

Futures Daily Market Report for Dutch TTF Gas Futures
01-Jun-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	Jul23	25.750	25.805	22.935	23.220	23.103	-3.749	67,360	0	-107,947	1,200		4,655	10,004
TFM	Aug23	27.020	27.030	24.465	24.755	24.637	-3.586	32,095	0	-76,397			6,670	13,070
TFM	Sep23	29.610	29.700	27.265	27.595	27.417	-3.198	21,302	0	-71,570			2,342	8,488
TFM	Oct23	33.100	33.490	31.465	31.910	31.644	-2.477	16,985	0	-83,753	1,000		2,945	7,379
TFM	Nov23	41.000	41.000	39.130	39.520	39.295	-1.905	12,105	0	-73,434	1,000		3,065	5,075
TFM	Dec23	44.070	44.070	42.375	42.870	42.494	-1.760	10,271	0	-81,603	1,000		1,381	5,180
TFM	Jan24	44.300	44.300	43.365	43.520	43.474	-1.677	10,417	0	-68,087	1,000		1,127	5,101
TFM	Feb24	44.450	44.450	43.870	43.985	43.665	-1.557	8,305	0	-66,777	1,000		675	3,584
TFM	Mar24	43.410	43.485	43.150	43.225	42.940	-1.557	8,200	0	-62,000	1,000		625	3,649
TFM	Apr24	42.160	42.160	41.700	41.700	41.555	-1.495	5,769	0	-41,165	1,000		759	2,141
TFM	May24	41.740	41.860	41.560	41.590	41.205	-1.495	5,029	0	-32,678	1,000		159	1,996
TFM	Jun24	41.760	41.760	41.490	41.490	41.305	-1.495	5,649	0	-32,905	1,000		759	2,031
TFM	Jul24					41.864	-1.552	4,209	0	-27,672	1,000		159	1,266
TFM	Aug24					41.874	-1.552	4,209	0	-27,970	1,000		159	1,266
TFM	Sep24	42.240	42.240	42.240	42.240	42.240	-1.386	4,284	0	-29,524	1,000		159	1,336
TFM	Oct24					43.055	-1.680	4,282	0	-22,122	1,800		782	1,202
TFM	Nov24	46.110	46.110	46.110	46.110	46.110	-1.429	3,617	0	-22,365	1,800		182	1,132
TFM	Dec24	47.500	47.500	47.500	47.500	47.051	-1.653	4,172	0	-23,566	1,800		782	1,087
TFM	Jan25					47.700	-1.314	1,540	0	-19,478	50		100	1,035
TFM	Feb25					46.700	-1.219	1,540	0	-19,663	50		100	1,035
TFM	Mar25					43.800	-1.219	1,550	0	-19,255	50		100	1,045
TFM	Apr25					39.000	-1.251	676	0	-11,869	60		46	210
TFM	May25					38.662	-1.381	666	0	-11,409	60		46	200
TFM	Jun25					37.112	-1.381	666	0	-11,165	60		46	200
TFM	Jul25					37.041	-1.365	681	0	-10,369	60		46	200

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TFM	Aug25					38.051	-1.365	681	0	-10,369	60		46	200
TFM	Sep25					38.281	-1.365	681	0	-10,369	60		46	200
TFM	Oct25					38.930	-1.381	680	0	-12,724	60		160	180
TFM	Nov25					40.260	-1.106	530	0	-12,789	60		10	180
TFM	Dec25					41.085	-1.380	680	0	-12,849	60		160	180
TFM	Jan26					42.047	-1.263	275	0	-7,774				175
TFM	Feb26					40.572	-1.263	275	0	-7,774				175
TFM	Mar26					35.537	-1.263	275	0	-7,769				175
TFM	Apr26					32.844	-0.826	155	0	-5,424				70
TFM	May26					29.914	-0.826	155	0	-5,424				70
TFM	Jun26					29.264	-0.826	155	0	-5,424				70
TFM	Jul26					29.319	-0.825	155	0	-5,424				70
TFM	Aug26					30.359	-0.824	155	0	-5,424				70
TFM	Sep26					30.894	-0.824	155	0	-5,424				70
TFM	Oct26					31.721	-0.507	105	0	-5,009				5
TFM	Nov26					32.241	-0.507	105	0	-5,009				5
TFM	Dec26					32.951	-0.507	105	0	-5,009				5
TFM	Jan27					32.811	-1.367	40	0	-2,262				5
TFM	Feb27					32.476	-1.367	40	0	-2,262				5
TFM	Mar27					31.416	-1.367	40	0	-2,262				5
TFM	Apr27					27.549	-0.482	25	0	-2,118				5
TFM	May27					26.669	-0.482	25	0	-2,118				5
TFM	Jun27					26.534	-0.482	25	0	-2,118				5
TFM	Jul27					26.114	-0.482	25	0	-2,118				5
TFM	Aug27					26.989	-0.482	25	0	-2,118				5
TFM	Sep27					27.979	-0.482	25	0	-2,118				5
TFM	Oct27					28.319	-0.482	20	0	-2,160				
TFM	Nov27					29.019	-0.482	20	0	-2,160				

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TFM	Dec27					29.954	-0.482	20	0	-2,160				
TFM	Jan28					29.564	-0.482		0	-1,075				
TFM	Feb28					28.789	-0.481		0	-1,075				
TFM	Mar28					28.144	-0.481		0	-1,075				
TFM	Apr28					25.809	-0.271		0	-725				
TFM	May28					25.199	-0.271		0	-725				
TFM	Jun28					25.024	-0.271		0	-725				
TFM	Jul28					25.464	-0.271		0	-725				
TFM	Aug28					26.119	-0.271		0	-725				
TFM	Sep28					26.784	-0.271		0	-725				
TFM	Oct28					31.784	-0.271		0	-520				
TFM	Nov28					32.639	-0.271		0	-520				
TFM	Dec28					33.469	-0.271		0	-520				
TFM	Jan29					30.869	-0.271		0	-140				
TFM	Feb29					30.474	-0.271		0	-140				
TFM	Mar29					30.369	-0.271		0	-140				
TFM	Apr29					31.579	-0.271		0	-140				
TFM	May29					30.839	-0.271		0	-140				
TFM	Jun29					30.034	-0.271		0	-140				
TFM	Jul29					29.884	-0.271		0	-140				
TFM	Aug29					30.129	-0.271		0	-140				
TFM	Sep29					30.639	-0.271		0	-140				
TFM	Oct29					31.464	-0.271		0	-140				
TFM	Nov29					31.964	-0.271		0	-140				
TFM	Dec29					32.384	-0.271		0	-140				
TFM	Jan30					34.014	-0.271		0	-85				
TFM	Feb30					33.984	-0.271		0	-85				
TFM	Mar30					33.674	-0.271		0	-85				

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TFM	Apr30					33.674	-0.271		0	-85				
TFM	May30					33.294	-0.271		0	-85				
TFM	Jun30					32.874	-0.271		0	-85				
TFM	Jul30					32.724	-0.271		0	-85				
TFM	Aug30					32.959	-0.271		0	-85				
TFM	Sep30					33.519	-0.271		0	-85				
TFM	Oct30					34.389	-0.271		0	-85				
TFM	Nov30					34.904	-0.271		0	-85				
TFM	Dec30					34.874	-0.270		0	-85				
TFM	Jan31					36.774	-0.270		0	-15				
TFM	Feb31					36.099	-0.270		0	-15				
TFM	Mar31					35.754	-0.270		0	-15				
TFM	Apr31					35.789	-0.035		0	-15				
TFM	May31					35.404	-0.035		0	-15				
TFM	Jun31					34.994	-0.035		0	-15				
TFM	Jul31					34.834	-0.035		0	-15				
TFM	Aug31					35.059	-0.035		0	-15				
TFM	Sep31					35.584	-0.035		0	-15				
TFM	Oct31					36.419	-0.035		0	-15				
TFM	Nov31					36.944	-0.035		0	-15				
TFM	Dec31					37.169	-0.035		0	-15				
TFM	Jan32					38.669	-0.035		0	0				
TFM	Feb32					38.064	-0.035		0	0				
TFM	Mar32					37.724	-0.035		0	0				
TFM	Apr32					37.224	-0.035		0	0				
TFM	May32					36.824	-0.035		0	0				
TFM	Jun32					36.414	-0.035		0	0				
TFM	Jul32					36.254	-0.035		0	0				

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TFM	Aug32					36.454	-0.035		0	0				
TFM	Sep32					36.954	-0.035		0	0				
TFM	Oct32					37.754	-0.035		0	0				
TFM	Nov32					38.254	-0.035		0	0				
TFM	Dec32					38.489	-0.035		0	0				
Totals for TFM:								241,231	0	-1,222,720	19,290	0	28,291	80,857

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.