX	Forward currency transactions	Hedge Position:long in USD/ short 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
IX	Forward currency transactions	Hedge Position:long in USD/ short 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
хі	Forward currency transactions	Hedge Position:long in USD/ short 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
XI	Forward currency transactions	Hedge Position:long in USD/ short 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
хі	Forward currency transactions	Hedge Position:long in USD/ short 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

### 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 207.4million. 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 December 31, 2020 is USD 75.1 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 December 31, 2020 is USD 53.7 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. As of 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 12.4 million (\$257.6 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 1.8 million (\$35.2 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 3.4 million (\$64.6 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 December 31, 2020 and 2019. (Unaudited).



### Comparative Quantitative Information as of December 31, 2020 an 2019, (Unaudited)

#### (Amount in U.S. dollars)

													Colla teral
		Designated as					Value of u	underlying			Annual m	naturities/	/ credi
		hedge or held for other			Notional am	ount/Par value	asset/refere	ence variable	Fair value of as	set/liability		expense	t
	Type of	purposes (e.g.,											ies/ pledg
	derivative, value or	trading/long or short	Effective	Maturity	As of De	cember 31,	As of Dec 2019(Unaudit	ember 31, 2020	As of Decen	ber 31, 2020	As of Dec 2019	ember 31, 2020	ed secur
	agreement	position)	date	date	2019 (Unaudited)	2020 (Unaudited)	ed) Fixed rate	(Unaudited) Fixed rate	2019 (Unaudited)	(Unaudited)	(Unaudited)	(Unaudited)	ities
	Cross-currency	Hedge					6.3% is received; and	6.3% is received; and					
1	and interest rate swaps	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	a fixed rate of 4.066% is paid	a fixed rate of 4.066% is paid	(82,301,168)	(86,188,460)	-	-	n/a
	Cross-currency	Hedge					Fixed rate 6.3% received; and	Fixed rate 6.3% is received; and					
Ι.	and interest rate swaps	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	a fixed rate of 4.246% is paid	a fixed rate of 4.246% is paid	(39,686,699)	(41,444,695)		_	n/a
<u> </u>	3₩8₽3	Hedge	14160-15	210025	WKF \$1,257,157,000	WAR \$1,237,137,000	Variable rate is received	Variable rate is received	(55,080,055)	(41,444,055)			174
		Position: Fixed rate paid,					(LIBOR 3 months) and a	(LIBOR 3 months) and a					
п	Interest rate swaps	Variable rate received	22-Jan-14	15-Dec-26	USD 124,831,121	USD 103,724,771	fixed rate of 2.63% is paid	fixed rate of 2.63% is paid	(3,522,335)	(6,244,948)	(1,550,882)	697,203	n/a
		Hedge					Variable rate is received	Variable rate is received					
		Position: Fixed rate paid,					(LIBOR 3 months) and a	(LIBOR 3 months) and a					
п	Interest rate swaps	Variable rate received	22-Jan-14	15-Dec-26	USD 49,932,448	USD 41,489,908	fixed rate of 2.63% is paid	fixed rate of 2.63% is paid	(1,408,934)	(2,497,955)	(617,895)	278,857	n/a
		Hedge					A variable rate is received	A variable rate is received					
		Position: Fixed rate paid,					(LIBOR 3 months) and a	(LIBOR 3 months) and a					
п	Interest rate swaps	Variable rate received	22-Jan-14	15-Dec-26	USD 37,449,336	USD 31,117,431	fixed rate of 2.63% is paid	fixed rate of 2.63% is paid	(1,056,701)	(1,873,468)	(1,042,276)	209,155	n/a
		Hedge Position: Fixed					A variable rate is received	A variable rate is received (LIBOR 3					
	Interest rate	rate paid, Variable rate					(LIBOR 3 months) and a fixed rate of	months) and a fixed rate of					
Ш	swaps	received Hedge	22-Jan-14	15-Dec-26	USD 37,449,336	USD 31,117,431	2.63% is paid Variable rate	2.63% is paid Variable rate	(1,056,701)	(1,873,554)	(474,769)	206,945	n/a
		Position: Fixed					is received (LIBOR 3	is received (LIBOR 3					
	Interest rate	rate is paid, variable rate					months) and fixed rate of	months) and fixed rate of					
ш	swaps	is received Hedge	15-Apr-14	16-Mar-32	USD 38,394,145	USD 37,530,221	3.68% is paid Variable rate	3.68% is paid Variable rate	(5,102,245)	(7,242,657)	(66,013)	671,417	n/a
		Position: Fixed					is received (LIBOR 3	is received (LIBOR 3					
	Interest rate	rate is paid, variable rate					months) and fixed rate of	months) and fixed rate of					
ш	swaps	is received Hedge	15-Apr-14	16-Mar-32	USD 38,394,145	USD 37,530,221	3.68% is paid Variable rate	3.68% is paid Variable rate	(5,102,245)	(7,242,657)	(55,899)	671,417	n/a
		Position: Fixed					is received (LIBOR 3	is received (LIBOR 3					
IV	Interest rate swaps	rate is paid, variable rate is received	15-Apr-14	15-Mar-24	USD 32,702,675	USD 25,584,615	months) and fixed rate of 2.94% is paid	months) and fixed rate of 2.94% is paid	(938,316)	(1,228,276)	259,791	356,267	n/a
	5ap3	Hedge	157.01.14	15 100-24	000 02,702,075	000 20,007,010	Variable rate is received	Variable rate is received	(556,510)	(1)220,270)	235,751	550,207	/a
		Position: Fixed rate is paid,					(LIBOR 3 months) and	(LIBOR 3 months) and					
IV	Interest rate swaps	variable rate is received	15-Apr-14	15-Mar-24	USD 35,885,862	USD 28,074,949	fixed rate of 2.94% is paid	fixed rate of 2.94% is paid	(1,029,649)	(1,347,833)	257,450	391,237	n/a
	Electric power	Trading						USD 36.75 is				(see	
v	swap price	Short Position	1-Jan-21	31-Mar-21	-	50MW	-	received /MW	-	52,574	-	(52,574)	n/a
	Natural gas	Trading						USD 2.5675 is					
v	swap price	Long Position	1-Jan-21	31-Mar-21	-	15,000MMBTU	-	paid/MMBtu The natural	-	(25,990)	-	25,990	n/a
								gas price published in					
								NYMEX of the Henry Hub					
v	Natural gas swap price	Trading Long Position	1-Nov-20	31-Mar-21	-	25,000MMBTU	-	Gas Natural price of	-	112,422	-	(112,422)	n/a



													Colla teral
		Designated as			Notional am	nount/Par value		underlying ence variable	Fair value of as	set/liability		naturities/ expense	/ credi
		hedge or held for other purposes					usseyreiere				(income	, expense	t facilit ies/
	Type of derivative,	(e.g., trading/long			As of De	ecember 31,	As of Dec		As of Decen			cember 31,	pledg ed
	value or agreement	or short position)	Effective date	Maturity date	2019 (Unaudited)	2020 (Unaudited)	2019(Unaudit ed)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	secur ities
								futures and spread contracts +0.2400 is paid					
v	Electric power swap price	Trading Short Position	1-Jan-21	31-Mar-21	-	25MW	-	USD 35.75 is received /MW	-	(4,099)	-	4,099	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 49.5 is received /MW	-	(1,214,253)	-	1,214,253	n/a
	Natural gas	Trading						USD 2.375 is					
v	swap price	Long Position	1-Jan-21	31-Mar-21	-	7,500MMBTU	-	paid/MMBtu	-	(50,665)	-	50,665	n/a
v	Natural gas swap price	Trading Long Position	1-Apr-21	31-Oct-21	-	17,500MMBTU	-	USD 2.412 is paid/MMBtu The natural	-	127,846	-	(127,846)	n/a
v	Natural gas swap price	Trading Long Position	1-Nov-20	31-Mar-21		12,500MMBTU		gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.19000 is paid		67,456		(67,456)	n/a
V	swap price	Long Position	1-1100-20	51-Wid1-21	-	12,500000000000	-	рани	-	07,430	-	(07,430)	II/d
v	Natural gas swap price	Trading Long Position	1-Apr-21	30-Jun-21	-	7,500MMBTU	-	USD 2.451 is paid/MMBtu	-	(26,553)	-	26,553	n/a
	Natural gas	Trading						USD 2.487 is				(10 - 200)	,
V	swap price	Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	paid/MMBtu The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.18000 is	-	49,790	-	(49,790)	n/a
v	swap price	Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	paid	-	156,498	-	(156,498)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 33.25 is received /MW	-	(130,189)	-	130,189	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.525 is paid/MMBtu	-	41,067	-	(41,067)	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.517 is paid/MMBtu	-	42,904	-	(42,904)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 50.25 is received /MW	-	(584,072)	-	584,072	n/a



		Designated as						underlying				naturities/	Colla teral / credi
		hedge or held for other			Notional an	nount/Par value	asset/refer	ence variable	Fair value of as	set/liability	(income	) expense	t facilit
	Type of	purposes (e.g.,											ies/ pledg
	derivative, value or	trading/long or short	Effective	Maturity	As of De	ecember 31,	As of Dec 2019(Unaudit	cember 31, 2020	As of Decen	nber 31, 2020	As of Dec 2019	ember 31, 2020	ed secur
	agreement	position)	date	date	2019 (Unaudited)	2020 (Unaudited)	ed)	(Unaudited)	2019 (Unaudited)	(Unaudited)	(Unaudited)	(Unaudited)	ities
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 53.00 is received /MW	-	(999,081)	-	999,081	n/a
	Natural gas	Trading						USD 2.664 is					
v	swap price	Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	paid/MMBtu The natural		18,322	-	(18,322)	n/a
	Natural gas	Trading		20.600.20				gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.32500 is		104.005		(12) 000	
v	swap price	Long Position	1-Jul-21	30-Sep-21	-	22,500MMBTU	-	paid	-	134,896	-	(134,896)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 51.50 is received /MW	-	(545,649)	-	545,649	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.527 is paid/MMBtu The natural	-	40,608	-	(40,608)	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.18500 is paid	- -	77,101	-	(77,101)	n/a
	Electric power	Trading						USD 39.25 is					
v	swap price	Short Position	1-Jan-21	31-Mar-21	-	75MW	-	received /MW	-	306,753	-	(306,753)	n/a
v	Natural gas swap price	Trading Long Position	1-Jan-21	31-Mar-21	-	22,500MMBTU	-	USD 2.888 is paid/MMBtu	-	(255,221)	-	255,221	n/a
	Natural gas	Trading						The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.25250 is					
v	swap price	Long Position	1-Jan-21	31-Mar-21	-	22,500MMBTU	-	paid	-	160,199	-	(160,199)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	50MW	-	USD 34.15 is received /MW	-	(324,818)	-	324,818	n/a
										(. ,,		. ,	,-
v	Natural gas swap price	Trading Long Position	1-Jul-21	31-Jul-21	-	2,500MMBTU	-	USD 2.549 is paid/MMBtu	-	10,523	-	(10,523)	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	31-Jul-21		2,500MMBTU	_	USD 2.55 is paid/MMBtu	_	10,445		(10,445)	n/a



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New of the sector of														Colla teral
Note of the state of						Notional an	ount/Parvalue			Fair value of ar	ot /liability			/ credi
v   v   v   v   v   v   v   v   v			for other			Notional an	iount/Par value	asset/relen	ence variable	Fair value of as	set/hability	(income	) expense	t facilit
		Type of derivative	(e.g.,			As of De	ecember 31,	As of Dec	ember 31,	As of Decen	1ber 31,	As of Dec	cember 31,	ies/ pledg ed
v         Netwid gin         Traing         1.4.92.1         1.3.99.21         .         LEDEMARTU         .         JUD 2558 is JUD 2578 is automatical         .         JUD 2578 is JUD 2577 is automatical         .         JUD 2577 is JUD 2577 is automatical         .         JUD 2577 is JUD 2577 is JUD 2577 is automatical         .         JUD 2577 is JUD 2577 i		value or	or short					2019(Unaudit	2020		2020	2019	2020	secur ities
ν         σωμο grice         Long Pecine         Long Pecine <thlong pecine<="" th=""> <thlongraphic< th=""> <thlongrap< td=""><td></td><td>-0</td><td>poenter,</td><td></td><td></td><td> (,</td><td></td><td></td><td>(0</td><td> (,</td><td>(</td><td>(0.00000)</td><td>(0</td><td></td></thlongrap<></thlongraphic<></thlong>		-0	poenter,			(,			(0	(,	(	(0.00000)	(0	
v         Naturi gis         Trading (unp prior)         Trading (unp prior) <thtrading (unp prior)         Trading (unp pri</thtrading 				4 4 - 24	24 Aug 24						24.505		(24.500)	- (-
v         sweptite         tong Pariton         1.5gp.21         3.5gp.21         -         5.0000MRTU         -         patibility         -         7.188         -         (Ph.188)           v         Natural gas         Tradret         J.J.         J.J.J.         J.J.         J.J.J.	V	swap price	Long Position	1-Aug-21	31-Aug-21	-	5,000MMB10	-	paid/MMBtu	-	24,596	-	(24,596)	n/a
v         Natural gas         Trading         Job Sep 21         -         7,5000MMETU         -         90,544         -         90,545         90,545         9		Natural gas	Trading						USD 2.537 is					
v         Instruct gras reserved         Trading to see price         July 2         July 2 <thjuly 2<="" th=""> <thjuly 2<="" th="">         July 2<!--</td--><td>v</td><td>swap price</td><td>Long Position</td><td>1-Sep-21</td><td>30-Sep-21</td><td>-</td><td>5,000MMBTU</td><td>-</td><td>The natural</td><td>-</td><td>26,188</td><td>-</td><td>(26,188)</td><td>n/a</td></thjuly></thjuly>	v	swap price	Long Position	1-Sep-21	30-Sep-21	-	5,000MMBTU	-	The natural	-	26,188	-	(26,188)	n/a
v         Natural gist         Trading         Image for the second sec									published in					
v         Natural gas result         Trading Long Position         1 Jul 21         30 dap 21         .         7,5000MBTU         .         9000 flatter and position         80.544         .         (80.541)           v         Natural gas supprise         Trading Long Position         1-04:201         31 dae:21         -         15,000MMBTU         -         9000 flatter and position         -         (80.544)         .         (80.544)           v         Natural gas vamp price         Trading theory Position         1-04:21         31 dae:21         -         15,000MMBTU         -         9000MBTU         .         (80.544)         .         (80.544)           v         Natural gas vamp price         Trading theory Position         1-04:21         31 dae:21         .         5000MMBTU         -         (900 A005)         .         (18,093)         .         138,093           v         Natural gas vamp price         Trading Long Position         1-04:21         31 dae:21         .         5000MMBTU         -         (900 A005)         .         (118,093)         .         138,093           v         Natural gas vamp price         Trading Long Position         1-04:21         30 dae:21         .         .         .         121,288         .         .									Henry Hub					
v         Notural gas usag price         Trading Long Position         J-Jule 21         JO-Sep 21         .         7,000MMBTU         .         B0-Set         .         (80,54)           v         Natural gas usag price         Long Position         J-Jule 21         JO-Sep 21         .         7,000MMBTU         .         (90,247)         .         (80,544)           v         Natural gas usag price         Long Position         J-Occ 21         J-Occ 21         .         15,000MMBTU         .         (90,247)         .         (80,544)           v         Natural gas usag price         Trading Stort Position         J-Occ 21         J-Occ 21         .         Isonophamber         .         (26,551)         .         26,654           v         Instant gas usag price         Trading Long Position         J-Occ 21         J-Occ 21         .         Isonophamber         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)         .         (21,250)<									price of					
v         Natural gas wasp price         Trading to greation         1.4d-21         30 Sep -21          7,500MMBTU          9016          80,544          (80,54)           v         swap price         Long Position         1.0d-21         31.0e-21          15,000MMBTU          paid          80,544          (80,54)           v         swap price         Long Position         1.0e-21         31.0e-21          15,000MMBTU          paid          (26,654)          26,654           v         swap price         Trading         1.0e-21         31.0e-21          5000MMBTU          paid/MMBts          (26,654)          26,654           v         swap price         Stort Position         1.0e-21         31.0e-21          5000MMBTU          paid/MMBts          (121,258)          121,258           v         swap price         Long Position         1.3e-21         31.3e-21          5000MMBTU          paid/MMBts          (121,258)          121,258           <									spread					
v         Instanti gas Issep price         Trading Issep price         J. Dec-21         J. Dec-21 <thj. dec-21<="" th=""> <thj. dec-21<="" th="">         J. Dec-21&lt;</thj.></thj.>	v			1 Jul 21	20 Sop 21				+0.17000 is		80 544		(90 544)	n/a
V         swap price swap price         Long Position Long Position         1-06-21         31-06-21         -         15.000MMBTU         -         paid/MMBtu         -         D6.654         -         26.654           V         Swap price         Trading Short Position         1-06-21         31-06-21         -         5001         -         106.054         -         108.93         -         138.93           V         Swap price         Trading Long Position         1-06-21         31-06-21         -         5001         -         106.054         -         108.93         -         138.93           V         swap price         Trading Long Position         1-30-21         31-30-21         -         5000MMBTU         -         1062.3718         -         (121.258)         -         121.258           V         swap price         Trading Long Position         1-30-21         30-56-21         -         22,500MMBTU         -         1062.3718         -         (121.258)         -         121.258           V         swap price         Trading Long Position         1-30-21         30-56-21         -         22,500MMBTU         -         106.27178         -         (45,511)         -         45,511 <t< td=""><td></td><td>strop price</td><td>Long Control</td><td>1.501-21</td><td>55 5CP 21</td><td></td><td>7,000,414(0)10</td><td></td><td>paid</td><td></td><td>00,044</td><td></td><td>(00,544)</td><td></td></t<>		strop price	Long Control	1.501-21	55 5CP 21		7,000,414(0)10		paid		00,044		(00,544)	
V         Electic power swsp price         Trading Stort Position         1-0(t-21)         31-bec-21         .         SDNW         .         (US 42.00 is received //AW         .         (138.993)         .         138.993           V         Natural gas swap price         Trading Long Position         1-3an-21         31-bec-21         .         5000MIBTU         .         paid/MMBtu         .         (121,258)         .         121,258           V         Natural gas swap price         Trading Long Position         1-Jan-21         31-Jan-21         .         5000MIBTU         .         paid/MMBtu         .         (121,258)         .         121,258           V         Natural gas swap price         Trading Long Position         1-Jan-21         30-Sep-21         .         22,500MIBTU         .         paid/MMBtu         .         (45,511)         .         45,511           V         Natural gas swap price         Trading Long Position         1-Jan-21         30-Sep-21         .         22,500MIBTU         .         paid/MMBtu         .         (45,511)         .         45,511           V         Natural gas swap price         Trading Santural price of Santural price of Santural systep         .         .         .         138,339         .         (138,3			Trading											
V         swap price         Short Position         1-Qt-21         31-De-21         -         50MW         -         received/NW         -         (138,993)         -         138,993           v         Natural gas swap price         Trading Long Position         1-Jul-21         31-Jan-21         -         5,000MMBTU         -         paid/MMBtu         -         (138,993)         -         138,993           v         Natural gas swap price         Trading Long Position         1-Jul-21         31-Jan-21         -         5,000MMBTU         -         paid/MMBtu         -         (121,258)         -         121,258           v         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           v         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           v         swap price         Trading         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           v<	v	swap price	Long Position	1-Oct-21	31-Dec-21	-	15,000MMBTU	-	paid/MMBtu	-	(26,654)	-	26,654	n/a
V         swap price         Short Position         1-Qt-21         31-De-21         -         50MW         -         received/NW         -         (138,993)         -         138,993           v         Natural gas swap price         Trading Long Position         1-Jul-21         31-Jan-21         -         5,000MMBTU         -         paid/MMBtu         -         (138,993)         -         138,993           v         Natural gas swap price         Trading Long Position         1-Jul-21         31-Jan-21         -         5,000MMBTU         -         paid/MMBtu         -         (121,258)         -         121,258           v         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           v         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           v         swap price         Trading         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           v<		Electric power	Trading						USD 42.00 is					
V         swap price         Long Position         1-Jan-21         31-Jan-21         -         5.000MMBTU         -         paid/MMBtu         -         (121,258)         -         122,258           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           V         Swap price         Trading Short Position         1-Jul-21         30-Sep-21         -         75MW         -         (950 720) is received /MW         -         663,054         -         (168,352)         <	v			1-Oct-21	31-Dec-21	-	50MW	-		-	(138,993)	-	138,993	n/a
V         swap price         Long Position         1-Jan-21         31-Jan-21         -         5.000MMBTU         -         paid/MMBtu         -         (121,258)         -         122,258           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MBtu         -         (45,511)         -         45,511           V         Swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           V         Swap price         Trading Short Position         1-Jul-21         30-Sep-21         -         75MW         -         (950 720) is received /MW         -         663,054         -         (168,352)         <														
V         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         swap price         Long Position         1-Jul-21         Jack Position         Image Price         The natural gas price publisher in NVMEX of the Henry Hub Gas Natural price of futures and spread contracts         Image Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           V         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,33	v			1-Jan-21	31-Jan-21	-	5,000MMBTU	-		-	(121,258)	-	121,258	n/a
V         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid/MMBtu         -         (45,511)         -         45,511           V         swap price         Long Position         1-Jul-21         Jack Position         Image Price         The natural gas price publisher in NVMEX of the Henry Hub Gas Natural price of futures and spread contracts         Image Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           V         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,339)         -         (138,33														
v         Natural gas swap price         Trading Long Position         1-Jul-21         30-Sep-21         -         22,500M/BTU         -         paid spread contracts         -         138,339         -         (138,339)           v         swap price         Trading Short Position         1-Jul-21         30-Sep-21         -         22,500M/BTU         -         paid         -         138,339         -         (138,339)           v         swap price         Short Position         1-Jul-21         30-Sep-21         -         75MW         -         (usp 75,016)         -         (69,054)           v         swap price         Short Position         1-Jul-21         30-Sep-21         -         75MW         -         (usp 75,016)         -         (69,054)         -         (69,054)           v         swap price         Short Position         1-Jul-21         30-Sep-21         -         75MW         -         upp 70,0018         -         (69,054)         -         (69,054)           v         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         upp 70,0018         -         (156,362)         -         (156,362)         -         (156,362)         -	v			1-Jul-21	30-Sep-21	-	22,500MMBTU	-		-	(45,511)	-	45,511	n/a
VNatural gas swap priceTrading Long Position1-Jul-2130-Sep-21.22,500MMBTU.Paid Long Position.138,339.(138,339)VSwap priceIrrading Short Position1-Jul-2130-Sep-21.22,500MMBTU138,339.(138,339)VElectric power Short Position1-Jul-2130-Sep-21<									The natural					
VNatural gas swap priceTrading Long Position1-Jul-2130-Sep-21-22,500MMBTU-price of futures and apread contracts +0.32000 is-138,339-(138,339)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-22,500MMBTU-paid-138,339-(138,339)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-75MW-received /MW-69,054-(69,054)VElectric power swap priceTrading Short Position1-Jul-2131-Jan-21-50MW-received /MW-156,362-(156,362)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(156,362)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(156,362)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(156,362)VElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(156,362)VElectric power swap priceTrading Short Position1-Jul-21<														
vNatural gas way priceTrading Long Position1-Jul-2130-Sep-21-22,500MMBTU138,339-(138,339)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-75MW-received /MW-69,054-(69,054)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-75MW-received /MW-69,054-(69,054)vElectric power swap priceTrading Short Position1-Jul-2131-Jan-21-50MW-received /MW-156,362-(136,362)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(136,362)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-(136,362)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-507,261vSwap priceShort Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-507,261vSwap priceShort Position1-Jul-2130-Sep-21-50MW-received /MW-156,362-507,261v									Henry Hub					
vNatural gas swap priceTrading Long Position1-Jul-2130-Sep-21-22,500MMBTU-Paid-138,339-(138,339)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-75MW-USD 70.00 is received /MW-69,054-(69,054)vElectric power swap priceTrading Short Position1-Jul-2131-Jan-21-75MW-USD 70.00 is received /MW-69,054-(69,054)vElectric power swap priceTrading Short Position1-Jan-2131-Jan-21-50MW-USD 47.50 is received /MW-156,362-(136,362)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-USD 61.00 is received /MW-156,362-(136,362)vElectric power swap priceTrading Short Position1-Jul-2130-Sep-21-50MW-USD 61.00 is received /MW-(507,261)-507,261														
V         swap price         Long Position         1-Jul-21         30-Sep-21         -         22,500MMBTU         -         paid         -         138,339         -         (138,339)           V         Electric power swap price         Trading Short Position         1-Jul-21         30-Sep-21         -         75MW         -         USD 70.00 is received /MW         -         69,054         -         (69,054)           V         Electric power swap price         Trading Short Position         1-Jul-21         31-Jan-21         -         50MW         -         USD 70.00 is received /MW         -         69,054         -         (69,054)           V         Electric power swap price         Trading Short Position         1-Jan-21         31-Jan-21         -         50MW         -         USD 47.50 is received /MW         -         156,362         -         (136,362)           V         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         USD 61.00 is received /MW         -         (507,261)         -         507,261           V         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         received /MW         -         (507,261) <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>spread</td> <td></td> <td></td> <td></td> <td></td> <td></td>									spread					
V       swap price       Short Position       1-Jul-21       30-Sep-21       -       75MW       -       received /MW       -       69,054       -       (69,054)         V       Electric power swap price       Trading Short Position       1-Jan-21       31-Jan-21       -       50MW       -       USD 47.50 is received /MW       -       156,362       -       (156,362)         V       Electric power swap price       Trading Short Position       1-Jul-21       30-Sep-21       -       50MW       -       USD 61.00 is received /MW       -       (507,261)       -       507,261         V       swap price       Short Position       1-Jul-21       30-Sep-21       -       50MW       -       received /MW       -       (507,261)       -       507,261	v			1-Jul-21	30-Sep-21	-	22,500MMBTU	-		-	138,339	-	(138,339)	n/a
V       swap price       Short Position       1-Jul-21       30-Sep-21       -       75MW       -       received /MW       -       69,054       -       (69,054)         V       Electric power swap price       Trading Short Position       1-Jan-21       31-Jan-21       -       50MW       -       USD 47.50 is received /MW       -       156,362       -       (156,362)         V       Electric power swap price       Trading Short Position       1-Jul-21       30-Sep-21       -       50MW       -       USD 61.00 is received /MW       -       (507,261)       -       507,261         V       swap price       Short Position       1-Jul-21       30-Sep-21       -       50MW       -       received /MW       -       (507,261)       -       507,261														
v     Electric power swap price     Trading Short Position     1-Jan-21     31-Jan-21     -     SoMW     -     USD 47.50 is received /MW     -     156,362     -     (156,362)       v     Electric power swap price     Trading Short Position     1-Jul-21     30-Sep-21     -     SoMW     -     USD 61.00 is received /MW     -     (507,261)     -     507,261	v			1-10-21	30-Sen-21		75.6/\\/	_			69.054	_	(69.054)	n/a
V         swap price         Short Position         1-Jan-21         31-Jan-21         -         50MW         -         received /MW         -         156,362         -         (156,362)           V         Electric power         Trading         -         -         50MW         -         USD 61.00 is         -         -         507,261         -         507,261           V         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         received /MW         -         (507,261)         -         507,261	v	swap price	SHULL POSITION	1-JUI-21	50-5ep-21	-	/JIVIW	-	received /WIW	-	09,054	-	(09,054)	n/a
V         swap price         Short Position         1-Jan-21         31-Jan-21         -         50MW         -         received /MW         -         156,362         -         (156,362)           V         Swap price         Trading Short Position         1-Jul-21         30-Sep-21         -         SoMW         -         USD 61.00 is received /MW         -         (507,261)         -         507,261														
V         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         received/MW         -         (507,261)         -         507,261	v			1-Jan-21	31-Jan-21	-	50MW	-		-	156,362	-	(156,362)	n/a
V         swap price         Short Position         1-Jul-21         30-Sep-21         -         50MW         -         received /MW         -         (507,261)         -         507,261		Floately a sure	Troding											
Electric power Trading	v			1-Jul-21	30-Sep-21	-	50MW	-		-	(507,261)	-	507,261	n/a
Electric nower Trading UICD 61.00 /r														
V         Swap price         Short Position         1-Jul-21         30-Sep-21         -         25MW         received /MW         (253,631)         -         253,631	v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	25MW	-	USD 61.00 is received /MW	-	(253,631)	-	253,631	n/a
	]													
Natural gas         Trading         USD 2.758 is           V         swap price         Long Position         1-Jul-21         30-Sep-21         -         7,500MMBTU         -         paid/MMBtu         -         (12,416)         -         12,416	v	Natural gas	Trading Long Position	1-Jul-21	30-Sen-21	-	7.500MMBTU	_	USD 2.758 is paid/MMBtu	-	(12,416)	_	12.416	n/a



		Designated as hedge or held			Notional an	nount/Par value		underlying ence variable	Fair value of as	set/liability		naturities/ ) expense	Colla teral / credi t
	Type of	for other purposes (e.g.,											facilit ies/ pledg
	derivative, value or	trading/long or short	Effective	Maturity	As of De	ecember 31,	As of Dec 2019(Unaudit	cember 31, 2020	As of Decen	nber 31, 2020	As of Dec 2019	ember 31, 2020	ed secur
	agreement	position)	date	date	2019 (Unaudited)	2020 (Unaudited)	ed)	(Unaudited)	2019 (Unaudited)	(Unaudited)	(Unaudited)	(Unaudited)	ities
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	7,500MMBTU	-	USD 2.757 is paid/MMBtu	-	(12,186)	-	12,186	n/a
V	Natural gas	Trading	1 101 21	20 Son 21		7 5000000711		USD 2.745 is		(0.422)		0.422	<b>n</b> /2
v	swap price Natural gas swap price	Long Position	1-Jui-21	30-Sep-21 30-Sep-21	-	7,500MMBTU 22,500MMBTU	-	paid/MMBtu The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.31000 is paid	-	(9,432)	-	9,432	n/a
	Electric power	Trading						USD 48.50 is					
v	swap price	Short Position	1-Jan-21	31-Jan-21	-	25MW	-	received /MW	-	88,178	-	(88,178)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	75MW	-	USD 38.25 is received /MW	-	(25,295)	-	25,295	n/a
v	Natural gas swap price	Trading Long Position	1-Jan-21	31-Jan-21	-	2,500MMBTU	-	USD 3.404 is paid/MMBtu	-	(72,600)	-	72,600	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	30-Sep-21	-	15,000MMBTU	-	USD 2.8575 is paid/MMBtu	-	(70,511)	-	70,511	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 +0.41500 is paid	-	48,613	-	(48,613)	n/a
v	Electric power swap price	Trading Short Position	1-Aug-21	30-Sep-21		25MW		USD 63.75 is received /MW		(169,099)	_	169,099	n/a
	Natural gas	Trading						The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.04750 is				(170,533)	
v	swap price	Long Position	1-Apr-21	31-Oct-21	-	52,000MMBTU	-	paid	-	170,533	-	(1/0,533)	n/a
v	Natural gas swap price	Trading Long Position	1-Jul-21	31-Aug-21	-	5,000MMBTU	-	USD 2.837 is paid/MMBtu	-	(30,550)		30,550	n/a
v	Electric power swap price	Trading Short Position	1-Jun-21	30-Jun-21	-	75MW	-	USD 35.75 is received /MW	-	(68,545)	-	68,545	n/a



		Designated as hedge or held			Notional an	nount/Par value		underlying ence variable	Fair value of as	set/liability		naturities/ ) expense	Colla teral / credi t
	Type of	for other purposes (e.g.,											facilit ies/ pledg
	derivative, value or	trading/long or short	Effective	Maturity	As of De	ecember 31,	As of Dec 2019(Unaudit	ember 31, 2020	As of Decen	nber 31, 2020	As of Dec 2019	ember 31, 2020	ed secur
	agreement	position)	date	date	2019 (Unaudited)	2020 (Unaudited)	ed)	(Unaudited)	2019 (Unaudited)	(Unaudited)	(Unaudited)	(Unaudited)	ities
v	Natural gas swap price	Trading Long Position	1-Jun-21	30-Jun-21	-	7,500MMBTU	-	USD 2.742 is paid/MMBtu	-	(29,434)	-	29,434	n/a
v	Electric power swap price	Trading Short Position	1-Oct-21	31-Dec-21	-	25MW	-	USD 43.00 is received /MW	-	(38,798)	-	38,798	n/a
v	Electric power swap price	Trading Short Position	1-Jun-21	30-Jun-21	-	75MW	-	USD 36.50 is received /MW	-	(45,178)	-	45,178	n/a
.,	Natural gas	Trading	1 km 24	20 100 24		E 00011111711		USD 2.528 is		12 422		(12,422)	-
v	swap price Natural gas	Long Position Trading	1-Jun-21	30-Jun-21	-	5,000MMBTU		paid/MMBtu USD 2.527 is		12,433	-	(12,433)	n/a
v	swap price	Long Position	1-Jun-21	30-Jun-21	-	2,500MMBTU	-	paid/MMBtu	-	6,291	-	(6,291)	n/a
v	Natural gas swap price	Trading Long Position	1-Oct-21	31-Dec-21	-	7,500MMBTU	-	USD 2.742 is paid/MMBtu The natural	-	17,162	-	(17,162)	n/a
v	Natural gas swap price	Trading Long Position	1-0ct-21	31-Dec-21	-	15,000MMBTU	-	gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.27000 is paid	-	31,506	-	(31,506)	n/a
v	Natural gas swap price	Trading Long Position	1-Jan-21	31-Jan-21	-	10,000MMBTU	-	The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.60000 is paid	-	63,535	-	(63,535)	n/a
v	Electric power swap price	Trading Short Position	1-Jul-21	30-Sep-21	-	75MW	-	USD 39.50 is received /MW	-	66,023	-	(66,023)	n/a
	Natural gas	Trading		20.6		45 000		USD 2.721 is		17.010		7.010	
v	swap price Natural gas swap price	Long Position Trading Long Position	1-Jul-21	30-Sep-21 30-Sep-21		15,000MMBTU 15,000MMBTU	-	paid/MMBtu gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.50500 is paid		7,295	-	7,846	n/a n/a
v	Electric power swap price	Trading Short Position	1-JUI-21 1-Feb-21	28-Feb-21	-	25MW	-	USD 39.75 is received /MW	-	24,469	-	(24,469)	n/a



													Colla
		Designated as						underlying				naturities/	teral / credi
		hedge or held for other			Notional am	ount/Par value	asset/refere	ence variable	Fair value of as	set/liability	(income	expense	t facilit
	Type of derivative,	purposes (e.g., trading/long			As of De	cember 31,	As of Dec	ember 31,	As of Decen	1ber 31,	As of Dec	ember 31,	ies/ pledg ed
	value or agreement	or short position)	Effective date	Maturity date	2019 (Unaudited)	2020 (Unaudited)	2019(Unaudit ed)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	2019 (Unaudited)	2020 (Unaudited)	secur ities
v	Natural gas swap price	Trading Long Position	1-Feb-21	28-Feb-21	-	2,500MMBTU	-	USD 2.663 is paid/MMBtu	-	(8,676)	-	8,676	n/a
	Natural gas	Trading						The natural gas price published in NYMEX of the Henry Hub Gas Natural price of futures and spread contracts +0.50000 is					
v	swap price	Long Position	1-Feb-21	28-Feb-21	-	2,500MMBTU	-	paid		3,149	-	(3,149)	n/a
VI	Natural gas purchase contracts	Short Position	2018	2022	Aprox. 313.5K MMBTUS		Index refered in the contract USD/MMBTus		5,260,104		(3,471,708)	4,355,075	n/2
VI	contracts	Hedge	2018	2022	INIIVIBI US		MXP is paid/USD is	MXP is paid/USD is	5,200,104	-	(3,471,708)	4,303,075	n/a
	Forward currency	Long position in USD/ Short position in					received at an exchange rate of 20.71368	received at an exchange rate of 20.71368					
VII	transactions	MXP Hedge	29-Aug-19	5-Jan-21	USD 6,149,934	USD 6,149,934	MXP/USD MXP is	MXP/USD MXP is	(262,056)	(235,835)	-	352,875	n/a
	Forward	Long position in USD/ Short					paid/USD is received at an exchange rate	paid/USD is received at an exchange rate					
VII	currency transactions	position in MXP	29-Aug-19	3-Feb-21	USD 6,285,350	USD 6,285,350	of 20.71368 MXP/USD	of 20.71368 MXP/USD	(243,424)	(219,609)	-	362,906	n/a
		Hedge					Variable rate (LIBOR 6	Variable rate (LIBOR 6					
	Interest rate	Position: Fixed rate is paid, variable rate					months) is received; and a fixed rate of	months) is received; and a fixed rate of					
VIII	swaps	is received Hedge	5-Dec-19	19-Nov-34	USD\$200,000,000	USD\$200,000,000	1.77% is paid MXP is	1.77% is paid MXP is	3,178,078	(13,563,978)	(37,664)	1,537,912	n/a
	Eesting -	Long position					paid/USD is received at an	paid/USD is received at an					
іх	Forward currency transactions	in USD/ Short position in MXP	29-Oct-19	5-Jan-21	USD 810,915	USD 810,915	exchange rate of 19.9375 MXP/USD	exchange rate of 19.9375 MXP/USD	(3,384)	455	-	13,790	n/a
	Forward	Hedge Long position in USD/ Short		5 301-21			MXP is paid/USD is received at an exchange rate	MXP is paid/USD is received at an exchange rate	(0,00.4)			_3,730	.,,,
іх	currency transactions	position in MXP	29-Oct-19	3-Feb-21	USD 954,312	USD 954,312	of 19.9375 MXP/USD	of 19.9375 MXP/USD	(461)	3,648		16,403	n/a
		Hedge Position: Fixed rate is paid,						Variable rate (LIBOR 6 months) is received; and					
x	Interest rate swaps	variable rate is received	13-Apr- 2020	19-Nov-2034	-	USD\$100,000,000		a fixed rate of 0.88% is paid	-	587,130	-	119,164	n/a
	Forward	Hedge Long position in USD/ Short position in						MXP is paid/USD is received at an exchange rate of 19.0835					
хі	transactions	MXP Hedge	18-Feb-20	5-Jan-21	-	USD 1,672,896	-	MXP/USD MXP is	-	72,554	-	(72,554)	n/a
	Forward currency	Long position in USD/ Short position in						paid/USD is received at an exchange rate of 19.0835					
XI	transactions	MXP Hedge	18-Feb-20	3-Feb-21	-	USD 1,709,731	-	MXP/USD MXP is	-	79,484	-	(79,484)	n/a
	Forward currency	Long position in USD/ Short position in						paid/USD is received at an exchange rate of 22.5935					
XII	transactions Forward currency	MXP Hedge Long position in USD/ Short position in	28-Aug-20	3-Mar-21		USD 8,249,996	-	MXP/USD MXP is paid/USD is received at an exchange rate of 22.5935		(1,031,402)	-	-	n/a
XII	transactions	MXP	28-Aug-20	5-Apr-21	-	USD 6,760,581	-	MXP/USD	-	(816,157)	-	-	n/a



Image or heads proper derivative, symposes         Indege or head purposes         Indege or head purposes         Indege or head purposes         Indege or head purposes         Indege of head purposes	co ter ) expense () expense trac isometra 1, evember 31, evember 3	(income As of Dec 2019	r 31,	Fair value of asset/liabil		Value of a							
Image or heady purposes (e.g., trading/long derivative, value         Image or heady purposes (e.g., trading/long derivative, value         Image or heady purposes (e.g., trading/long derivative, value         Motional amount/Par value         asset/reference variable         Fail value of asset/lubility         (income participant)           ////////////////////////////////////	naturities/ / / expense t fac let permber 31, e 2020 sec (Unaudited) itin - n/	(income As of Dec 2019	r 31,	Fair value of asset/liabil		Value of u							
Image or shale purposes (e.s., value)         Image or shale purposes (e.s., trading/long of derivative, value)         Notional amount//Par value         asset/reference variable         Fair value of asset/liability         (income provide (income)           Image or shale derivative, value         position i est- parenent         ffective date         Maturity date         2039 (Unaudited)         2039 (U	naturities/ ) expense t faa iei permber 31, 2020 (Unaudited) itie (Unaudited) n/	(income As of Dec 2019	r 31,	Fair value of asset/liabil		Value of r							
Image or shale purposes (e.s., value)         Image or shale purposes (e.s., trading/long of derivative, value)         Notional amount//Par value         asset/reference variable         Fair value of asset/liability         (income provide (income)           Image or shale derivative, value         position i est- parenent         ffective date         Maturity date         2039 (Unaudited)         2039 (U	) expense t fac iei permber 31, e 2020 sec (Unaudited) itte	(income As of Dec 2019	r 31,	Fair value of asset/liabil		Value of u							
Imposes (es., dervate, value or accent, pation in currency         Hericity (es., transfig/log or rabot in log polition in USD Short         Hericity (es., transfig/log or rabot in log polition in USD Short         Hericity (es., transfig/log or rabot in USD Short         Hericity (es., transfig/log or rabot in USD Short         As of December 31, transfig/log or rabot in USD Short         As of December 31, trabot in USD Short         As of December 31, transfig/l	ember 31, eg 2020 sec (Unaudited) itili	As of Dec 2019	r 31,		ence variable			National or					
Type of agreement agreement agreement currency curency curency currency currency currency currency currency currenc	ember 31, e 2020 sec (Unaudited) itie - n/	2019				asset/relete		Notional an					
derivative, agreement         training/ong position         chain         As of December 31, bit water         As of December 32, bit water	ember 31, ender 31, sec 2020 sec (Unaudited) itie - n/	2019										Turne of	
agreement         position         date         date         2019 (Unaudited)         2019 (Unaudited)         2019 (Unaudited)         <	Unaudited) iti		2020				ecember 31,	As of De			trading/long	derivative,	
Image: Section of the section of t	- n/	(onduction)	(Unaudited) (U				2020 (Unaudited)	2019 (Unaudited)					
Forward currency         Long position position in currency         Long position position in tecks and currency         received at an exchange rate of 2.25935			(	(	MXP is			(,				-8	
currency         position in MXP         28-Aug-20         5-May-21         -         USD 8,913.903         -         MKP is MKP is paid/MDS0 is         -         (1,040,594)         -           XII         transactions         MKP         28-Aug-20         5-May-21         -         USD 8,913.903         -         MKP is paid/MDS0 is         -         (1,040,594)         -         -           VII         transactions         MKP         28-Aug-20         3-jun-21         -         USD 8,91,199         -         MKP is paid/MDS0 is         -         (055,910)         -           XII         transactions         MKP         28-Aug-20         3-jun-21         -         USD 8,491,199         -         MKP is paid/MDS0 is         -         (055,910)         -           VII         transactions         MKP         28-Aug-20         6-jul-21         -         USD 8,072,954         -         MKP is paid/MDS0 is         -         (677,097)         -           VII         transactions         MKP         28-Aug-20         6-jul-21         -         USD 7,783,031         -         MKP is paid/MDS0 is         -         (677,097)         -           VII         transactions         MKP         28-Aug-20         6-jul-21											Long position		
XII         transactions         MMP         28-Aug-20         5-May-21         -         USD 8,913,903         -         MKP/USD         -         (L040,594)         -           Forward         Heidge         -         USD 8,913,903         -         MKP/USD         -         (L040,594)         -           Forward         in USD/Short         -         USD 8,491,199         -         MKP/USD         -         (g58,910)         -           XII         transactions         MKP         28-Aug-20         3-Jun-21         -         USD 8,491,199         -         MKP/USD         -         (g58,910)         -           XII         transactions         MKP         28-Aug-20         6-Jul-21         -         USD 8,072,954         -         MKP/USD         -         (g77,097)         -           XII         transactions         MKP         28-Aug-20         6-Jul-21         -         USD 8,072,954         -         MKP/USD         -         (g77,097)         -           XIII         transactions         MKP         28-Aug-20         6-Jul-21         -         USD 7,783,031         -         MKP/USD         -         (g77,097)         -           XIII         transactions					exchange rate						in USD/ Short		
Forward     Long position     paid/USD is     paid/USD is       Forward     in USD/Short     currency     paid/USD is       XII     transactions     MXP     28-Aug-20     3-Jun-21     -     USD 8,491,199     -     MXP is       Forward     Hedge     -     USD 8,491,199     -     MXP is     -     (558,910)     -       Forward     In USD/Short     -     USD 8,491,199     -     MXP is     -     (558,910)     -       Forward     In USD/Short     -     USD 8,072,954     -     MXP/USD     -     (877,097)     -       XII     transactions     MXP     28-Aug-20     6-Jul-21     -     USD 8,072,954     -     MXP/USD     -     (877,097)     -       XII     transactions     MXP     28-Aug-20     6-Jul-21     -     USD 8,072,954     -     MXP/USD     -     (877,097)     -       YII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       XIII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,492)     -       XIII     transactions		-	(1,040,594)	- (1,04	MXP/USD	-	USD 8,913,903	-	5-May-21	28-Aug-20			хн
Forward currency willLong position in huSD/Short position in28-Aug-203-Jun-21USD 8,491,199.received at an exchange rate of 22.935.XIItransactionsMXP Long position in USD/Short position in28-Aug-203-Jun-21.USD 8,491,199.MXP (USD is paid/USD is received at an exchange rate of 22.935.(958,910).XIItransactionsMXP position in un USD/Short position in28-Aug-206-Jul-21.USD 8,072,954.MXP (USD is received at an exchange rate of 22.9355XIItransactionsMXP position in un USD/Short position in un USD/Short.USD 8,072,954.MXP (USD is received at an exchange rate of 22.9355XIItransactionsMXP position in un USD/Short position in un USD/ShortKIItransactionsMXP position in un USD Short position in un USD ShortKIItransactionsMXP position in un USD/Short position in un USD/ShortKIItransactionsMXP position in un USD Short currency position in un USD Short <td></td> <td>Hedge</td> <td></td> <td></td>											Hedge		
RII         transactions         MXP         28-Aug-20         3-Jun-21         .         USD 8,491,199         .         MXP/USD         .         (958,910)         .           XII         transactions         MXP         28-Aug-20         3-Jun-21         .         USD 8,491,199         .         MXP/USD         .         (958,910)         .           KII         transactions         MXP         28-Aug-20         6-Jul-21         .         USD 8,072,954         .         MXP/USD         .         (877,097)         .           XII         transactions         MXP         28-Aug-20         6-Jul-21         .         USD 8,072,954         .         MXP/USD         .         (877,097)         .           XII         transactions         MXP         28-Aug-20         6-Jul-21         .         USD 8,072,954         .         MXP/USD         .         (877,097)         .           KII         transactions         MXP         28-Aug-20         4-Aug-21         .         USD 7,783,031         .         MXP/USD         .         (816,495)         .           KII         transactions         MXP         28-Aug-20         3-Sep-21         .         USD 8,072,954         MXP/USD         . <td></td> <td></td> <td></td> <td></td> <td>received at an</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>					received at an								
XII         transactions         MXP         28-Aug-20         3-Jun-21         -         USD 8,491,199         -         MKP/USD         -         (958,910)         -           I         Hedge         Long position in USD/Short         KR7,097         -         MKP/USD         -         (877,097)         -           XII         transactions         MXP         28-Aug-20         6-Jul-21         -         USD 8,072,954         -         MXP/USD         -         (877,097)         -           XII         transactions         MXP         28-Aug-20         6-Jul-21         -         USD 8,072,954         -         MXP/USD         -         (877,097)         -           XII         transactions         MXP         28-Aug-20         4-Aug-21         -         USD 7,783,031         -         MXP/USD         -         (816,495)         -           XII         transactions         MXP         28-Aug-20         3-Sep-21         -         USD 8,072,954         -         MXP/USD         -         (816,042)         -           Currency         position in         Long position in         Sep-													
Forward     Long position     paid/USD is     paid/USD is       XII     Forward     in USD/Short     -       VII     Hedge     -     USD 8,072,954     -       MRP is     -     MXP is       Forward     In USD/Short     -       Long position     -     MXP is       Forward     Hedge     -     -       Long position     -     MXP is       Forward     In USD/Short     -       Currency     position     -       Forward     In USD/Short     -       VII     transactions     MXP       Redge     -     -       USD 7,783,031     -       MRP is     -       paid/USD is     -       received at an     -       exchange rate     -       of 22.5935     -       XII     transactions     MXP       Roward     in USD/Short     -       Long position in     -     -       VII     transactions     MXP       Roward     -     -       Long position in     -       KII     transactions     -       KII     transactions     -       KII     transactions     -	- n/		(958,910)	- (95	MXP/USD	-	USD 8,491,199	-	3-Jun-21	28-Aug-20	MXP		XII
Forward       Long position in USD / Short       -       USD 8,072,954       -       MXP/USD       -       (877,097)       -         XII       transactions       MXP       28-Aug-20       6-Jul-21       -       USD 8,072,954       -       MXP/USD       -       (877,097)       -         XII       transactions       MXP       28-Aug-20       6-Jul-21       -       USD 8,072,954       -       MXP/USD       -       (877,097)       -         Forward       in USD / Short       -       Intransactions       MXP       28-Aug-20       4-Aug-21       -       USD 7,783,031       -       MXP/USD       -       (816,495)       -         XII       transactions       MXP       28-Aug-20       4-Aug-21       -       USD 7,783,031       -       MXP/USD       -       (816,495)       -         XII       transactions       MXP       28-Aug-20       3-Sep-21       -       USD 8,072,954       -       MXP/USD       -       (816,042)       -         XII       transactions       MXP       28-Aug-20       3-Sep-21       -       USD 8,072,954       -       MXP/USD       -       (816,042)       -         XIII       transactions       MXP											Hedge		
XIIcurrency transactionsposition in MXP28-Aug-206-Jul-21.USD 8,072,954.MXP is paid/USD is received at an exchange rate of 22.5935KIIForward currency position in transactionsINSD / Short in USD / Short users-MXP is paid/USD is received at an exchange rate of 22.5935KIItransactionsMXP transactions28-Aug-204-Aug-21-USD 7,783,031.MXP is paid/USD is received at an exchange rate of 22.5935KIItransactionsMXP transactions28-Aug-204-Aug-21-USD 7,783,031.MXP is paid/USD is received at an exchange rate of 22.5935KIItransactionsMXP transactions28-Aug-203-Sep-21-USD 8,072,954.MXP is paid/USD is received at an exchange rate of 22.5935KIItransactionsMXP transactions28-Aug-203-Sep-21-USD 8,072,954.MXP is paid/USD is received at an exchange rate of 22.5935KIItransactionsMXP transactions28-Aug-206-Oct-21-USD 8,072,954.MXP is paid/USD is received at an exchange rateForwardin USD / ShortLong position in turbio in user of paid/USD is received at an exchange rate </td <td>   </td> <td></td> <td></td> <td></td> <td>received at an</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>Forward</td> <td></td>					received at an							Forward	
Forward currency     Hedge in USD/Short     MXP     28-Aug-20     4-Aug-21     USD 7,783,031     MXP is paid/USD is received at an exchange rate of 22.5935       XII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       XII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       KII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       KII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       KII     transactions					of 22.5935						position in	currency	
Forward currency     Long position in USD/Short currency     A-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP is paid/USD is received at an exchange rate of 22.5935     -     (816,495)     -       XII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP is paid/USD is received at an exchange rate     -     (816,495)     -       XII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       XII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       VII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       VII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     MXP N K	- n/	-	(877,097)	- (87		-	USD 8,072,954	-	6-Jul-21	28-Aug-20		transactions	XII
Forward currency     in USD/Short position in     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     exchange rate of 22.5935     -       XII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       Image: Currency position in currency position in currency position in currency position in currency position in currency position in currency position in Forward     Hedge     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       XII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       XII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP/USD     -     (816,042)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     <					paid/USD is						-		
Currency     position in transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       NII     transactions     MXP     28-Aug-20     4-Aug-21     -     USD 7,783,031     -     MXP/USD     -     (816,495)     -       Forward     in USD/ Short     -     Composition in un USD/ Short     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate     -     6       XII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate     -     (816,042)     -       VII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate     -     (816,042)     -       VIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XIII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -												Forward	
KII     Hedge     MXP is paid/USD is received at an exchange rate     MXP is paid/USD is received at an exchange rate       KII     transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate       Forward currency position in Forward in USD/Short     Hedge     0     0     -     (816,042)     -       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate     -       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)       KII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)       Forward     Long position in USD/Short     Long position     -     MXP is paid/USD is received at an exchange rate     -     MXP is paid/USD is received at an exchange rate     -					of 22.5935						position in	currency	
Forward     in USD/Short     -     received at an exchange rate     - <td>- n/</td> <td>-</td> <td>(816,495)</td> <td>- (81</td> <td></td> <td>-</td> <td>USD 7,783,031</td> <td>-</td> <td>4-Aug-21</td> <td>28-Aug-20</td> <td></td> <td>transactions</td> <td>XII</td>	- n/	-	(816,495)	- (81		-	USD 7,783,031	-	4-Aug-21	28-Aug-20		transactions	XII
Forward xII     in USD/Short position in xII     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP is of 22.5935     -     (816,042)     -       Image: Constraint of transactions     MXP     28-Aug-20     3-Sep-21     -     USD 8,072,954     -     MXP is paid/USD is received at an exchange rate     -     MXP is paid/USD is received at an exchange rate     -     (816,042)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD is received at an exchange rate     -     (782,468)     -											Long position		
XII         transactions         MXP         28-Aug-20         3-Sep-21         -         USD 8,072,954         -         MXP/USD         -         (816,042)         -           Image: Hedge Forward Currency         Long position in USD Short         Long position in USD Short         Image: Hedge Forward Currency         Image: Hedge Formarency         Image: Hedge Forward Currency											in USD/ Short	Forward	
Forward     Hedge     MKP is       Currency     position in       XII     transactions       MKP     28-Aug-20       6-Oct-21     USD 8,072,954       MKP/USD     (782,468)       -     MKP/USD       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -       -     -	- n/	_	(816 042)	- (81			LISD 8 072 954	-	3-Sen-21	28-Aug-20	position in MXP		XII
k     Long position in USD/ Short currency position in USD/ Short     -     USD 8,072,954     -     MKP/USD     -     (782,468)     -       XII     transactions     MKP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MKP/USD     -     (782,468)     -       XII     transactions     MKP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MKP/USD     -     (782,468)     -       Long position     Long position     Long position     -     Image: Construction of the text of te	,		(010)042)	(01	MXP is		000 0,072,004		5 500 22	207/05/20		and is decidents	
Forward     in USD/ Short     exchange rate     of 22.5935       XII     transactions     MXP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       XII     transactions     MKP     28-Aug-20     6-Oct-21     -     USD 8,072,954     -     MXP/USD     -     (782,468)     -       Long position     Long position     Long position     -     -     B     -     -       Forward     in USD/Short     -     -     -     -     -     -     -											Long position		
XII         transactions         MXP         28-Aug-20         6-Oct-21         -         USD 8,072,954         -         MXP/USD         -         (782,468)         -           Hedge         Hedge         MULT         MULT         MULT         MULT         multiple         -         -         MULT         -         -         MULT         -					exchange rate						in USD/ Short		
Long position Forward in USD/ Short etc.	- n/	-	(782,468)	- (78		-	USD 8,072,954	-	6-0ct-21	28-Aug-20			XII
Long position     received at an       Forward     in USD/ Short											Hedge		
					received at an						Long position		1
currency position in 07 22.5935					exchange rate of 22.5935						in USD/ Short position in	Forward currency	1
XII         transactions         MXP         28-Aug-20         4-Nov-21         USD 7,783,031         MXP/USD         (725,814)	- n/	-	(725,814)	- (72	MXP/USD	-	USD 7,783,031	-	4-Nov-21	28-Aug-20	MXP		XII
Hedge MXP is paid/USD is											Hedge		
Long position received at an Forward in USD/ Short exchange rate					received at an							Forward	1
currency position in of 22.5935					of 22.5935						position in	currency	1
XII         transactions         MXP         28-Aug-20         3-Dec-21         -         USD 8,072,954         -         MXP/USD         -         (723,564)         -           Hedge         Hedge         MXP         MXP 1         MXP 1         MXP 1         -	- n/	-	(723,564)	- (72		-	USD 8,072,954	-	3-Dec-21	28-Aug-20		transactions	XII
paid/USD is					paid/USD is						-		
Long position     received at an       Forward     in USD/ Short												Forward	
currency         position in         of 22.5935           XII         transactions         MXP         28-Aug-20         5-Jan-22         -         USD 7,783,031         -         MXP/USD         -         (665,800)         -			(665,800)	100	of 22.5935		1150 7 702 021		5-lon 22	28-449 20	position in	currency	VII
Hedge MXP is		-	(005,800)	- (66	MXP is	-	0507,765,051	-	D-JdII-22	20-Aug-20		UNISACUONS	
Long position paid/USD is received at an	- n/										Long position		
Forward in USD/ Short exchange rate	- n/				exchange rate						in USD/ Short		1
currency         position in         of 22.5935           XII         transactions         MXP         28-Aug-20         3-Feb-22         -         USD 7,984,433         -         MXP/USD         -         (652,705)         -	- n/	1	(652,705)	- (65		-	USD 7,984,433	-	3-Feb-22	28-Aug-20			хн



### 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 twelve-month ended December 31, 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