

Futures Daily Market Report for Dutch TTF Gas Futures

01-Sep-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	Oct23	36.200	37.250	34.190	36.880	35.617	0.588	72,065	0	-119,089	55		3,465	12,482
TFM	Nov23	46.750	47.200	44.850	47.150	45.725	0.200	26,649	0	-99,763	10		2,659	14,610
TFM	Dec23	52.100	52.645	50.600	52.600	51.160	0.205	17,901	0	-107,036	670		2,806	10,698
TFM	Jan24	53.550	54.290	52.330	54.290	52.856	0.213	11,850	0	-83,576	20		1,365	5,886
TFM	Feb24	54.240	54.610	52.570	54.610	53.202	0.150	10,280	0	-68,272	20		1,495	4,336
TFM	Mar24	53.620	54.100	52.285	54.100	52.651	0.182	8,330	0	-66,194	20		1,135	3,641
TFM	Apr24	50.750	51.845	50.700	51.845	51.139	0.003	6,718	0	-48,221	335		428	2,609
TFM	May24	50.485	51.580	50.420	51.580	50.869	0.006	5,193	0	-44,166	335		513	2,619
TFM	Jun24	51.250	51.780	50.605	51.780	50.979	-0.064	4,483	0	-42,359	335		513	1,939
TFM	Jul24					51.169	0.004	3,553	0	-36,816	535		233	1,244
TFM	Aug24					51.327	-0.022	3,773	0	-36,805	535		233	1,464
TFM	Sep24	52.100	52.100	52.100	52.100	51.619	0.005	4,133	0	-37,700	535		383	1,819
TFM	Oct24					52.395	0.031	3,303	0	-29,686			803	2,334
TFM	Nov24					54.895	0.081	3,048	0	-29,111			653	2,079
TFM	Dec24					56.473	-0.088	3,003	0	-30,318			473	2,034
TFM	Jan25					56.725	0.014	2,879	0	-25,409			534	2,089
TFM	Feb25					55.915	0.153	2,329	0	-25,172			444	1,539
TFM	Mar25					53.215	0.154	2,439	0	-26,989			534	1,649
TFM	Apr25					47.689	0.378	1,015	0	-19,967			105	515
TFM	May25					44.739	0.377	1,015	0	-19,892			105	515
TFM	Jun25					42.984	0.377	1,015	0	-19,217			105	515
TFM	Jul25					43.561	0.599	1,015	0	-18,515			105	515
TFM	Aug25					44.267	0.433	1,015	0	-18,715			105	515
TFM	Sep25					44.586	0.398	1,015	0	-18,565			105	515
TFM	Oct25					44.636	0.474	610	0	-14,710			210	115

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TFM	Nov25					46.131	0.434	610	0	-15,030			210	115
TFM	Dec25					47.186	0.434	610	0	-15,125			210	115
TFM	Jan26					48.461	0.559	270	0	-10,893			10	95
TFM	Feb26					46.966	0.558	270	0	-10,888			10	95
TFM	Mar26					43.481	0.556	270	0	-10,828			10	95
TFM	Apr26					38.657	0.674	115	0	-7,387			10	35
TFM	May26					35.634	0.650	115	0	-7,387			10	35
TFM	Jun26					34.899	0.649	115	0	-7,392			10	35
TFM	Jul26					34.449	0.647	115	0	-7,387			10	35
TFM	Aug26					35.484	0.645	115	0	-7,387			10	35
TFM	Sep26					35.924	0.645	115	0	-7,387			10	35
TFM	Oct26					35.927	0.617	120	0	-7,434			10	35
TFM	Nov26					36.742	0.617	120	0	-7,439			10	35
TFM	Dec26					37.532	0.617	120	0	-7,439			10	35
TFM	Jan27					38.097	0.616	75	0	-3,042				35
TFM	Feb27					37.687	0.616	75	0	-3,042				35
TFM	Mar27					35.782	0.616	75	0	-3,042				35
TFM	Apr27					29.969	0.730	40	0	-2,743				15
TFM	May27					28.874	0.730	40	0	-2,743				15
TFM	Jun27					28.784	0.730	40	0	-2,743				15
TFM	Jul27					28.389	0.728	40	0	-2,743				15
TFM	Aug27					29.289	0.730	40	0	-2,743				15
TFM	Sep27					30.234	0.730	40	0	-2,743				15
TFM	Oct27					30.367	0.692	25	0	-3,500				
TFM	Nov27					31.117	0.694	25	0	-3,500				
TFM	Dec27					32.092	0.693	25	0	-3,500				
TFM	Jan28					32.232	0.692		0	-1,315				
TFM	Feb28					31.477	0.692		0	-1,315				

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TFM	Mar28					30.892	0.692		0	-1,315				
TFM	Apr28					27.522	0.692		0	-850				
TFM	May28					26.927	0.692		0	-850				
TFM	Jun28					26.767	0.692		0	-850				
TFM	Jul28					26.717	0.692		0	-850				
TFM	Aug28					27.392	0.692		0	-850				
TFM	Sep28					28.102	0.692		0	-850				
TFM	Oct28					29.922	0.692		0	-835				
TFM	Nov28					30.777	0.692		0	-835				
TFM	Dec28					31.612	0.692		0	-835				
TFM	Jan29					31.252	0.691		0	-330				
TFM	Feb29					30.647	0.690		0	-330				
TFM	Mar29					30.542	0.690		0	-330				
TFM	Apr29					29.777	0.690		0	-180				
TFM	May29					29.032	0.690		0	-180				
TFM	Jun29					28.227	0.690		0	-180				
TFM	Jul29					28.077	0.690		0	-180				
TFM	Aug29					28.317	0.690		0	-180				
TFM	Sep29					28.827	0.690		0	-180				
TFM	Oct29					29.657	0.690		0	-180				
TFM	Nov29					30.157	0.690		0	-180				
TFM	Dec29					30.577	0.690		0	-180				
TFM	Jan30					30.427	0.690		0	-120				
TFM	Feb30					30.387	0.690		0	-120				
TFM	Mar30					30.067	0.690		0	-120				
TFM	Apr30					30.567	0.690		0	-120				
TFM	May30					30.187	0.690		0	-120				
TFM	Jun30					29.762	0.690		0	-120				

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TFM	Jul30					29.612	0.690		0	-120				
TFM	Aug30					29.842	0.690		0	-120				
TFM	Sep30					30.402	0.690		0	-120				
TFM	Oct30					31.272	0.690		0	-120				
TFM	Nov30					31.782	0.690		0	-120				
TFM	Dec30					31.752	0.690		0	-120				
TFM	Jan31					32.037	0.690		0	-70				
TFM	Feb31					31.362	0.690		0	-70				
TFM	Mar31					31.012	0.690		0	-70				
TFM	Apr31					31.812	0.690		0	-70				
TFM	May31					31.427	0.690		0	-70				
TFM	Jun31					31.017	0.690		0	-70				
TFM	Jul31					30.857	0.690		0	-70				
TFM	Aug31					31.082	0.690		0	-70				
TFM	Sep31					31.607	0.690		0	-70				
TFM	Oct31					32.442	0.690		0	-70				
TFM	Nov31					32.962	0.690		0	-70				
TFM	Dec31					33.182	0.690		0	-70				
TFM	Jan32					35.052	0.690		0	0				
TFM	Feb32					34.357	0.690		0	0				
TFM	Mar32					33.937	0.690		0	0				
TFM	Apr32					33.892	0.690		0	0				
TFM	May32					33.457	0.690		0	0				
TFM	Jun32					33.022	0.690		0	0				
TFM	Jul32					32.842	0.690		0	0				
TFM	Aug32					33.027	0.690		0	0				
TFM	Sep32					33.512	0.690		0	0				
TFM	Oct32					34.302	0.690		0	0				

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TFM	Nov32					34.792	0.690		0	0				
TFM	Dec32					35.017	0.690		0	0				
TFM	Jan33					37.127	0.690		0	0				
TFM	Feb33					37.127	0.690		0	0				
TFM	Mar33					36.787	0.690		0	0				
TFM	Apr33					36.777	0.690		0	0				
TFM	May33					36.377	0.690		0	0				
TFM	Jun33					35.967	0.690		0	0				
TFM	Jul33					35.807	0.690		0	0				
TFM	Aug33					36.007	0.690		0	0				
TFM	Sep33					36.507	0.690		0	0				
TFM	Oct33					37.307	0.690		0	0				
TFM	Nov33					37.807	0.690		0	0				
TFM	Dec33					38.047	0.690		0	0				
Totals for TFM:								202,249	0	-1,268,190	3,405	0	20,049	79,301

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.