

EPIAS

NATURAL GAS MARKET MONTHLY BULLETIN

SEPTEMBER 2021



SUMMARY DATA (1/2)

Arithmetic Means

	September 2021	August 2021	Monthly Change	September 2020	Annual Change
DRP (TL/'000 Sm ³)	2.346	2.187	7.3%	1.330	76.3%
WRP (TL/'000 Sm ³)	-	-	-	1.335	-
BGPP (TL/'000 Sm ³)	2.434	2.253	8.0%	1.370	77.6%
BGSP (TL/'000 Sm ³)	2.273	2.122	7.1%	1.290	76.1%
Traded Volume (mio.Sm ³)	2.596.100	2.357.806	10.1%	3.372.633	-23.0%
Transaction Volume (TL)	6.411.626	5.154.411	24.4%	4.495.694	42.6%
Gas Entry Volume (mio.Sm ³)	142.460.815	137.244.517	3.8%	120.788.861	17.9%
Gas Exit Volume (mio.Sm ³)	141.771.781	137.323.391	3.2%	124.401.689	14.0%
Number of Ordered Participants	18	18	1.2%	17	2.1%
Number of Orders	54	49	10.1%	60	-9.1%
Number of Trades	24	24	-1.8%	30	-20.7%

Maximum / Minimum Levels

	September 2021		August 2021		September 2020	
	Max	Min	Max	Min	Max	Min
DRP (TL/'000 Sm ³)	2.927	2.156	0	2.151	0	1.311
WRP (TL/'000 Sm ³)	0	0	0	0	0	1.335
BGPP (TL/'000 Sm ³)	3.023	2.220	0	2.216	0	1.350
BGSP (TL/'000 Sm ³)	2.839	2.091	0	2.087	0	1.271
Traded Volume (mio.Sm ³)	11,80	944.000	0	856.000	0	2.152.000
Transaction Volume (TL)	33.565.372	2.280.174	0	1.923.465	0	2.920.456
Gas Entry Volume (mio.Sm ³)	161,26	112.746.734	0	118.804.764	0	12.121.404
Gas Exit Volume (mio.Sm ³)	161,31	110.392.683	0	119.024.015	0	106.978.759
Number of Ordered Participants	20	14	0	14	0	14
Number of Orders	89	35	0	37	0	46
Number of Trades	42	13	0	11	0	16

SUMMARY DATA (2/2)

Totals

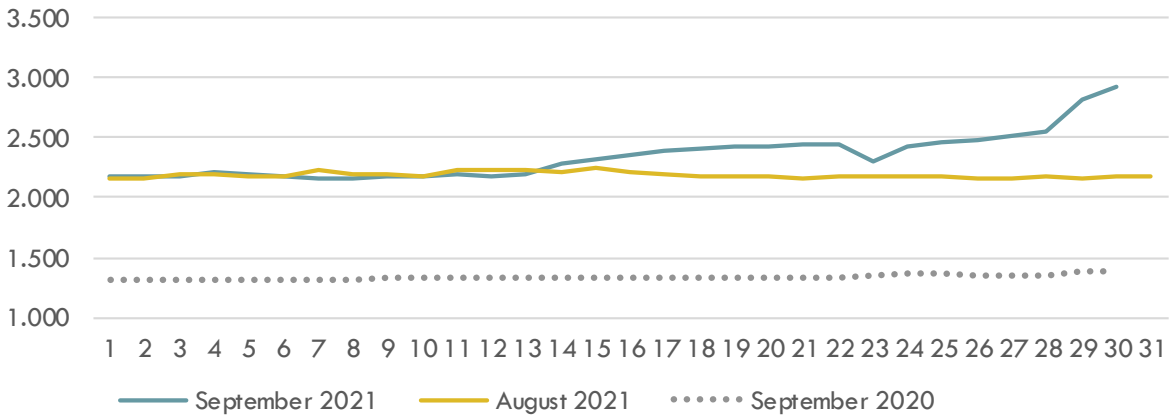
	September 2021	August 2021	Monthly Change	September 2020	Annual Change
Traded Volume (mio.Sm ³)	77.883.000	73.092.000	6.6%	101.179.000	-23.0%
Transaction Volume (TL)	192.348.772	159.786.734	20.4%	134.870.834	42.6%
Gas Entry Volume (mio.Sm ³)	4.273.824.462	4.254.580.034	0.5%	3.623.665.836	17.9%
Gas Exit Volume (mio.Sm ³)	4.253.153.421	4.257.025.124	-0.1%	3.732.050.679	14.0%
Number of Orders	1.633	1.532	6.6%	1.796	-9.1%
Number of Trades	705	742	-5.0%	888	-20.6%
Total Production of Natural Gas Based Power Plants (MWh)	9.945.006	11.621.895	-14.4%	7.325.494	35.8%
Total Electricity Generation (MWh)	25.626.957	30.307.559	-15.4%	25.453.743	0.7%
Ratio of Natural Gas Based Generation to Total Electricity Generation (%)	39	38	1.2%	29	34.8%

Brent Oil and TTF Prices

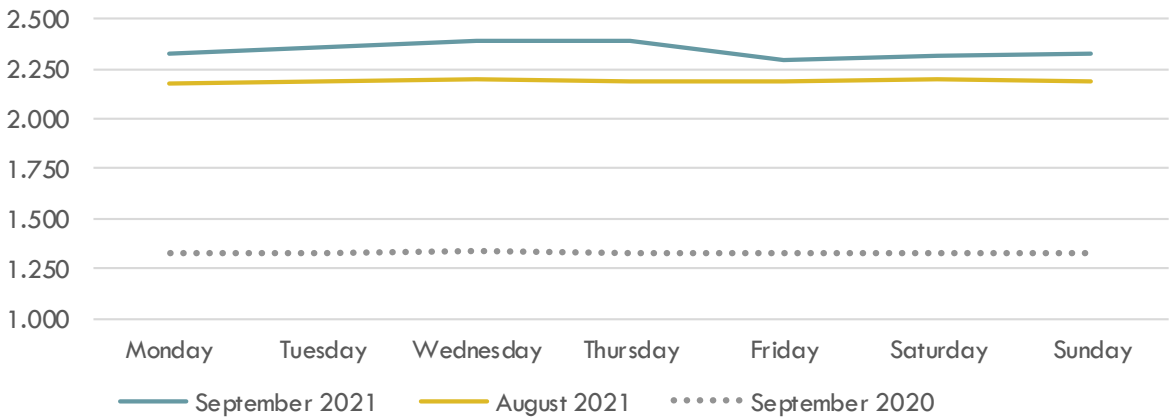
	September 2021	August 2021	Monthly Change	September 2020	Annual Change
Brent Oil(\$/bl)	73,28	70,51	3,92%	41,87	75,01%
TTF (€/MWh)	57,87	44,16	31,04%	11,16	418,54%

PRICES (1/2)

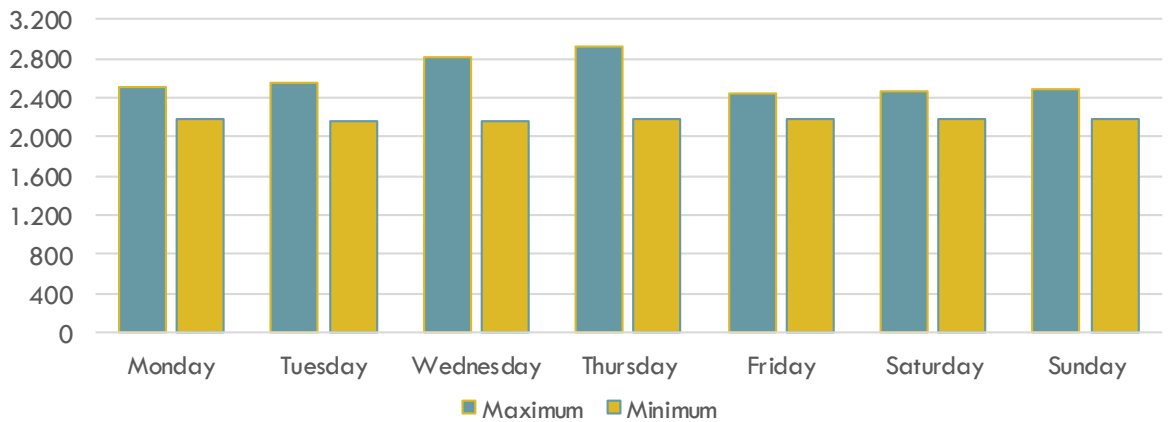
Natural Gas Market DRP (TL/'000 Sm³)



Natural Gas Market By Days DRP (TL/'000 Sm³)

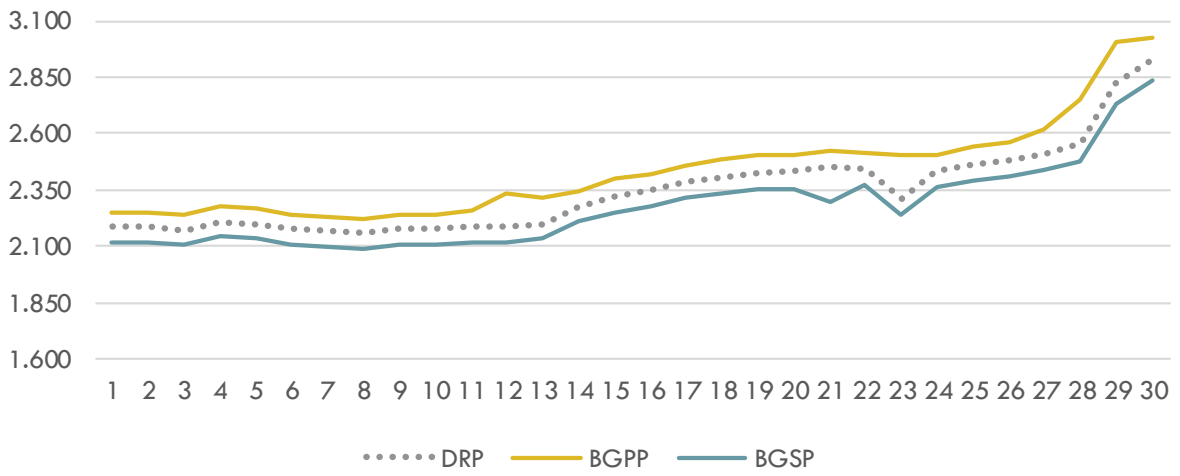


September 2021 Natural Gas Market By Days Max / Min DRP (TL/'000 Sm³)



PRICES (2/2)

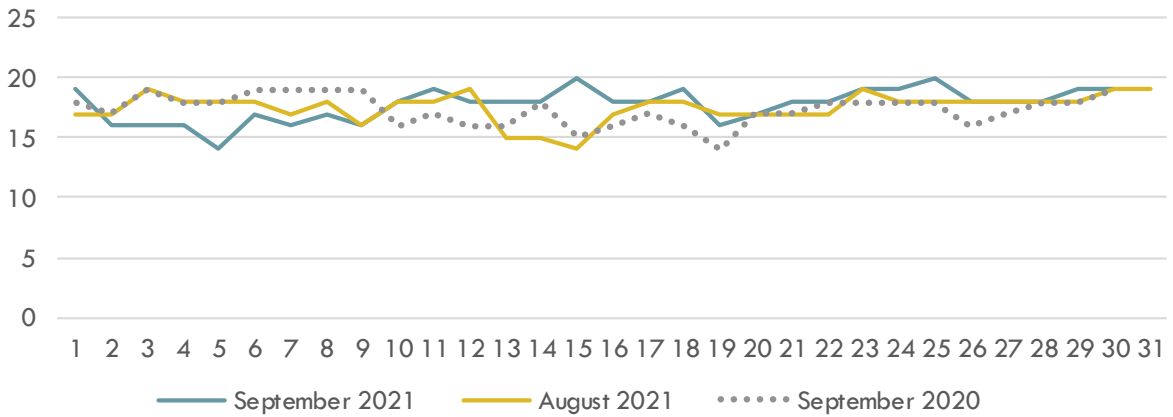
September 2021 DRP - BGPP - BGSP (TL/'000 Sm³)



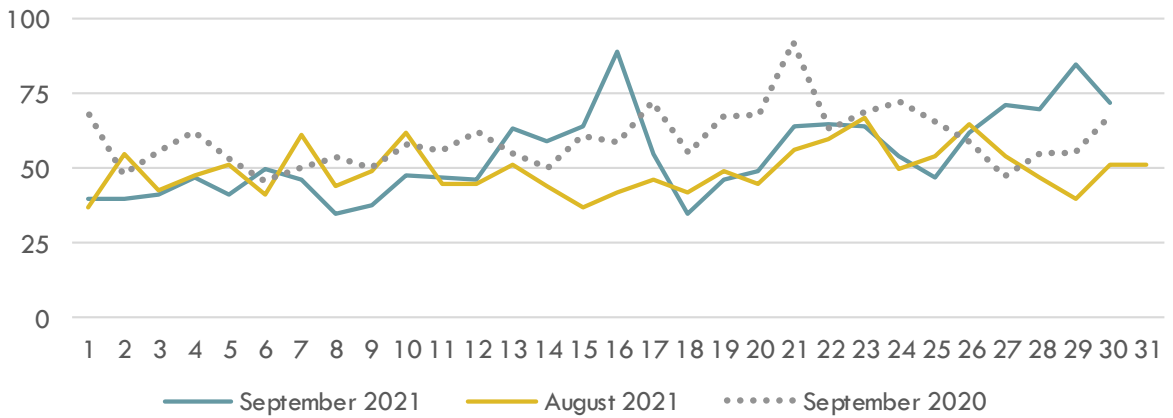
- ✓ The maximum DRP was 2.927 TL on 30 September 2021 Thu; the minimum DRP was realized at the level of 2.156 TL on 08 September 2021 Wed.
- ✓ The Maximum BGPP was 3.023 on 30 September 2021 Thu; the minimum BGPP was realized at the level of 2.220 TL on 08 September 2021 Wed.
- ✓ The maximum BGSP was 2.839 on 30 September 2021 Thu; the minimum BGSP was realized at the level of 2.091 TL on 08 September 2021 Wed.

ORDERS, TRADES, VOLUMES (1/3)

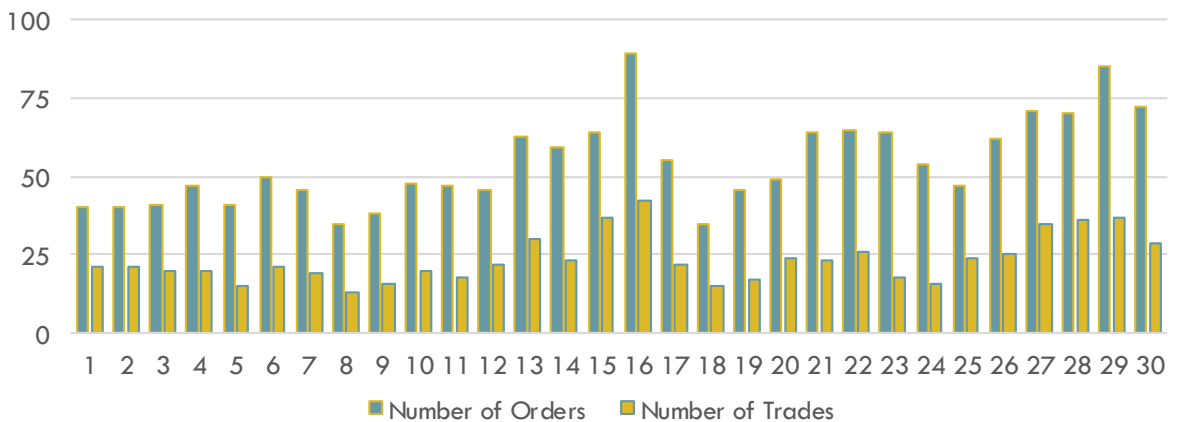
Natural Gas Market Number of Ordered Participants



Natural Gas Market Number of Orders

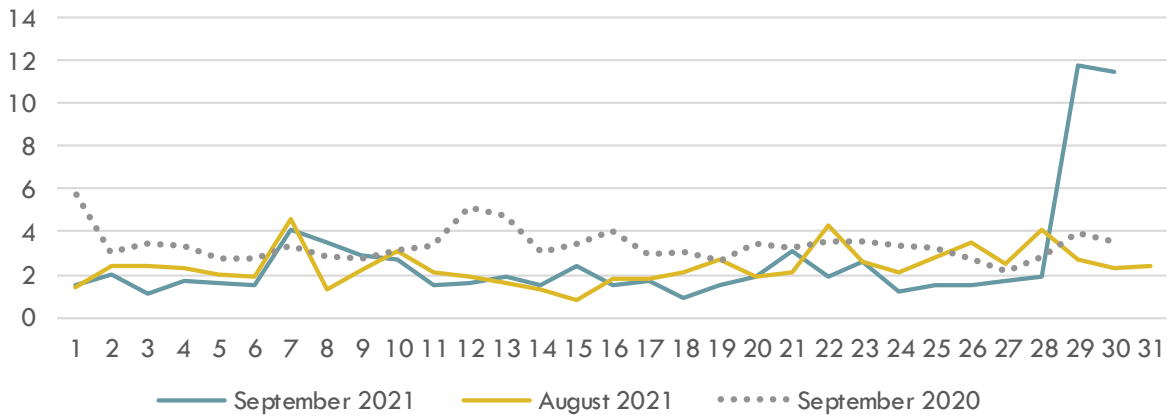


September 2021 Natural Gas Market Number of Orders and Trades

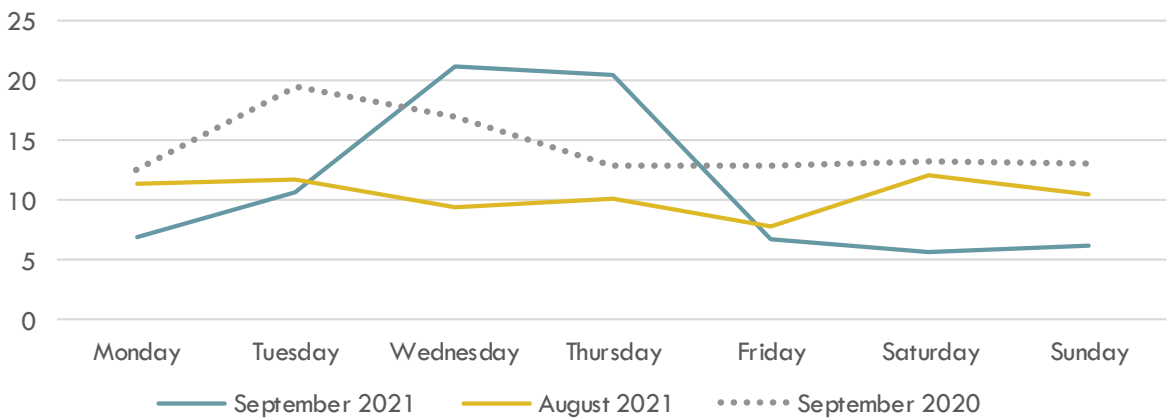


ORDERS, TRADES, VOLUMES (2/3)

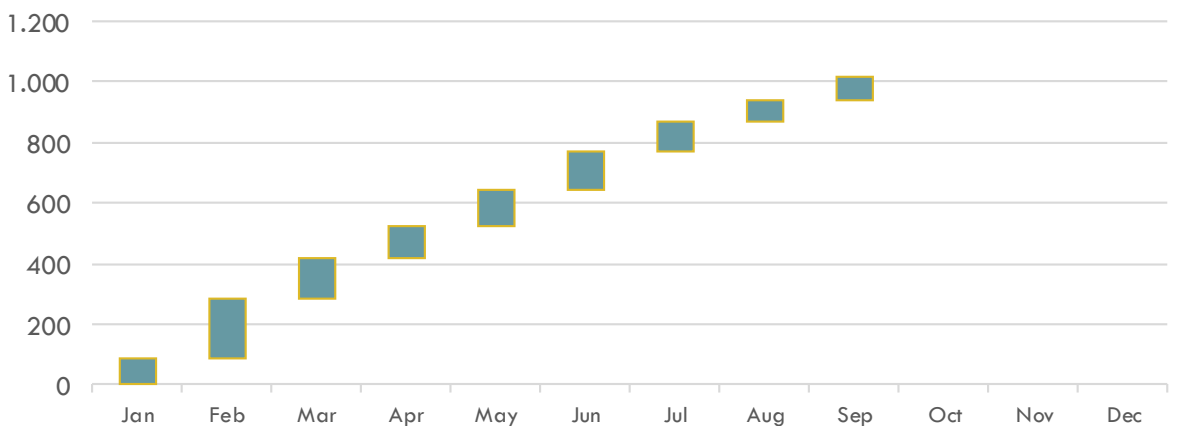
Natural Gas Market Trade Volume (mio.Sm³)



Natural Gas Market By Days Trade Volume (mio.Sm³)

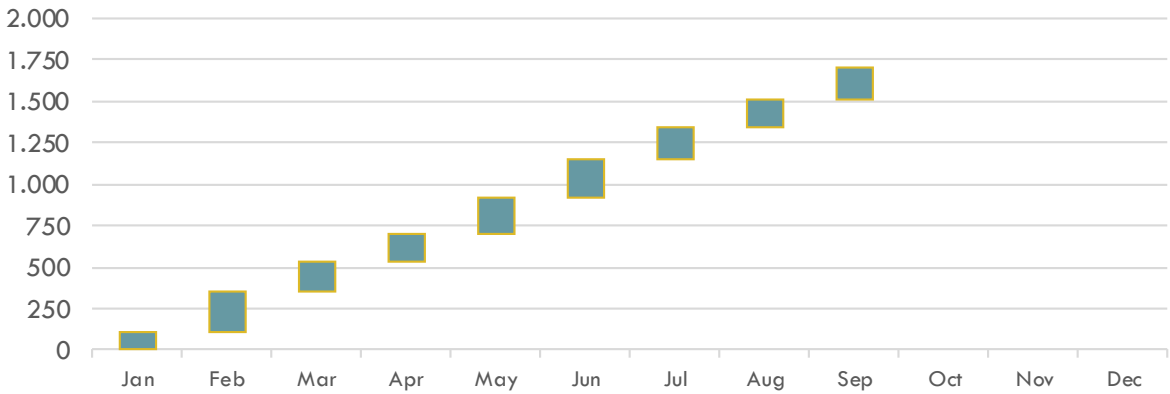


Natural Gas Market Annual Accumulated Trade Volume for 2021 (mio.Sm³)

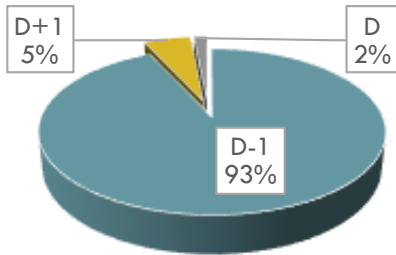


ORDERS, TRADES, VOLUMES (3/3)

Natural Gas Market Annual Accumulated Transaction Volume for 2021 (Million TL)



Traded Volume of Daily Contracts for September 2021 Period by Sessions



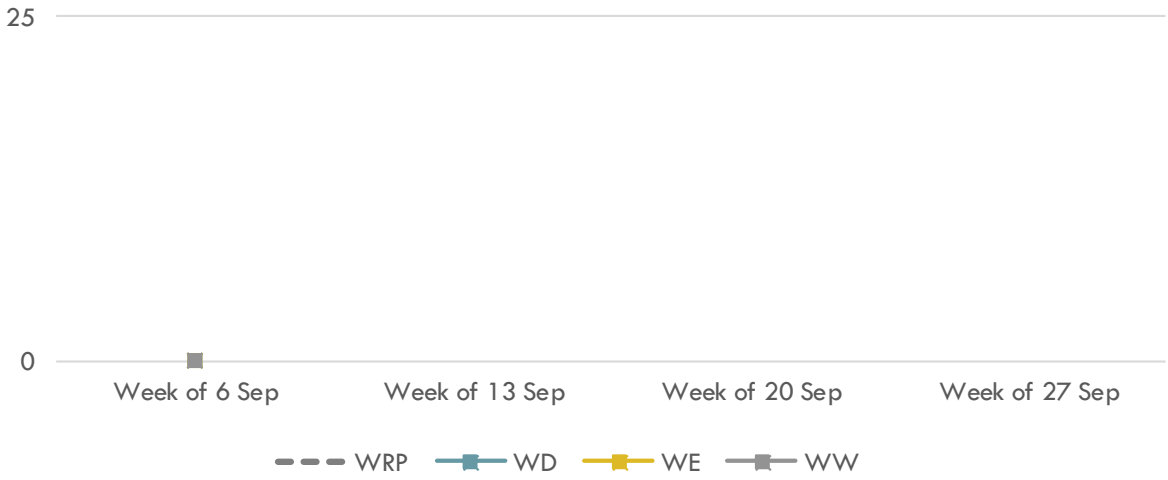
Additional Balancing Traded Volume for September 2021 Period



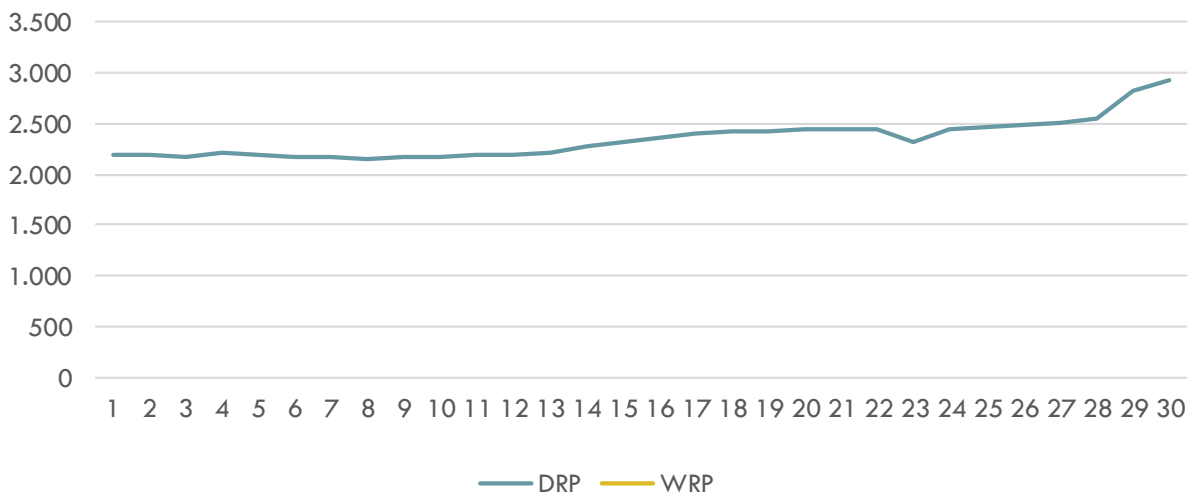
- ✓ The maximum total traded volume was 11.796 sm³ on 29 September 2021 Wed; the minimum total traded volume was realized at the level of 944 sm³ on 18 September 2021 Sat.
- ✓ The maximum total transaction volume was 33.565.372 TL on 30 September 2021 Thu; the minimum total transaction volume was realized at the level of 2.280.174 TL on 18 September 2021 Sat.
- ✓ The maximum d-1 traded volume was 11.526.000 sm³ on 29 September 2021 Wed; the minimum d-1 traded amount was realized at the level of 859.000 sm³ on 18 September 2021 Sat.
- ✓ The maximum d-1 traded volume was 33.374.470 TL on 30 September 2021 Thu; the minimum d-1 traded amount was realized at the level of 2.062.087 TL on 03 September 2021 Fri.
- ✓ The maximum d traded volume was 265.000 sm³ on 21 September 2021 Tue; the minimum d traded amount was realized at the level of 0 sm³ on 01 September 2021 Wed.
- ✓ The maximum d traded volume was 646.925 TL on 21 September 2021 Tue; the minimum d traded amount was realized at the level of 0 TL on 01 September 2021 Wed.
- ✓ The maximum d+1 traded volume was 601.000 sm³ on 15 September 2021 Wed; the minimum d+1 traded amount was realized at the level of 10.000 sm³ on 05 September 2021 Sun.
- ✓ The maximum d+1 traded volume was 1.411.587 TL on 15 September 2021 Wed; the minimum d+1 traded amount was realized at the level of 21.608 TL on 05 September 2021 Sun.
- ✓ The ratio of ctp compared to total consumption was realized at the level of 1,9% in September 2021.
- ✓ Ctp share in virtual trade was realized at 12,8% in September 2021.

WEEKLY PRODUCTS (1/2)

September 2021 WRP - WD - WE - WW (TL/'000 Sm³)

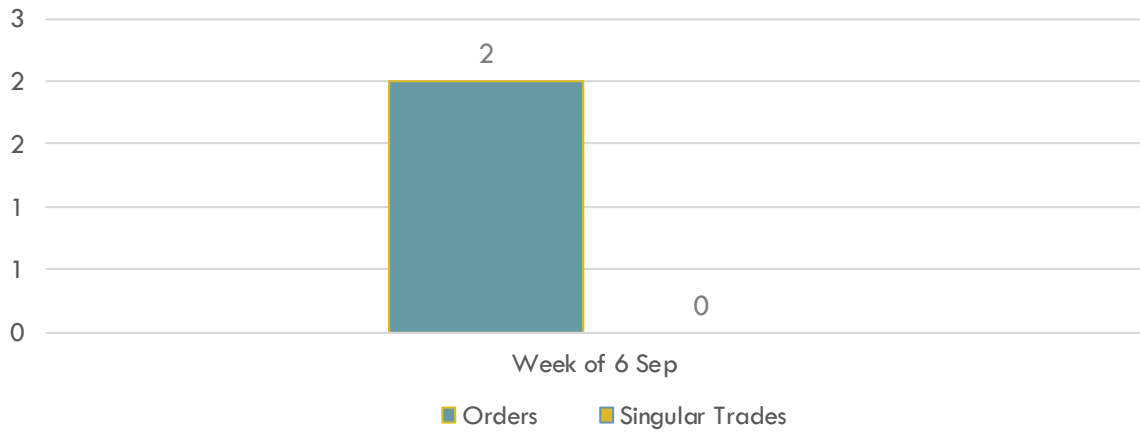


September 2021 DRP - WRP (TL/'000 Sm³)

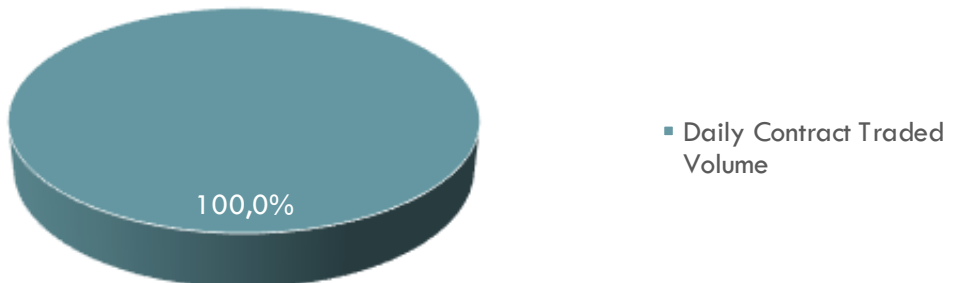


WEEKLY PRODUCTS (2/2)

September 2021 Weekly Products Number of Orders and Trades



September 2021 Traded Volume Distribution by Contract Type



STP

Last 1 Year Trades

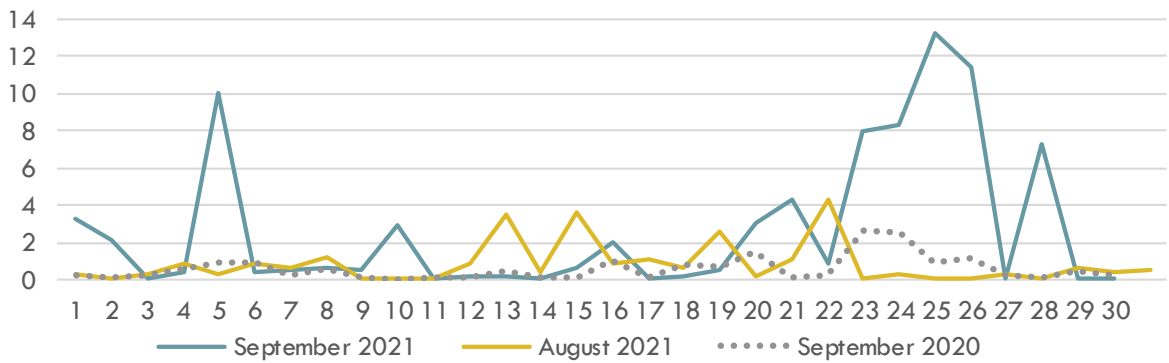
Period	Traded Volume (mio.Sm ³)	Traded Amount (TL)
Sep 2020	101,18	134.870.834
Oct 2020	332,09	438.237.257
Nov 2020	140,89	195.036.330
Dec 2020	111,99	146.183.670
Jan 2021	87,85	114.407.452
Feb 2021	199,29	243.462.785
Mar 2021	134,06	176.783.157
Apr 2021	99,70	165.534.142
May 2021	123,50	213.116.614
Jun 2021	127,49	234.315.489
Jul 2021	95,74	198.270.544
Aug 2021	73,09	159.786.734
Sep 2021	77,88	192.348.772

CTP's share in Total Cons. and Virtual Trade

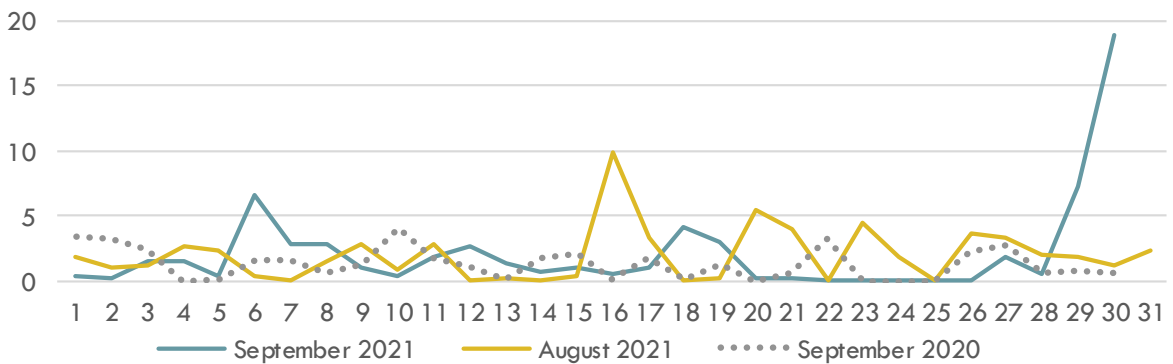
Period	Total Consumption (%)	Virtual Trade (%)
Sep 2020	2,7%	7,5%
Oct 2020	8,3%	24,4%
Nov 2020	2,6%	11,2%
Dec 2020	1,7%	9,7%
Jan 2021	1,3%	8,7%
Feb 2021	3,3%	19,4%
Mar 2021	2,1%	12,4%
Apr 2021	2,0%	17,4%
May 2021	3,3%	14,2%
Jun 2021	2,9%	20,7%
Jul 2021	2,3%	16,4%
Aug 2021	1,7%	12,3%
Sep 2021	1,9%	12,8%

TRANSMISSION SYSTEM DATA (1/2)

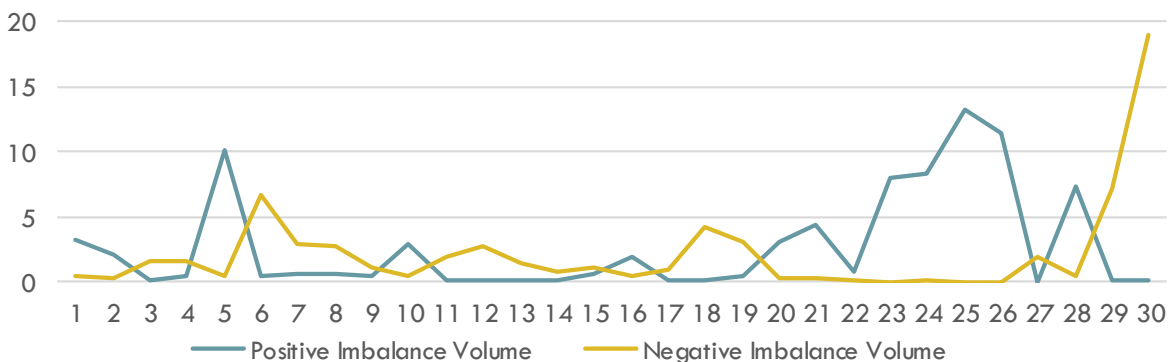
Natural Gas Market Positive Imbalance Volume (mio.Sm³)



Natural Gas Market Negative Imbalance Volume (mio.Sm³)



September 2021 Period Negative and Positive Imbalance Volume (mio.Sm³)

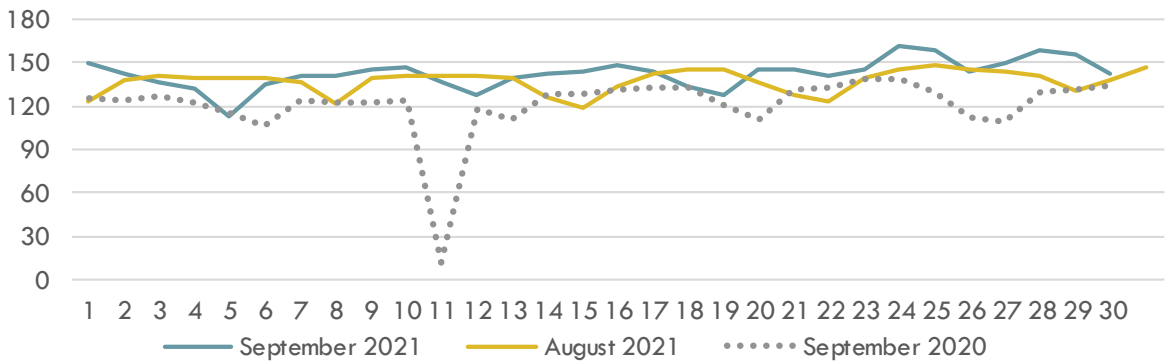


✓ The maximum positive imbalance volume was 13.285.254 sm³ on 25 September 2021 Sat; the minimum positive imbalance volume was realized at the level of 21.502 sm³ on 27 September 2021 Mon.

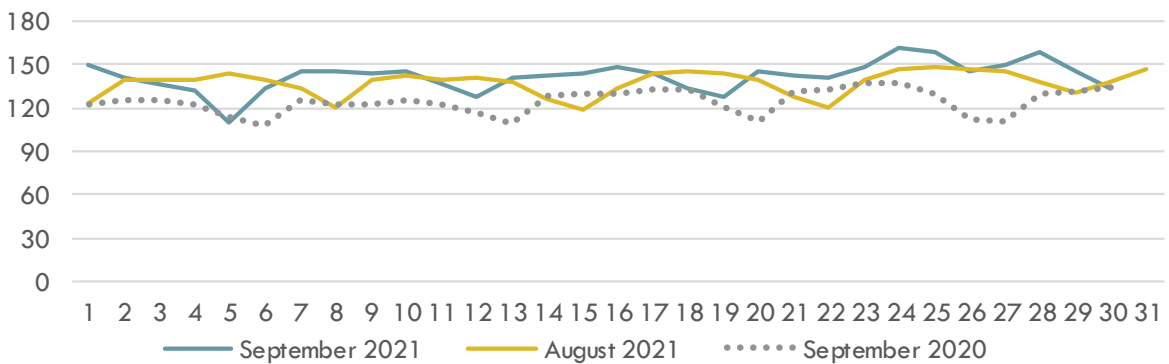
✓ The maximum negative imbalance volume was 18.935.413 sm³ on 30 September 2021 Thu; the minimum negative imbalance volume was realized at the level of 494 sm³ on 23 September 2021 Thu.

TRANSMISSION SYSTEM DATA (2/2)

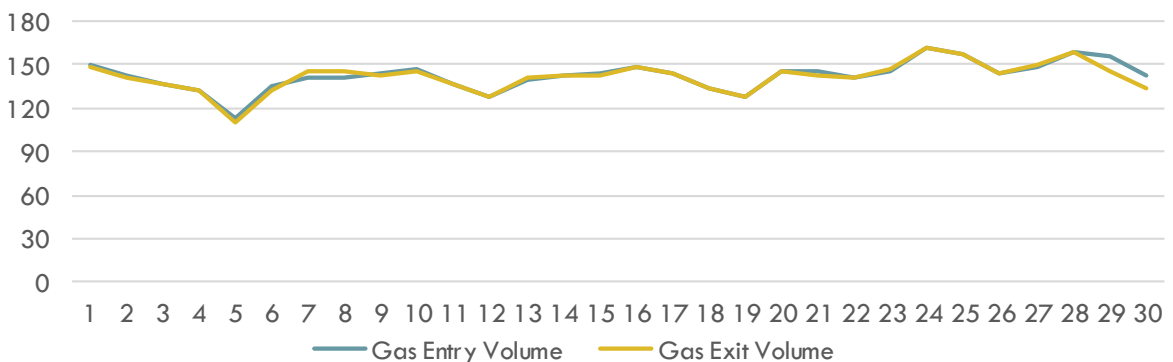
Natural Gas Market Gas Entry Volume (mio.Sm³)



Natural Gas Market Gas Exit Volume (mio.Sm³)



February 2021 Gas Entry and Exit Volume (mio.Sm³)



- ✓ Maximum gas entry volume realized on 24 September 2021 Fri was 161.263.679 sm³; minimum gas entry volume on 05 September 2021 Sun was 112.746.734 sm³ levels.
- ✓ Maximum gas exit volume realized on 24 September 2021 Fri was 161.313.079 sm³; minimum gas exit volume 05 September 2021 Sun was 110.392.683 sm³ levels.
- ✓ Maximum gas volume in stocks realized on 30 September 2021 Thu was 399.205.452 sm³; minimum stok gas volume 08 September 2021 Wed was 376.682.157 sm³ levels.

ADDITIONAL BALANCING TRANSACTIONS

Transactions with 1 Code

Contract Day	Transaction Volume ('000 Sm ³)	WAP (TL/'000 Sm ³)	Direction
01.09.2021	400	2.200	Purchase
02.09.2021	1.066	2.186	Purchase
03.09.2021	130	2.177	Purchase
04.09.2021	717	2.200	Sales
05.09.2021	793	2.191	Sales
06.09.2021	440	2.151	Sales
07.09.2021	3.147	2.168	Sales
08.09.2021	2.774	2.156	Sales
09.09.2021	1.950	2.175	Purchase
10.09.2021	1.368	2.181	Purchase
11.09.2021	307	2.194	Purchase
12.09.2021	389	2.187	Purchase
13.09.2021	300	2.255	Purchase
14.09.2021	471	2.332	Purchase
15.09.2021	966	2.316	Purchase
17.09.2021	609	2.400	Purchase
18.09.2021	194	2.394	Purchase
19.09.2021	552	2.433	Purchase
20.09.2021	431	2.430	Purchase
21.09.2021	1.009	2.450	Purchase
22.09.2021	407	2.438	Purchase
23.09.2021	1.941	2.297	Sales
24.09.2021	129	2.402	Purchase
25.09.2021	140	2.506	Purchase
26.09.2021	178	2.475	Purchase
27.09.2021	237	2.503	Purchase
28.09.2021	348	2.562	Purchase
29.09.2021	428	2.621	Purchase
30.09.2021	175	2.750	Purchase

Transactions with 2 Code

Contract Day	Transaction Volume ('000 Sm ³)	WAP (TL/'000 Sm ³)	Direction
29.09.2021	10.000	2.848	Purchase
30.09.2021	10.000	2.953	Purchase

Transactions with 3 Code

Contract Day	Transaction Volume ('000 Sm ³)	WAP (TL/'000 Sm ³)	Direction
-	-	-	-

Transactions with 4 Code

Contract Day	Transaction Volume ('000 Sm ³)	WAP (TL/'000 Sm ³)	Direction
-	-	-	-

- ✓ Additional balancing transactions with a maximum code of 1 were 3.147.000 sm³ on 07 September 2021 Tue; additional balancing transactions with a minimum code of 1 were realized at the level of 129.000 sm³ on 24 September 2021 Fri.
- ✓ In September, additional balancing transaction code of 2 was realized 20.000.000 sm³ in total.
- ✓ In September, no additional balancing transaction code of 3 was realized.
- ✓ In September, no additional balancing transaction code of 4 was realized.