

Futures Daily Market Report for Dutch TTF Gas Futures
03-Jul-2023

COMMODITY NAME	CONTRACT MONTH	DAILY PRICE RANGE				SETTLE		VOLUME AND OI TOTALS						
		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
TFM-Dutch TTF Natural Gas Futures														
TFM	Aug23	37.500	39.805	33.740	34.230	33.929	-3.174	71,303	116,401	-4,816			3,693	10,601
TFM	Sep23	40.170	40.920	35.000	35.400	35.227	-3.172	23,038	103,401	729			1,218	11,348
TFM	Oct23	44.500	44.500	39.500	39.750	39.677	-2.824	21,534	96,830	1,697			1,709	11,516
TFM	Nov23	52.330	52.500	48.230	48.555	48.423	-2.480	17,117	82,092	1,705			2,617	8,739
TFM	Dec23	55.480	56.030	51.975	52.280	52.166	-2.434	12,642	82,743	1,160	60		1,322	6,604
TFM	Jan24	56.475	56.475	52.560	52.910	52.637	-2.428	8,921	72,961	204			1,836	2,961
TFM	Feb24	56.300	56.300	52.400	52.735	52.445	-2.420	8,066	69,707	623			1,626	2,081
TFM	Mar24	55.970	55.970	51.725	51.725	51.502	-2.413	7,906	59,688	678			1,456	2,161
TFM	Apr24	51.300	51.300	50.250	50.250	49.785	-2.141	4,191	42,412	-32			561	1,667
TFM	May24	51.445	51.445	49.480	49.500	49.035	-2.029	3,697	38,829	-109			457	1,188
TFM	Jun24	49.450	49.450	49.450	49.450	48.835	-1.988	3,477	38,884	-220			467	978
TFM	Jul24					49.163	-2.060	3,157	32,777	-120			457	818
TFM	Aug24					49.213	-2.061	3,152	32,077	-175			457	813
TFM	Sep24					49.455	-1.919	3,227	33,385	-219			462	888
TFM	Oct24					49.806	-1.685	2,789	25,374	-105			559	925
TFM	Nov24					52.033	-1.539	2,649	24,270	-135			559	785
TFM	Dec24	54.000	54.000	54.000	54.000	53.328	-1.538	2,724	25,695	-95			559	830
TFM	Jan25					53.269	-1.532	1,005	20,381	105			55	645
TFM	Feb25					52.009	-1.492	1,005	19,996	105			55	645
TFM	Mar25					49.128	-1.494	1,015	20,097	189			55	655
TFM	Apr25					42.891	-1.231	290	15,710	15				140
TFM	May25					40.706	-0.991	280	15,225	20				130
TFM	Jun25					38.906	-0.891	280	14,310	5				130
TFM	Jul25					39.051	-0.892	280	13,593	20				130
TFM	Aug25					39.966	-0.892	280	13,593	20				130

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TFM	Sep25					40.217	-0.891	280	13,593	20				130
TFM	Oct25					40.013	-0.835	410	12,496	60			100	125
TFM	Nov25					41.345	-0.803	410	12,706	60			100	125
TFM	Dec25					42.168	-0.765	410	12,716	60			100	125
TFM	Jan26					43.757	-0.706	310	8,363	-65			50	140
TFM	Feb26					42.323	-0.699	310	8,358	-65			50	140
TFM	Mar26					38.852	-0.697	310	8,298	-65			50	140
TFM	Apr26					33.880	-0.301	190	6,114	45				110
TFM	May26					30.960	-0.302	190	6,054	45				110
TFM	Jun26					30.305	-0.302	190	6,054	45				110
TFM	Jul26					30.240	-0.302	190	6,054	45				110
TFM	Aug26					31.265	-0.302	190	6,054	45				110
TFM	Sep26					31.625	-0.301	190	6,054	45				110
TFM	Oct26					32.078	-0.550	95	5,737	15				15
TFM	Nov26					32.764	-0.574	95	5,742	15				15
TFM	Dec26					33.684	-0.589	95	5,742	15				15
TFM	Jan27					33.583	0.205	40	2,642	19				25
TFM	Feb27					33.257	0.259	40	2,642	19				25
TFM	Mar27					32.138	0.260	40	2,642	19				25
TFM	Apr27					26.699	-0.617	40	2,653	25				30
TFM	May27					25.536	-0.925	40	2,653	25				30
TFM	Jun27					25.413	-0.923	40	2,653	25				30
TFM	Jul27					25.020	-0.921	40	2,653	25				30
TFM	Aug27					25.904	-0.917	40	2,653	25				30
TFM	Sep27					26.946	-0.910	40	2,653	25				30
TFM	Oct27					27.526	-0.615	75	2,510	45				55
TFM	Nov27					28.266	-0.615	75	2,510	45				55
TFM	Dec27					29.236	-0.615	75	2,510	45				55

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TFM	Jan28					29.310	-0.561	45	1,275	35				40
TFM	Feb28					28.595	-0.561	45	1,275	35				40
TFM	Mar28					28.030	-0.562	45	1,275	35				40
TFM	Apr28					26.131	-0.514	30	775	20				30
TFM	May28					25.546	-0.512	30	775	20				30
TFM	Jun28					25.391	-0.511	30	775	20				30
TFM	Jul28					25.846	-0.511	30	775	20				30
TFM	Aug28					26.516	-0.513	30	775	20				30
TFM	Sep28					27.206	-0.511	30	775	20				30
TFM	Oct28					29.989	-0.710	10	605	10				10
TFM	Nov28					30.844	-0.710	10	605	10				10
TFM	Dec28					31.679	-0.710	10	605	10				10
TFM	Jan29					31.274	-0.710		115	0				
TFM	Feb29					30.879	-0.710		115	0				
TFM	Mar29					30.774	-0.710		115	0				
TFM	Apr29					30.619	-0.710		115	0				
TFM	May29					29.879	-0.711		115	0				
TFM	Jun29					29.074	-0.711		115	0				
TFM	Jul29					28.924	-0.711		115	0				
TFM	Aug29					29.169	-0.711		115	0				
TFM	Sep29					29.679	-0.711		115	0				
TFM	Oct29					30.504	-0.711		115	0				
TFM	Nov29					31.004	-0.711		115	0				
TFM	Dec29					31.424	-0.711		115	0				
TFM	Jan30					32.439	-0.711		115	0				
TFM	Feb30					32.404	-0.711		115	0				
TFM	Mar30					32.094	-0.711		115	0				
TFM	Apr30					32.499	-0.711		115	0				

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TFM	May30					32.119	-0.711		115	0				
TFM	Jun30					31.699	-0.711		115	0				
TFM	Jul30					31.549	-0.711		115	0				
TFM	Aug30					31.784	-0.711		115	0				
TFM	Sep30					32.344	-0.711		115	0				
TFM	Oct30					33.214	-0.711		115	0				
TFM	Nov30					33.729	-0.712		115	0				
TFM	Dec30					33.699	-0.712		115	0				
TFM	Jan31					35.099	-0.712		25	0				
TFM	Feb31					34.424	-0.712		25	0				
TFM	Mar31					34.079	-0.712		25	0				
TFM	Apr31					34.879	-0.712		25	0				
TFM	May31					34.494	-0.712		25	0				
TFM	Jun31					34.084	-0.712		25	0				
TFM	Jul31					33.924	-0.712		25	0				
TFM	Aug31					34.149	-0.712		25	0				
TFM	Sep31					34.674	-0.712		25	0				
TFM	Oct31					35.509	-0.712		25	0				
TFM	Nov31					36.034	-0.712		25	0				
TFM	Dec31					36.259	-0.712		25	0				
TFM	Jan32					37.249	-0.722		0	0				
TFM	Feb32					36.644	-0.722		0	0				
TFM	Mar32					36.304	-0.722		0	0				
TFM	Apr32					36.304	-0.722		0	0				
TFM	May32					35.904	-0.722		0	0				
TFM	Jun32					35.494	-0.722		0	0				
TFM	Jul32					35.334	-0.722		0	0				
TFM	Aug32					35.534	-0.722		0	0				

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TFM	Sep32					36.034	-0.722		0	0				
TFM	Oct32					36.834	-0.722		0	0				
TFM	Nov32					37.334	-0.722		0	0				
TFM	Dec32					37.569	-0.722		0	0				
Totals for TFM:								208,820	1,285,290	2,166	60	0	20,630	69,888

NOTE: The information contained in this report is compiled for the convenience of subscribers and is furnished without responsibility for accuracy and is accepted by the subscriber on the condition that errors or omissions shall not be made the basis for any claim, demand or cause of action.

NOTE: OI information is not available until the next business day.

Open and Close prices reflect the first and last trade in the market and do not correlate to any opening or closing periods.

NOTE: Spread Volume includes futures/options combinations, spreads, and defined strategies.