

**Futures Daily Market Report for Dutch TTF Gas Futures**

**03-Apr-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
<b>TFM-Dutch TTF Natural Gas Futures</b>														
TFM	May23	47.000	51.990	46.780	50.300	51.367	3.524	57,918	0	-81,719	100		3,193	5,830
TFM	Jun23	48.080	52.335	47.245	50.750	51.784	3.598	17,530	0	-63,272	250		2,180	10,740
TFM	Jul23	48.215	52.735	47.455	50.750	52.168	3.713	19,760	0	-74,817			1,075	12,606
TFM	Aug23	49.700	53.280	47.840	51.315	52.680	3.788	12,835	0	-67,845			825	7,001
TFM	Sep23	50.800	54.780	48.895	52.975	53.770	3.869	13,705	0	-68,982	1,650		2,275	5,231
TFM	Oct23	53.300	57.390	52.350	56.250	56.994	4.002	8,702	0	-58,437	80		1,382	4,694
TFM	Nov23	58.175	62.965	57.400	61.095	62.513	4.527	7,687	0	-50,714	80		1,537	3,714
TFM	Dec23	60.650	64.945	59.400	63.075	64.458	4.572	7,712	0	-67,248	80		1,467	3,889
TFM	Jan24	62.085	62.800	62.085	62.800	64.944	4.638	7,924	0	-51,126	263		2,146	2,954
TFM	Feb24	61.935	64.000	61.935	64.000	64.840	4.639	7,654	0	-52,104	263		1,891	2,764
TFM	Mar24	63.750	64.065	63.750	64.065	63.724	4.636	8,169	0	-43,290	263		1,846	3,339
TFM	Apr24	60.000	60.200	59.750	59.750	60.337	4.609	3,500	0	-24,910			745	1,717
TFM	May24					59.702	4.484	2,960	0	-21,224			745	1,197
TFM	Jun24					59.302	4.484	2,960	0	-21,389			745	1,197
TFM	Jul24					59.299	4.414	2,905	0	-19,872			745	1,102
TFM	Aug24					59.499	4.414	2,905	0	-19,722			745	1,102
TFM	Sep24					60.299	4.414	2,905	0	-20,673			745	1,102
TFM	Oct24					60.439	4.350	1,658	0	-18,770			413	665
TFM	Nov24					62.474	3.910	1,658	0	-20,783			413	665
TFM	Dec24					63.589	3.912	1,658	0	-21,557			413	665
TFM	Jan25	61.000	61.000	61.000	61.000	62.238	4.185	1,452	0	-15,169	10		372	675
TFM	Feb25					61.738	4.185	1,447	0	-15,384	10		372	675
TFM	Mar25					58.188	4.184	1,452	0	-15,229	10		372	680
TFM	Apr25					50.223	2.841	657	0	-10,244	10		32	145
TFM	May25					47.723	2.261	657	0	-10,149	10		32	145

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		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
TFM	Jun25					44.973	2.262	657	0	-10,181	10		32	145
TFM	Jul25					46.009	2.306	637	0	-9,484	10		32	125
TFM	Aug25					47.179	2.305	637	0	-9,479	10		32	125
TFM	Sep25					47.429	2.307	637	0	-9,479	10		32	125
TFM	Oct25					47.500	1.785	397	0	-11,008	10		2	45
TFM	Nov25					48.655	1.783	397	0	-11,008	10		2	45
TFM	Dec25					49.925	1.781	397	0	-11,008	10		2	45
TFM	Jan26					51.528	1.906	210	0	-5,052	20			55
TFM	Feb26					50.499	1.907	210	0	-5,052	20			55
TFM	Mar26					43.131	1.909	210	0	-5,052	20			55
TFM	Apr26					37.517	1.621	115	0	-4,019	20			35
TFM	May26					34.433	1.622	115	0	-4,019	20			35
TFM	Jun26					33.705	1.624	115	0	-4,019	20			35
TFM	Jul26					33.707	1.626	115	0	-4,019	20			35
TFM	Aug26					33.396	1.630	115	0	-4,019	20			35
TFM	Sep26					34.992	1.636	115	0	-4,019	20			35
TFM	Oct26					35.824	0.682	145	0	-4,052	20			65
TFM	Nov26					37.289	0.682	145	0	-4,052	20			65
TFM	Dec26					36.674	0.682	145	0	-4,052	20			65
TFM	Jan27					36.714	1.804	130	0	-2,111				85
TFM	Feb27					36.484	1.804	130	0	-2,111				85
TFM	Mar27					35.524	1.804	130	0	-2,111				85
TFM	Apr27					30.902	0.651	130	0	-1,918				85
TFM	May27					30.159	0.728	130	0	-1,918				85
TFM	Jun27					30.105	0.844	130	0	-1,918				85
TFM	Jul27					29.759	0.928	130	0	-1,918				85
TFM	Aug27					30.703	1.017	130	0	-1,918				85
TFM	Sep27					31.796	1.135	130	0	-1,918				85

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TFM	Oct27					32.430	0.749	100	0	-1,915				55
TFM	Nov27					33.385	0.749	100	0	-1,915				55
TFM	Dec27					34.660	0.749	100	0	-1,915				55
TFM	Jan28					32.975	0.590	55	0	-540				45
TFM	Feb28					32.385	0.590	55	0	-540				45
TFM	Mar28					31.530	0.590	55	0	-540				45
TFM	Apr28					31.119	1.304	55	0	-455				45
TFM	May28					30.499	1.304	55	0	-455				45
TFM	Jun28					30.324	1.304	55	0	-455				45
TFM	Jul28					30.724	1.304	55	0	-455				45
TFM	Aug28					31.394	1.304	55	0	-455				45
TFM	Sep28					32.114	1.304	55	0	-455				45
TFM	Oct28					34.949	1.304	55	0	-400				45
TFM	Nov28					35.644	1.304	55	0	-400				45
TFM	Dec28					36.304	1.304	55	0	-400				45
TFM	Jan29					35.139	1.305		0	-100				
TFM	Feb29					34.819	1.307		0	-100				
TFM	Mar29					34.829	1.307		0	-100				
TFM	Apr29					35.129	1.307		0	-100				
TFM	May29					34.459	1.308		0	-100				
TFM	Jun29					33.709	1.308		0	-100				
TFM	Jul29					33.609	1.308		0	-100				
TFM	Aug29					33.894	1.308		0	-100				
TFM	Sep29					34.444	1.308		0	-100				
TFM	Oct29					35.299	1.308		0	-100				
TFM	Nov29					35.839	1.309		0	-100				
TFM	Dec29					36.304	1.309		0	-100				
TFM	Jan30					38.054	1.309		0	-25				

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TFM	Feb30					38.025	1.310		0	-25				
TFM	Mar30					37.715	1.310		0	-25				
TFM	Apr30					37.640	1.310		0	-25				
TFM	May30					37.260	1.310		0	-25				
TFM	Jun30					36.840	1.310		0	-25				
TFM	Jul30					36.685	1.310		0	-25				
TFM	Aug30					36.920	1.310		0	-25				
TFM	Sep30					37.480	1.310		0	-25				
TFM	Oct30					38.350	1.310		0	-25				
TFM	Nov30					38.865	1.310		0	-25				
TFM	Dec30					38.835	1.310		0	-25				
TFM	Jan31					39.360	1.310		0	-10				
TFM	Feb31					38.685	1.310		0	-10				
TFM	Mar31					38.340	1.310		0	-10				
TFM	Apr31					37.845	1.310		0	-10				
TFM	May31					37.460	1.310		0	-10				
TFM	Jun31					37.050	1.310		0	-10				
TFM	Jul31					36.895	1.310		0	-10				
TFM	Aug31					37.120	1.310		0	-10				
TFM	Sep31					37.645	1.310		0	-10				
TFM	Oct31					38.480	1.310		0	-10				
TFM	Nov31					39.005	1.310		0	-10				
TFM	Dec31					39.230	1.310		0	-10				
<b>Totals for TFM:</b>								<b>206,014</b>	<b>0</b>	<b>-1,088,458</b>	<b>3,389</b>	<b>0</b>	<b>26,840</b>	<b>77,189</b>

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.