

Futures Daily Market Report for Dutch TTF Gas Futures
01-Aug-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	Sep23	29.170	30.500	26.920	27.725	27.123	-1.243	68,240	135,392	-638	3,020		1,770	8,592
TFM	Oct23	34.330	35.175	32.275	32.850	32.450	-0.733	25,031	112,856	84			1,456	14,529
TFM	Nov23	45.380	45.800	42.610	43.000	42.771	-1.379	15,963	94,548	1,159			828	9,923
TFM	Dec23	49.940	51.360	48.350	48.785	48.513	-1.548	14,901	102,962	1,977	1,400		626	8,903
TFM	Jan24	50.500	51.360	49.680	50.090	49.855	-1.599	8,497	81,896	-1,070	20		517	4,746
TFM	Feb24	53.200	53.200	49.935	50.260	50.111	-1.689	6,707	65,180	-814	20		552	3,346
TFM	Mar24	50.020	50.680	49.295	49.685	49.531	-1.654	6,977	63,393	-675	20		817	3,241
TFM	Apr24	48.950	49.280	48.300	48.500	48.186	-1.649	4,213	48,230	-75	86		452	2,479
TFM	May24	48.880	48.880	48.000	48.000	47.841	-1.649	3,411	44,242	55	74		452	1,689
TFM	Jun24					47.960	-1.567	3,236	43,402	59	74		452	1,554
TFM	Jul24					48.143	-1.486	2,646	35,253	-16	74		452	1,079
TFM	Aug24					48.618	-1.487	2,646	34,556	-76	74		452	1,079
TFM	Sep24	49.600	49.600	49.400	49.400	48.843	-1.486	2,656	35,883	-41	74		452	1,079
TFM	Oct24					49.450	-1.579	2,074	27,850	157	80		109	1,280
TFM	Nov24					52.216	-1.554	2,069	26,361	133	80		109	1,275
TFM	Dec24					53.850	-1.529	2,074	27,932	143	80		109	1,280
TFM	Jan25					53.846	-1.544	1,778	23,825	-167	60		213	1,240
TFM	Feb25					52.696	-1.544	1,703	23,893	-147	60		213	1,165
TFM	Mar25					49.591	-1.544	1,788	23,395	8	60		213	1,250
TFM	Apr25	45.400	45.400	45.400	45.400	45.231	-0.820	640	18,433	85			120	345
TFM	May25					42.513	-0.742	625	18,164	50			120	335
TFM	Jun25					40.778	-0.742	505	17,289	30			120	215
TFM	Jul25					40.943	-0.745	500	16,595	25			120	215
TFM	Aug25					41.823	-0.745	500	16,595	25			120	215
TFM	Sep25					42.078	-0.745	500	16,605	25			120	215

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TFM	Oct25					42.140	-0.744	405	14,126	30			110	190
TFM	Nov25					43.614	-0.755	405	14,361	30			110	190
TFM	Dec25					44.647	-0.772	405	14,366	30			110	190
TFM	Jan26					46.000	-0.743	210	8,863	-10				130
TFM	Feb26					44.564	-0.744	210	8,858	-10				130
TFM	Mar26					41.064	-0.744	210	8,798	-10				130
TFM	Apr26					35.654	-0.401	185	6,272	0				100
TFM	May26					32.704	-0.401	185	6,212	0				100
TFM	Jun26					32.009	-0.401	185	6,217	0				100
TFM	Jul26					31.714	-0.401	185	6,212	0				100
TFM	Aug26					32.769	-0.401	185	6,212	0				100
TFM	Sep26					33.244	-0.401	185	6,212	0				100
TFM	Oct26					33.170	-0.140	90	5,873	45				15
TFM	Nov26					34.015	-0.140	90	5,873	45				15
TFM	Dec26					34.820	-0.140	90	5,873	45				15
TFM	Jan27					34.967	-0.413	50	2,917	-35				35
TFM	Feb27					34.752	-0.411	50	2,917	-35				35
TFM	Mar27					33.442	-0.412	50	2,917	-35				35
TFM	Apr27					27.522	-0.032	55	2,208	0				40
TFM	May27					26.337	-0.032	55	2,208	0				40
TFM	Jun27					26.182	-0.032	55	2,208	0				40
TFM	Jul27					25.732	-0.033	55	2,208	0				40
TFM	Aug27					26.567	-0.033	55	2,208	0				40
TFM	Sep27					27.552	-0.033	55	2,208	0				40
TFM	Oct27					28.417	-0.043	115	3,180	0				100
TFM	Nov27					29.172	-0.043	115	3,180	0				100
TFM	Dec27					30.157	-0.043	115	3,180	0				100
TFM	Jan28					29.707	-0.084	95	1,380	-55				90

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		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
TFM	Feb28					28.973	-0.063	95	1,380	-55				90
TFM	Mar28					28.412	-0.034	95	1,380	-55				90
TFM	Apr28					26.321	0.095	115	835	20				110
TFM	May28					25.727	0.096	115	835	20				110
TFM	Jun28					25.567	0.093	115	835	20				110
TFM	Jul28					25.517	0.083	115	835	20				110
TFM	Aug28					26.188	0.085	115	835	20				110
TFM	Sep28					26.899	0.088	115	835	20				110
TFM	Oct28					29.466	0.109	55	690	10				50
TFM	Nov28					30.321	0.109	55	690	10				50
TFM	Dec28					31.156	0.109	55	690	10				50
TFM	Jan29					29.976	-0.131	30	370	25				25
TFM	Feb29					29.371	-0.131	30	370	25				25
TFM	Mar29					29.266	-0.131	30	370	25				25
TFM	Apr29					29.304	-0.281	5	180	-5				
TFM	May29					28.558	-0.282	5	180	-5				
TFM	Jun29					27.753	-0.282	5	180	-5				
TFM	Jul29					27.603	-0.282	5	180	-5				
TFM	Aug29					27.847	-0.284	5	180	-5				
TFM	Sep29					28.357	-0.284	5	180	-5				
TFM	Oct29					29.182	-0.284	5	180	-5				
TFM	Nov29					29.682	-0.284	5	180	-5				
TFM	Dec29					30.102	-0.284	5	180	-5				
TFM	Jan30					29.432	-1.369		90	0				
TFM	Feb30					29.391	-1.370		90	0				
TFM	Mar30					29.076	-1.370		90	0				
TFM	Apr30					30.076	-1.370		90	0				
TFM	May30					29.696	-1.370		90	0				

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TFM	Jun30					29.271	-1.370		90	0				
TFM	Jul30					29.121	-1.370		90	0				
TFM	Aug30					29.351	-1.370		90	0				
TFM	Sep30					29.911	-1.370		90	0				
TFM	Oct30					30.781	-1.370		90	0				
TFM	Nov30					31.291	-1.370		90	0				
TFM	Dec30					31.261	-1.369		90	0				
TFM	Jan31					30.691	-3.345	5	70	5				
TFM	Feb31					30.016	-3.345	5	70	5				
TFM	Mar31					29.666	-3.345	5	70	5				
TFM	Apr31					30.466	-3.345	5	70	5				
TFM	May31					30.081	-3.345	5	70	5				
TFM	Jun31					29.671	-3.345	5	70	5				
TFM	Jul31					29.511	-3.345	5	70	5				
TFM	Aug31					29.736	-3.345	5	70	5				
TFM	Sep31					30.261	-3.345	5	70	5				
TFM	Oct31					31.096	-3.345	5	70	5				
TFM	Nov31					31.616	-3.345	5	70	5				
TFM	Dec31					31.841	-3.345	5	70	5				
TFM	Jan32					34.304	-2.997		0	0				
TFM	Feb32					33.609	-2.997		0	0				
TFM	Mar32					33.193	-2.998		0	0				
TFM	Apr32					33.148	-2.998		0	0				
TFM	May32					32.713	-2.998		0	0				
TFM	Jun32					32.278	-2.998		0	0				
TFM	Jul32					32.098	-2.998		0	0				
TFM	Aug32					32.283	-2.998		0	0				
TFM	Sep32					32.768	-2.998		0	0				

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TFM	Oct32					33.558	-2.998		0	0				
TFM	Nov32					34.048	-2.998		0	0				
TFM	Dec32					34.273	-2.998		0	0				
TFM	Jan33					36.383	-2.028		0	0				
TFM	Feb33					36.383	-2.028		0	0				
TFM	Mar33					36.043	-2.028		0	0				
TFM	Apr33					36.033	-2.028		0	0				
TFM	May33					35.633	-2.028		0	0				
TFM	Jun33					35.223	-2.028		0	0				
TFM	Jul33					35.063	-2.028		0	0				
TFM	Aug33					35.263	-2.028		0	0				
TFM	Sep33					35.763	-2.028		0	0				
TFM	Oct33					36.563	-2.028		0	0				
TFM	Nov33					37.063	-2.028		0	0				
TFM	Dec33					37.303	-2.028		0	0				
Totals for TFM:								185,265	1,326,467	461	5,356	0	11,294	74,674

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.