

Futures Daily Market Report for Dutch TTF Gas Futures
02-Oct-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	Nov23	42.000	42.665	38.400	38.575	39.335	-2.524	77,958	142,765	-206	300		6,128	14,821
TFM	Dec23	45.705	46.245	43.435	43.535	43.950	-1.554	39,334	135,873	4,889			3,639	25,059
TFM	Jan24	47.795	47.795	45.480	45.510	45.896	-1.407	30,615	100,182	1,145			3,855	21,488
TFM	Feb24	47.920	47.970	46.000	46.000	46.435	-1.438	15,972	80,139	2,103			1,827	9,535
TFM	Mar24	47.270	47.465	45.520	45.550	46.031	-1.400	15,233	89,907	1,436			1,598	9,996
TFM	Apr24	45.740	45.805	44.320	44.320	44.869	-1.397	10,270	60,820	699			880	6,984
TFM	May24	45.180	45.305	44.350	44.350	44.634	-1.377	8,660	52,648	895			700	5,554
TFM	Jun24	45.865	45.865	44.800	44.800	44.674	-1.342	8,495	50,362	431			700	5,434
TFM	Jul24	45.300	45.300	45.125	45.125	44.974	-1.252	5,742	40,807	-344			647	2,941
TFM	Aug24					45.300	-1.086	5,312	42,170	-160			647	2,511
TFM	Sep24					45.650	-1.086	5,347	43,466	-111			727	2,466
TFM	Oct24					46.444	-1.042	4,430	36,391	-130			585	2,593
TFM	Nov24	49.080	49.080	49.080	49.080	49.069	-1.042	4,550	33,662	-509			665	2,628
TFM	Dec24					50.744	-1.042	4,325	34,980	76			680	2,393
TFM	Jan25					51.009	-0.974	3,383	30,882	145			283	2,193
TFM	Feb25					50.685	-0.905	3,383	28,588	143			383	2,193
TFM	Mar25					48.582	-0.845	3,803	29,522	-435			713	2,613
TFM	Apr25					44.182	-0.788	1,290	23,239	465			340	975
TFM	May25					42.126	-0.644	850	22,919	110			10	535
TFM	Jun25					41.351	-0.644	850	22,089	90			10	535
TFM	Jul25					41.033	-0.663	855	21,379	90			10	540
TFM	Aug25					41.458	-0.663	855	21,524	95			10	540
TFM	Sep25					41.943	-0.523	855	21,179	90			10	540
TFM	Oct25					42.118	-0.507	849	14,951	-129	25		229	384
TFM	Nov25					43.593	-0.507	849	16,560	-59	25		229	384

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TFM	Dec25					44.573	-0.506	849	16,970	-59	25		229	384
TFM	Jan26					45.038	-0.591	539	12,488	-61	35		139	274
TFM	Feb26					44.093	-0.590	539	12,043	-61	35		139	274
TFM	Mar26					41.533	-0.590	539	12,523	-61	35		139	274
TFM	Apr26					36.884	-0.459	245	8,410	0	10		40	60
TFM	May26					34.039	-0.459	245	8,415	5	10		40	60
TFM	Jun26					33.359	-0.459	245	8,420	5	10		40	60
TFM	Jul26					32.984	-0.459	245	8,410	5	10		40	60
TFM	Aug26					34.064	-0.459	245	8,410	5	10		40	60
TFM	Sep26					34.529	-0.459	245	8,410	5	10		40	60
TFM	Oct26					34.230	-0.495	235	8,646	-50	10		40	35
TFM	Nov26					35.130	-0.495	235	8,646	-50	10		40	35
TFM	Dec26					36.140	-0.495	235	8,646	-50	10		40	35
TFM	Jan27					36.800	-0.401	130	3,564	25				45
TFM	Feb27					36.405	-0.401	130	3,564	25				45
TFM	Mar27					34.430	-0.401	130	3,564	25				45
TFM	Apr27					28.607	-0.449	75	3,163	40				30
TFM	May27					27.507	-0.449	75	3,163	40				30
TFM	Jun27					27.397	-0.449	75	3,163	40				30
TFM	Jul27					26.972	-0.449	75	3,163	40				30
TFM	Aug27					27.837	-0.449	75	3,163	40				30
TFM	Sep27					28.577	-0.449	75	3,163	40				30
TFM	Oct27					28.853	-0.406	55	3,900	40				15
TFM	Nov27					29.573	-0.406	55	3,900	40				15
TFM	Dec27					30.413	-0.406	55	3,900	40				15
TFM	Jan28					30.598	-0.595	20	1,390	-5				20
TFM	Feb28					29.818	-0.595	20	1,390	-5				20
TFM	Mar28					29.218	-0.595	20	1,390	-5				20

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TFM	Apr28					26.023	-0.259	20	945	-15				20
TFM	May28					25.428	-0.259	20	945	-15				20
TFM	Jun28					25.273	-0.259	20	945	-15				20
TFM	Jul28					24.838	-0.644	20	945	-15				20
TFM	Aug28					25.513	-0.644	20	945	-15				20
TFM	Sep28					26.228	-0.644	20	945	-15				20
TFM	Oct28					28.563	-0.644	20	905	-10				20
TFM	Nov28					29.443	-0.644	20	905	-10				20
TFM	Dec28					30.228	-0.644	20	905	-10				20
TFM	Jan29					30.988	-0.909	15	350	15				15
TFM	Feb29					30.353	-0.909	15	350	15				15
TFM	Mar29					30.248	-0.909	15	350	15				15
TFM	Apr29					29.138	-0.909	15	205	5				15
TFM	May29					28.393	-0.909	15	205	5				15
TFM	Jun29					27.593	-0.909	15	205	5				15
TFM	Jul29					27.443	-0.909	15	205	5				15
TFM	Aug29					27.683	-0.909	15	205	5				15
TFM	Sep29					28.193	-0.909	15	205	5				15
TFM	Oct29					29.023	-0.909	15	205	5				15
TFM	Nov29					29.523	-0.909	15	205	5				15
TFM	Dec29					29.943	-0.909	15	205	5				15
TFM	Jan30					30.628	-0.734		140	0				
TFM	Feb30					30.623	-0.734		140	0				
TFM	Mar30					30.323	-0.734		140	0				
TFM	Apr30					30.438	-0.734		140	0				
TFM	May30					30.068	-0.734		140	0				
TFM	Jun30					29.653	-0.734		140	0				
TFM	Jul30					29.513	-0.734		140	0				

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TFM	Aug30					29.748	-0.734		140	0				
TFM	Sep30					30.313	-0.734		140	0				
TFM	Oct30					31.183	-0.734		140	0				
TFM	Nov30					31.698	-0.734		140	0				
TFM	Dec30					31.683	-0.734		140	0				
TFM	Jan31					32.993	-0.399		75	0				
TFM	Feb31					32.318	-0.399		75	0				
TFM	Mar31					31.973	-0.399		75	0				
TFM	Apr31					32.373	-0.399		75	0				
TFM	May31					31.988	-0.399		75	0				
TFM	Jun31					31.578	-0.399		75	0				
TFM	Jul31					31.417	-0.400		75	0				
TFM	Aug31					31.642	-0.400		75	0				
TFM	Sep31					32.172	-0.400		75	0				
TFM	Oct31					33.007	-0.400		75	0				
TFM	Nov31					33.527	-0.400		75	0				
TFM	Dec31					33.747	-0.400		75	0				
TFM	Jan32					36.514	-0.288		10	0				
TFM	Feb32					35.819	-0.288		10	0				
TFM	Mar32					35.399	-0.288		10	0				
TFM	Apr32					35.354	-0.288		10	0				
TFM	May32					34.919	-0.288		10	0				
TFM	Jun32					34.484	-0.288		10	0				
TFM	Jul32					34.304	-0.288		10	0				
TFM	Aug32					34.489	-0.288		10	0				
TFM	Sep32					34.974	-0.288		10	0				
TFM	Oct32					35.764	-0.288		10	0				
TFM	Nov32					36.254	-0.288		10	0				

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TFM	Dec32					36.479	-0.288		10	0				
TFM	Jan33					39.018	0.141		0	0				
TFM	Feb33					39.018	0.141		0	0				
TFM	Mar33					38.678	0.141		0	0				
TFM	Apr33					38.668	0.141		0	0				
TFM	May33					38.268	0.141		0	0				
TFM	Jun33					37.858	0.141		0	0				
TFM	Jul33					37.698	0.141		0	0				
TFM	Aug33					37.898	0.141		0	0				
TFM	Sep33					38.398	0.141		0	0				
TFM	Oct33					39.198	0.141		0	0				
TFM	Nov33					39.698	0.141		0	0				
TFM	Dec33					39.938	0.141		0	0				
Totals for TFM:								260,131	1,386,961	10,842	570	0	26,511	128,286

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.