

# EPIAS

## NATURAL GAS MARKET MONTHLY BULLETIN

OCTOBER 2021



## SUMMARY DATA (1/2)

## Arithmetic Means

	October 2021	September 2021	Monthly Change	October 2020	Annual Change
DRP (TL/'000 Sm <sup>3</sup> )	<b>3.171</b>	2.346	35.2%	1.320	140.3%
WRP (TL/'000 Sm <sup>3</sup> )	<b>3.424</b>	0	-	1.318	159.7%
BGPP (TL/'000 Sm <sup>3</sup> )	<b>3.404</b>	2.434	39.8%	1.359	150.4%
BGSP (TL/'000 Sm <sup>3</sup> )	<b>3.075</b>	2.273	35.3%	1.280	140.3%
Traded Volume (mio.Sm <sup>3</sup> )	<b>2.802.290</b>	2.596.100	7.9%	10.712.484	-73.8%
Transaction Volume (TL)	<b>8.805.574</b>	6.411.626	37.3%	14.136.686	-37.7%
Gas Entry Volume (mio.Sm <sup>3</sup> )	<b>156.987.223</b>	142.460.815	10.2%	124.549.771	26.0%
Gas Exit Volume (mio.Sm <sup>3</sup> )	<b>157.063.319</b>	141.771.781	10.8%	124.487.351	26.2%
Number of Ordered Participants	<b>16</b>	18	-8.1%	22	-25.1%
Number of Orders	<b>52</b>	54	-4.3%	85	-38.6%
Number of Trades	<b>21</b>	24	-9.8%	47	-54.8%

## Maximum / Minimum Levels

	October 2021		September 2021		October 2020	
	Max	Min	Max	Min	Max	Min
DRP (TL/'000 Sm <sup>3</sup> )	<b>3.424</b>	<b>2.483</b>	2.927	2.156	1.390	1.300
WRP (TL/'000 Sm <sup>3</sup> )	<b>3.424</b>	<b>3.424</b>	0	0	1.335	1.312
BGPP (TL/'000 Sm <sup>3</sup> )	<b>4.559</b>	<b>2.602</b>	3.023	2.220	1.432	1.339
BGSP (TL/'000 Sm <sup>3</sup> )	<b>3.321</b>	<b>2.408</b>	2.839	2.091	1.348	1.261
Traded Volume (mio.Sm <sup>3</sup> )	<b>7,02</b>	<b>0,15</b>	11,80	0,94	15,27	3,77
Transaction Volume (TL)	<b>22.691.168</b>	<b>458.816</b>	33.565.372	2.280.174	20.642.433	5.015.374
Gas Entry Volume (mio.Sm <sup>3</sup> )	<b>188,27</b>	<b>130,24</b>	161,26	112,75	137,11	103,17
Gas Exit Volume (mio.Sm <sup>3</sup> )	<b>185,81</b>	<b>130,12</b>	161,31	110,39	135,57	101,87
Number of Ordered Participants	<b>20</b>	<b>10</b>	20	14	26	15
Number of Orders	<b>96</b>	<b>12</b>	89	35	117	60
Number of Trades	<b>41</b>	<b>3</b>	42	13	66	28

## SUMMARY DATA (2/2)

## Totals

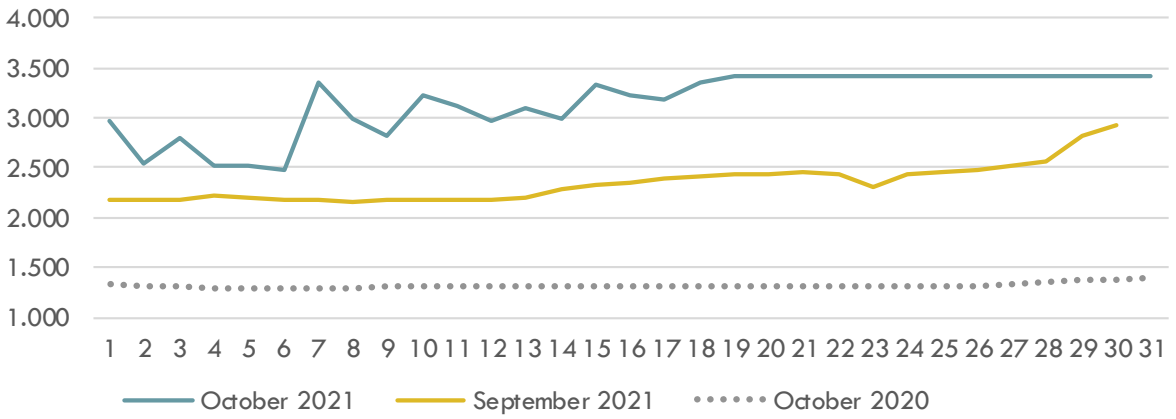
	October 2021	September 2021	Monthly Change	October 2020	Annual Change
Traded Volume (mio.Sm <sup>3</sup> )	<b>86.871.000</b>	77.883.000	11.5%	332.087.000	-73.8%
Transaction Volume (TL)	<b>272.972.795</b>	192.348.772	41.9%	438.237.257	-37.7%
Gas Entry Volume (mio.Sm <sup>3</sup> )	<b>4.709.616.694</b>	4.273.824.462	10.2%	3.861.042.888	22.0%
Gas Exit Volume (mio.Sm <sup>3</sup> )	<b>4.711.899.556</b>	4.253.153.421	10.8%	3.859.107.879	22.1%
Number of Orders	<b>1.615</b>	1.633	-1.1%	2.629	-38.6%
Number of Trades	<b>631</b>	705	-10.5%	1.416	-55.4%
Total Production of Natural Gas Based Power Plants (MWh)	<b>9.838.306</b>	9.945.006	-1.1%	7.414.662	32.7%
Total Electricity Generation (MWh)	<b>24.167.963</b>	25.628.492	-5.7%	23.281.784	3.8%
Ratio of Natural Gas Based Generation to Total Electricity Generation (%)	<b>41</b>	39	4.9%	32	27.8%

## Brent Oil and TTF Prices

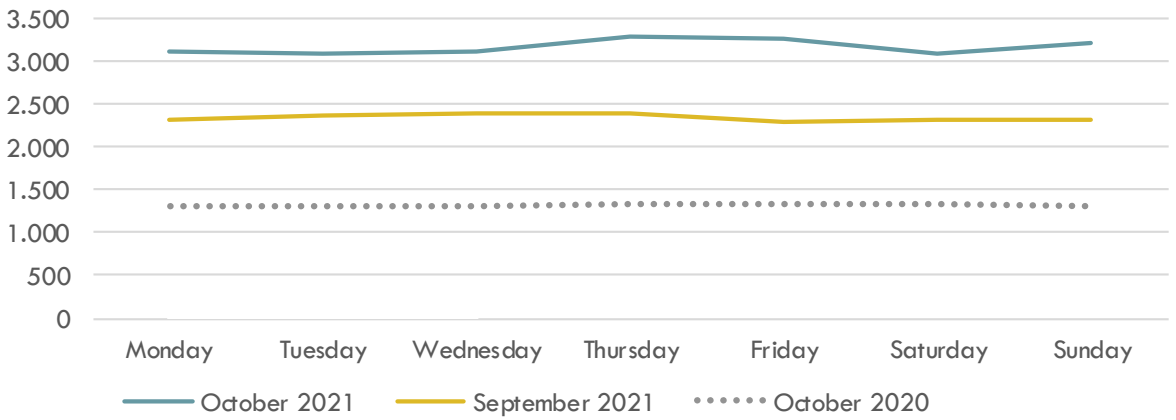
	October 2021	September 2021	Monthly Change	October 2020	Annual Change
Brent Oil(\$/bl)	<b>83,75</b>	74,92	11,79%	41,52	80,44%
TTF (€/MWh)	<b>85,59</b>	63,68	34,41%	13,86	359,45%

PRICES (1/2)

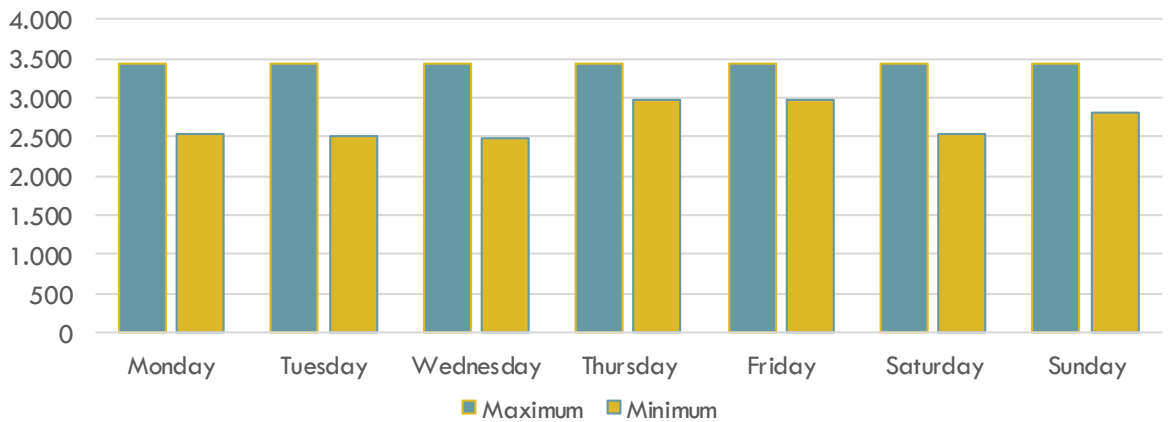
Natural Gas Market DRP (TL/'000 Sm<sup>3</sup>)



Natural Gas Market By Days DRP (TL/'000 Sm<sup>3</sup>)

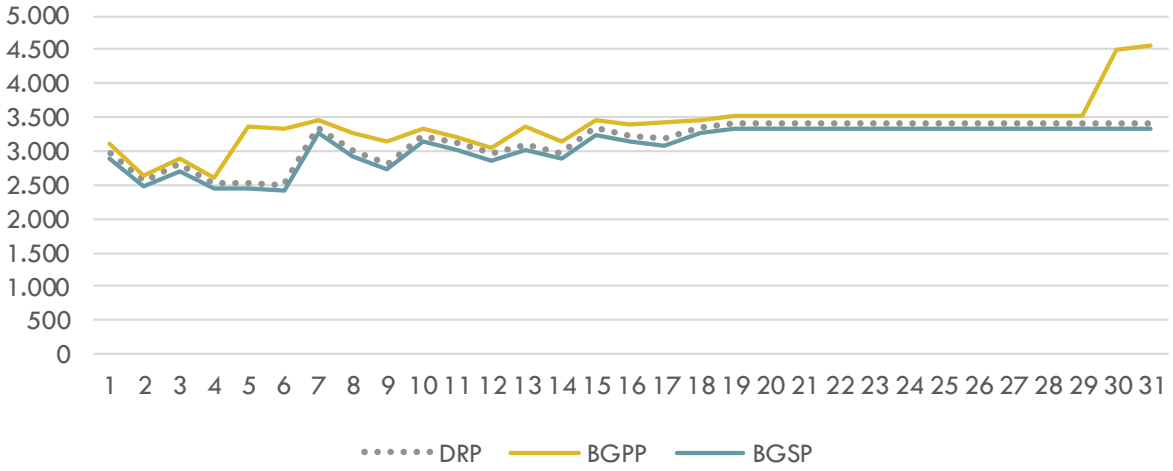


October 2021 Natural Gas Market By Days Max / Min DRP (TL/'000 Sm<sup>3</sup>)



PRICES (2/2)

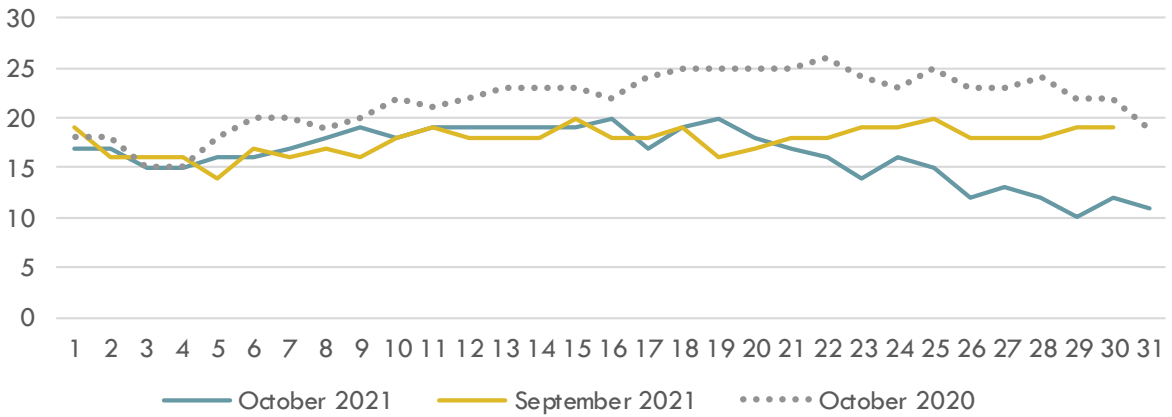
October 2021 DRP - BGPP - BGSP (TL/‘000 Sm<sup>3</sup>)



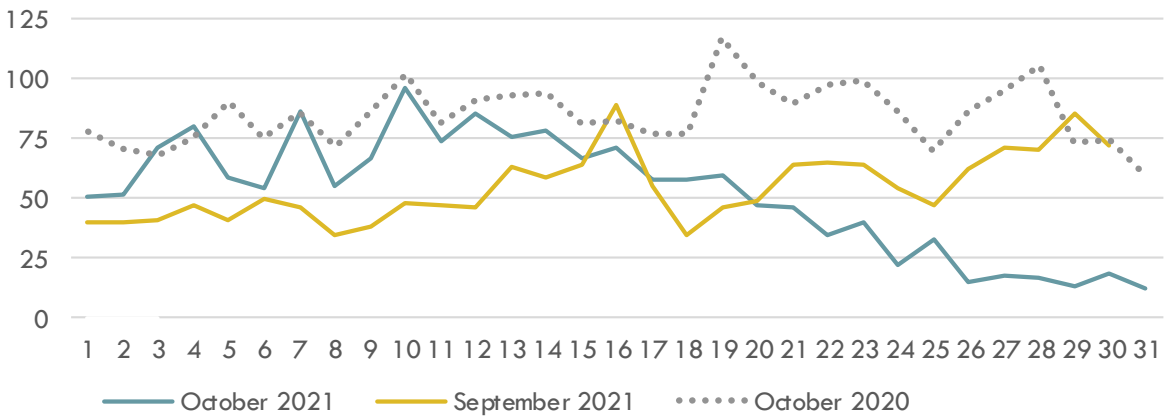
- ✓ The maximum DRP was 3.424 TL on 21 October 2021 Thu; the minimum DRP was realized at the level of 2.483 TL on 06 October 2021 Wed.
- ✓ The Maximum BGPP was 4.559 on 31 October 2021 Sun; the minimum BGPP was realized at the level of 2.602 TL on 04 October 2021 Mon.
- ✓ The maximum BGSP was 3.321 on 21 October 2021 Thu; the minimum BGSP was realized at the level of 2.408 TL on 06 October 2021 Wed.

ORDERS, TRADES, VOLUMES (1/3)

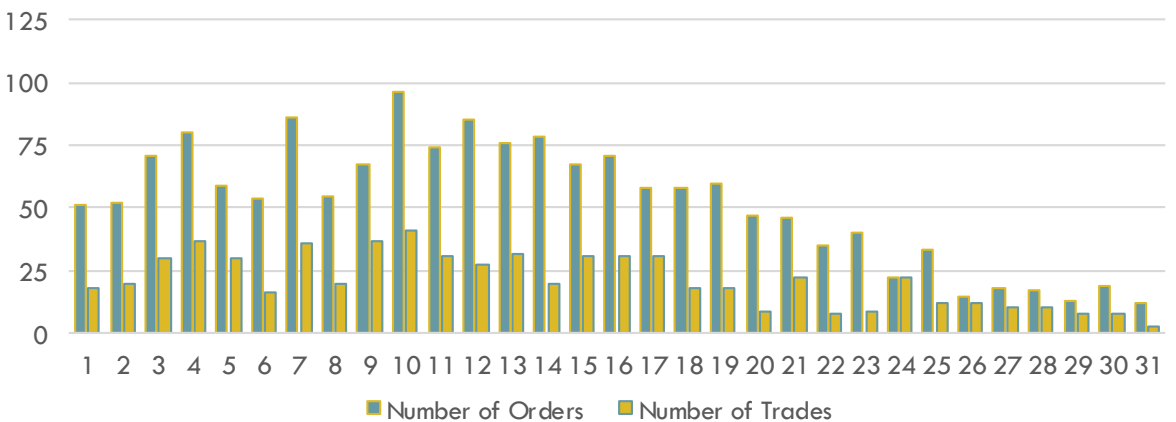
Natural Gas Market Number of Ordered Participants



Natural Gas Market Number of Orders

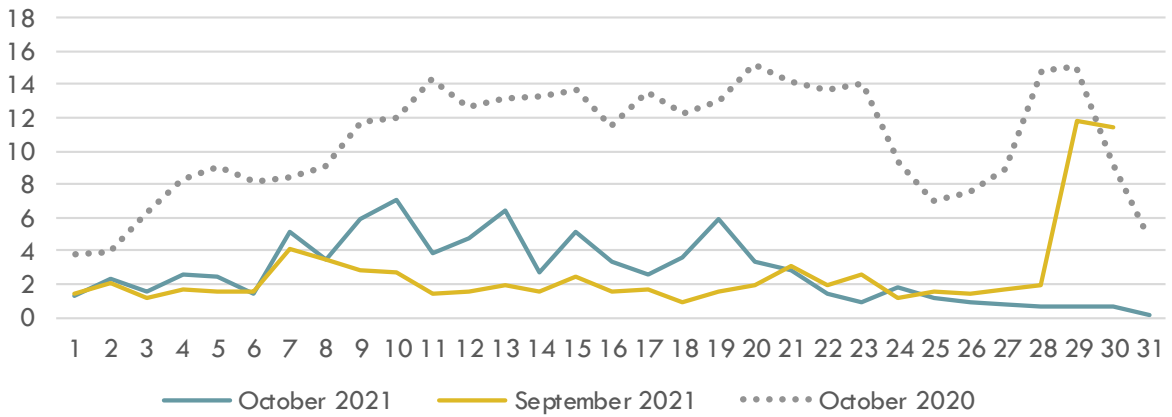


October 2021 Natural Gas Market Number of Orders and Trades

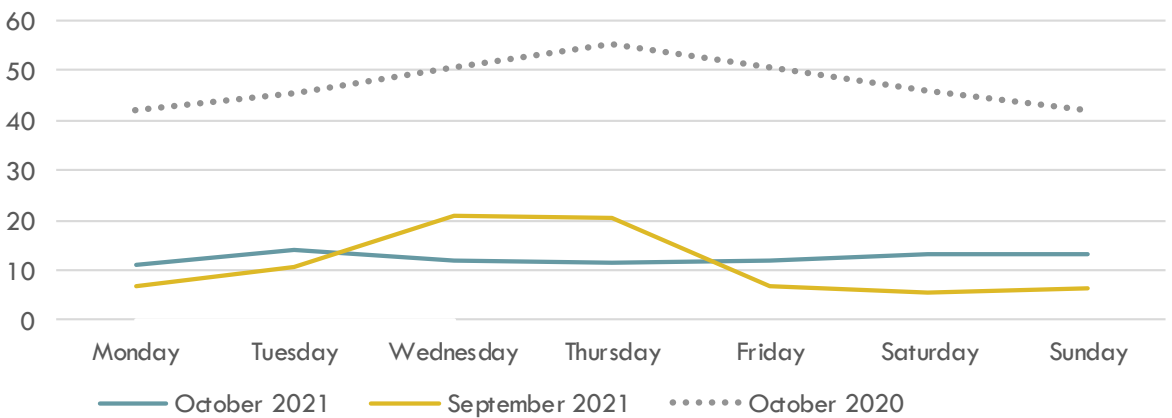


ORDERS, TRADES, VOLUMES (2/3)

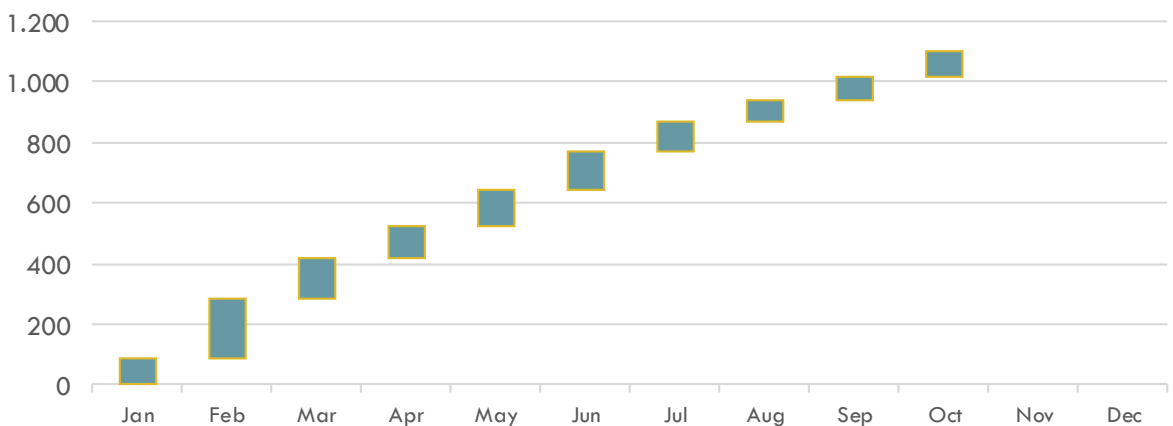
Natural Gas Market Trade Volume (mio.Sm<sup>3</sup>)



Natural Gas Market By Days Trade Volume (mio.Sm<sup>3</sup>)

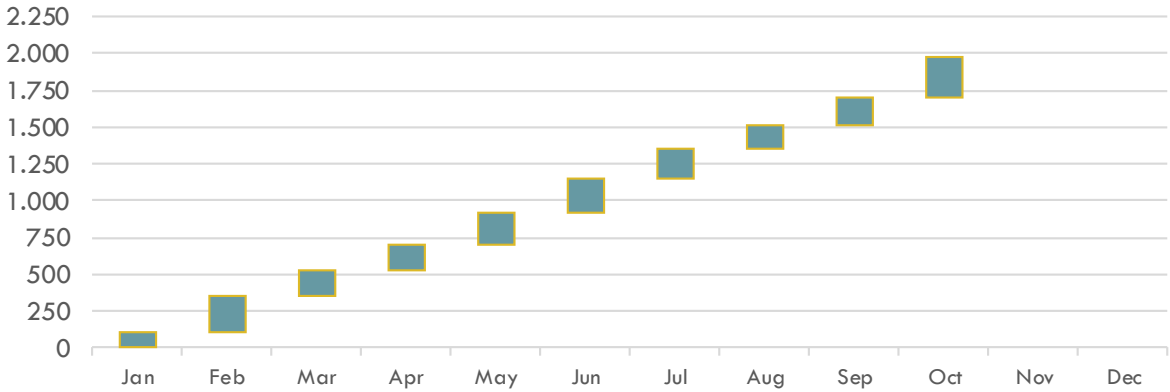


Natural Gas Market Annual Accumulated Trade Volume for 2021 (mio.Sm<sup>3</sup>)

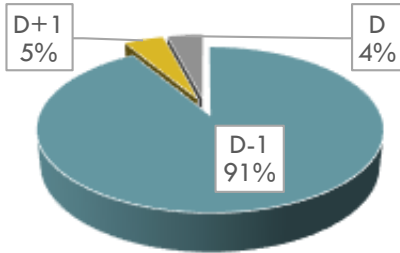


### ORDERS, TRADES, VOLUMES (3/3)

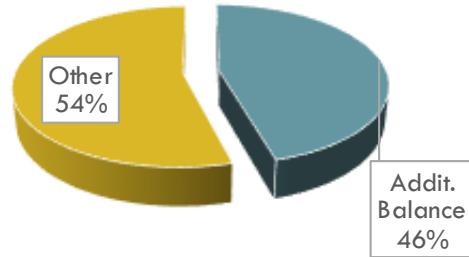
Natural Gas Market Annual Accumulated Transaction Volume for 2021 (Million TL)



Traded Volume of Daily Contracts for October 2021 Period by Sessions



Additional Balancing Traded Volume for October 2021 Period

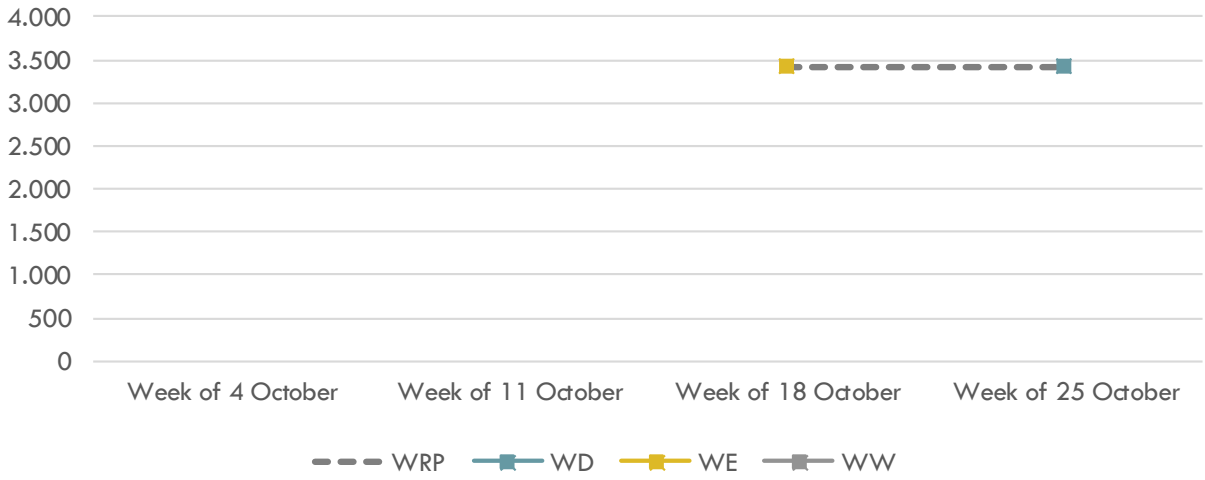


- ✓ The maximum total traded volume was 7.020 sm<sup>3</sup> on 10 October 2021 Sun; the minimum total traded volume was realized at the level of 154 sm<sup>3</sup> on 31 October 2021 Sun.
- ✓ The maximum total transaction volume was 22.691.168 TL on 10 October 2021 Sun; the minimum total transaction volume was realized at the level of 458.816 TL on 29 October 2021 Fri.
- ✓ The maximum d-1 traded volume was 6.732.000 sm<sup>3</sup> on 10 October 2021 Sun; the minimum d-1 traded amount was realized at the level of 0 sm<sup>3</sup> on 31 October 2021 Sun.
- ✓ The maximum d-1 traded volume was 21.755.916 TL on 10 October 2021 Sun; the minimum d-1 traded amount was realized at the level of 0 TL on 31 October 2021 Sun.
- ✓ The maximum d traded volume was 486.000 sm<sup>3</sup> on 16 October 2021 Sat; the minimum d traded amount was realized at the level of 0 sm<sup>3</sup> on 04 October 2021 Mon.
- ✓ The maximum d traded volume was 1.582.166 TL on 15 October 2021 Fri; the minimum d traded amount was realized at the level of 0 TL on 04 October 2021 Mon.
- ✓ The maximum d+1 traded volume was 505.000 sm<sup>3</sup> on 24 October 2021 Sun; the minimum d+1 traded amount was realized at the level of 5.000 sm<sup>3</sup> on 29 October 2021 Fri.
- ✓ The maximum d+1 traded volume was 1.729.120 TL on 24 October 2021 Sun; the minimum d+1 traded amount was realized at the level of 17.120 TL on 29 October 2021 Fri.
- ✓ The ratio of ctp compared to total consumption was realized at the level of 1,8% in October 2021.
- ✓ Ctp share in virtual trade was realized at 10,9% in October 2021.

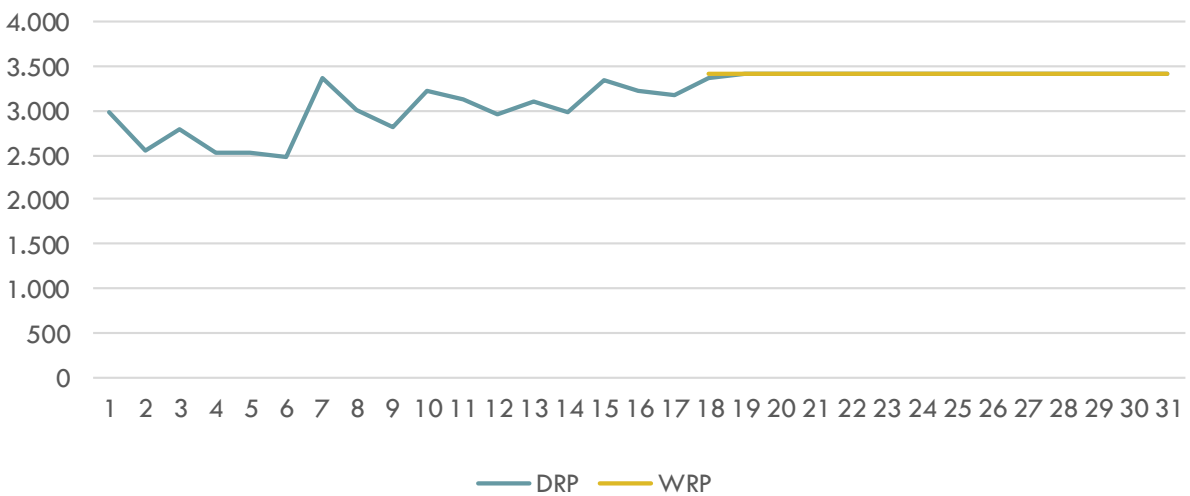


WEEKLY PRODUCTS (1/2)

October 2021 WRP - WD - WE - WW (TL/'000 Sm<sup>3</sup>)

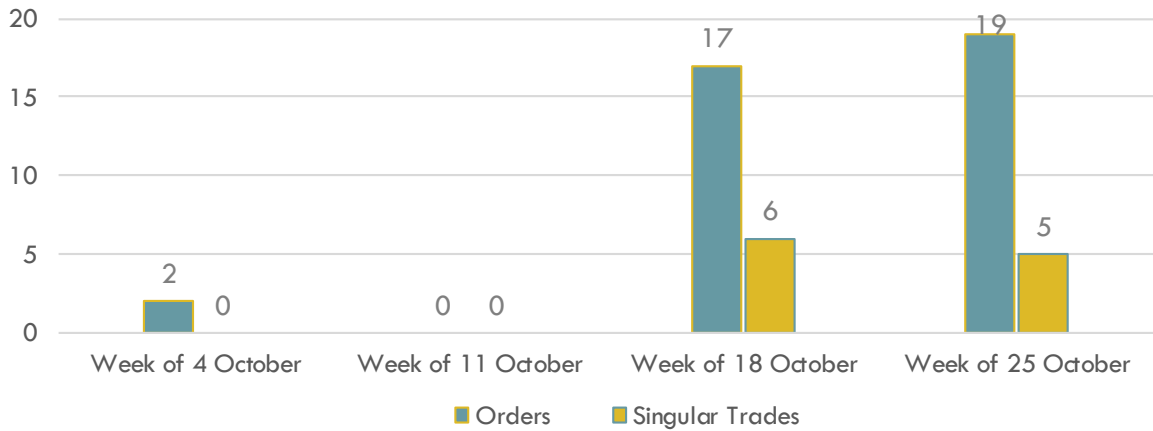


October 2021 DRP - WRP (TL/'000 Sm<sup>3</sup>)

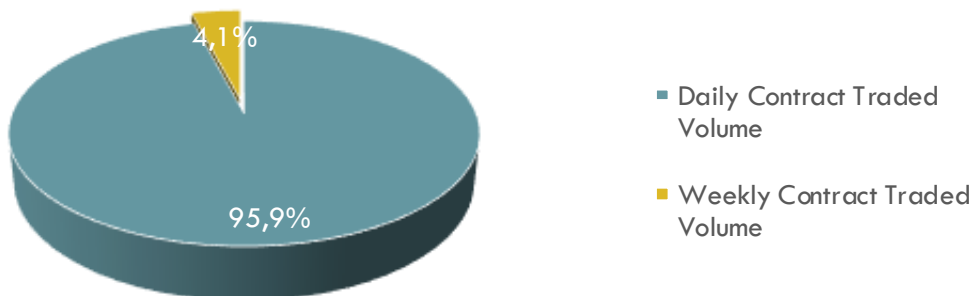


### WEEKLY PRODUCTS (2/2)

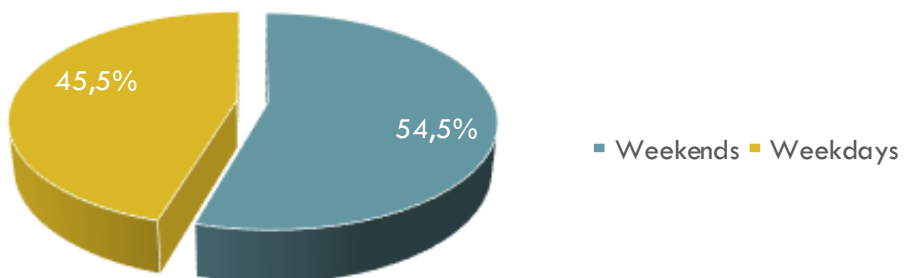
October 2021 Weekly Products Number of Orders and Trades



October 2021 Traded Volume Distribution by Contract Type



October 2021 Distribution of Single Number of Trades by Weekly Product Types



## STP

## Last 1 Year Trades

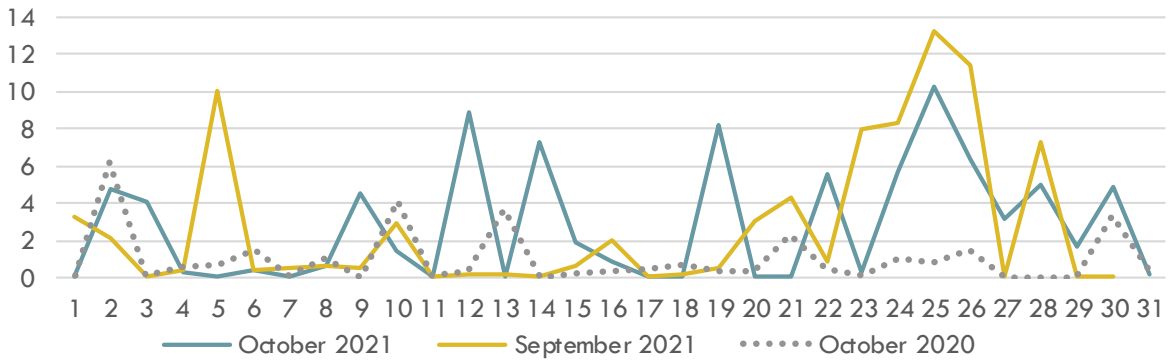
Period	Traded Volume (mio.Sm <sup>3</sup> )	Traded Amount (TL)
Oct 2020	332,09	438.237.257
Nov 2020	140,89	195.036.330
Dec 2020	111,99	146.183.670
Jan 2021	87,85	114.407.452
Feb 2021	199,29	243.462.785
Mar 2021	134,06	176.783.157
Apr 2021	99,70	165.534.142
May 2021	123,50	213.116.614
Jun 2021	127,49	234.315.489
Jul 2021	95,74	198.270.544
Aug 2021	73,09	159.786.734
Sep 2021	77,88	192.348.772
Oct 2021	86,87	272.972.795

## CTP's share in Total Cons. and Virtual Trade

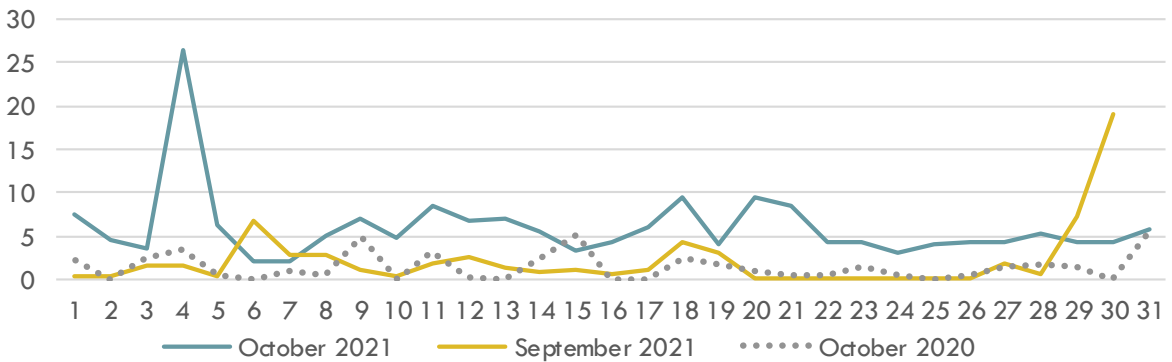
Period	Total Consumption (%)	Virtual Trade (%)
Oct 2020	8,3%	24,4%
Nov 2020	2,6%	11,2%
Dec 2020	1,7%	9,7%
Jan 2021	1,3%	8,7%
Feb 2021	3,3%	19,4%
Mar 2021	2,1%	12,4%
Apr 2021	2,0%	17,4%
May 2021	3,3%	14,2%
Jun 2021	2,9%	20,7%
Jul 2021	2,3%	16,4%
Aug 2021	1,7%	12,3%
Sep 2021	1,9%	12,8%
Oct 2021	1,8%	10,9%

### TRANSMISSION SYSTEM DATA (1/2)

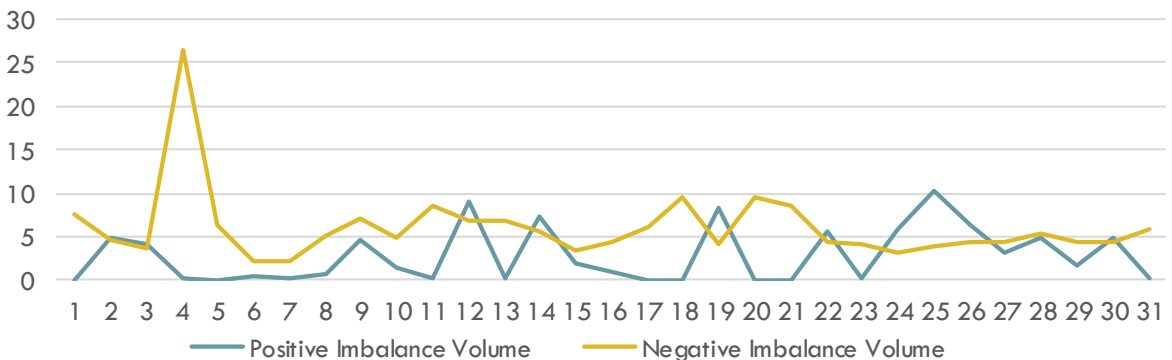
Natural Gas Market Positive Imbalance Volume (mio.Sm<sup>3</sup>)



Natural Gas Market Negative Imbalance Volume (mio.Sm<sup>3</sup>)



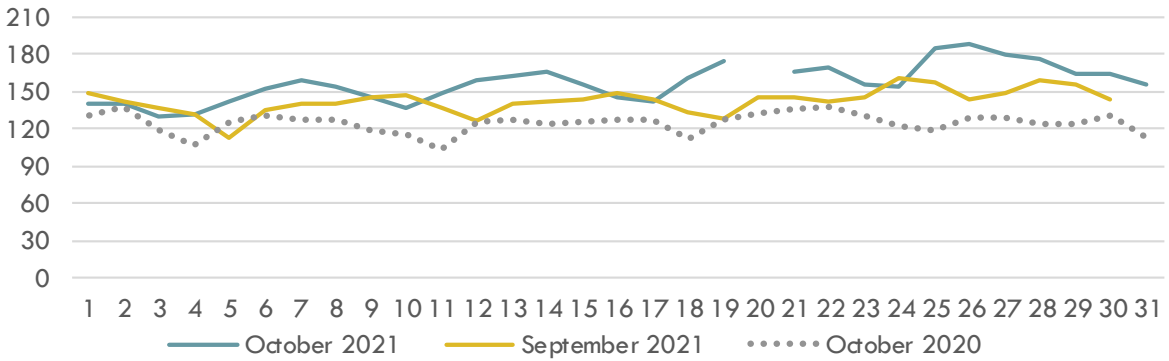
October 2021 Period Negative and Positive Imbalance Volume (mio.Sm<sup>3</sup>)



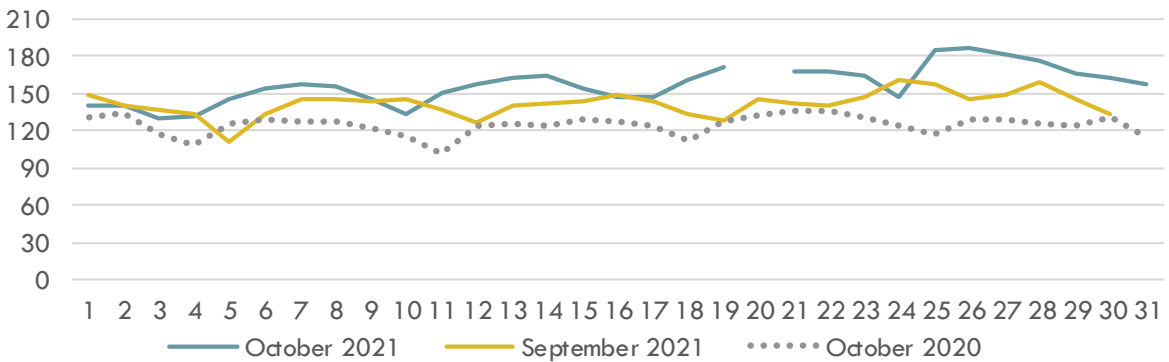
- ✓ The maximum positive imbalance volume was 10.248.141 sm<sup>3</sup> on 25 October 2021 Mon; the minimum positive imbalance volume was realized at the level of 13.363 sm<sup>3</sup> on 20 October 2021 Wed.
- ✓ The maximum negative imbalance volume was 26.459.341 sm<sup>3</sup> on 04 October 2021 Mon; the minimum negative imbalance volume was realized at the level of 2.142.263 sm<sup>3</sup> on 07 October 2021 Thu.

TRANSMISSION SYSTEM DATA (2/2)

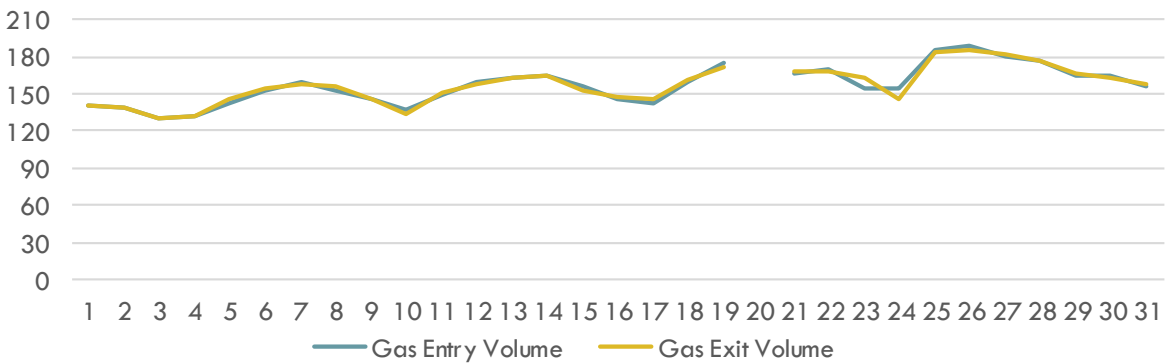
Natural Gas Market Gas Entry Volume (mio.Sm<sup>3</sup>)



Natural Gas Market Gas Exit Volume (mio.Sm<sup>3</sup>)



February 2021 Gas Entry and Exit Volume (mio.Sm<sup>3</sup>)



- ✓ Maximum gas entry volume realized on 26 October 2021 Tue was 188.271.143 sm<sup>3</sup>; minimum gas entry volume on 03 October 2021 Sun was 130.237.441 sm<sup>3</sup> levels.
- ✓ Maximum gas exit volume realized on 26 October 2021 Tue was 185.813.143 sm<sup>3</sup>; minimum gas exit volume 03 October 2021 Sun was 130.122.352 sm<sup>3</sup> levels.
- ✓ Maximum gas volume in stocks realized on 26 October 2021 Tue was 399.966.000 sm<sup>3</sup>; minimum stok gas volume 23 October 2021 Sat was 388.856.258 sm<sup>3</sup> levels.

## ADDITIONAL BALANCING TRANSACTIONS

## Transactions with 1 Code

Contract Day	Transaction Volume ('000 Sm <sup>3</sup> )	WAP (TL/ '000 Sm <sup>3</sup> )	Direction
01.10.2021	332	3.006	Purchase
02.10.2021	463	3.023	Purchase
03.10.2021	503	3.121	Purchase
04.10.2021	275	2.465	Purchase
05.10.2021	388	2.552	Purchase
06.10.2021	562	2.477	Purchase
07.10.2021	3.770	3.365	Purchase
08.10.2021	1.991	3.332	Purchase
09.10.2021	2.220	3.121	Purchase
10.10.2021	4.801	3.263	Purchase
11.10.2021	2.370	3.142	Purchase
12.10.2021	2.609	2.916	Purchase
13.10.2021	3.235	3.200	Purchase
14.10.2021	924	2.921	Purchase
15.10.2021	3.135	3.355	Purchase
16.10.2021	576	3.148	Purchase
17.10.2021	532	3.360	Purchase
18.10.2021	2.558	3.390	Purchase
19.10.2021	4.435	3.420	Purchase
20.10.2021	2.918	3.422	Purchase
21.10.2021	1.106	3.424	Purchase

## Transactions with 2 Code

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

## Transactions with 3 Code

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

## Transactions with 4 Code

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

- ✓ Additional balancing transactions with a maximum code of 1 were 4.801.000 sm<sup>3</sup> on 10 October 2021 Sun; additional balancing transactions with a minimum code of 1 were realized at the level of 275.000 sm<sup>3</sup> on 04 October 2021 Mon.
- ✓ In October, no additional balancing transaction code of 2 was realized.
- ✓ In October, no additional balancing transaction code of 3 was realized.
- ✓ In October, no additional balancing transaction code of 4 was realized.