

**Futures Daily Market Report for Henry Hub**  
**23-Jun-2021**

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
H-Henry LD1 Fixed Price Future														
H	Jul21	3.269	3.380	3.252	3.320	3.333	0.075	130,873	349,841	4,426	0	0	18,103	43,058
H	Aug21	3.284	3.394	3.268	3.327	3.352	0.075	80,193	340,150	12,492	0	0	1,817	42,783
H	Sep21	3.262	3.371	3.252	3.304	3.333	0.071	34,334	342,670	604	0	0	120	26,400
H	Oct21	3.265	3.377	3.265	3.311	3.343	0.067	42,727	389,061	-764	0	0	5,420	32,334
H	Nov21	3.349	3.425	3.346	3.355	3.394	0.062	13,544	286,213	2,038	0	0	1,664	8,056
H	Dec21	3.429	3.518	3.422	3.453	3.495	0.059	14,331	273,325	808	0	0	1,664	7,471
H	Jan22	3.525	3.597	3.519	3.519	3.565	0.053	24,589	338,796	459	0	0	864	12,493
H	Feb22	3.455	3.513	3.442	3.443	3.488	0.046	13,762	262,595	-131	0	0	920	5,108
H	Mar22	3.262	3.309	3.252	3.253	3.297	0.036	18,855	259,643	1,513	0	0	864	7,378
H	Apr22	2.840	2.862	2.830	2.841	2.869	0.022	13,325	236,745	1,984	0	0	362	3,330
H	May22	2.789	2.796	2.764	2.767	2.804	0.018	10,336	222,351	3,078	0	0	369	2,945
H	Jun22	2.819	2.825	2.790	2.790	2.833	0.017	8,527	207,042	2,120	0	0	362	840
H	Jul22	2.863	2.863	2.830	2.830	2.872	0.017	8,322	199,875	2,772	0	0	753	961
H	Aug22	2.860	2.865	2.860	2.862	2.880	0.016	7,568	201,525	2,780	0	0	617	682
H	Sep22	2.851	2.851	2.851	2.851	2.865	0.016	6,937	201,910	2,720	0	0	362	270
H	Oct22	2.873	2.877	2.865	2.871	2.890	0.017	9,577	228,014	2,576	0	0	369	2,232
H	Nov22	2.930	2.938	2.930	2.930	2.950	0.018	6,346	177,081	2,368	0	0	312	90
H	Dec22	3.050	3.060	3.050	3.050	3.071	0.017	6,670	188,408	930	0	0	320	217
H	Jan23	3.159	3.159	3.132	3.132	3.167	0.017	7,597	106,106	2,147	0	0	1,154	2,077
H	Feb23	3.095	3.096	3.068	3.068	3.099	0.015	4,464	96,788	1,883	0	0	1,176	224
H	Mar23	2.910	2.910	2.880	2.880	2.909	0.008	4,793	109,409	2,069	0	0	1,202	186
H	Apr23	2.566	2.566	2.551	2.551	2.565	-0.001	3,605	86,821	1,789	0	0	1,072	510
H	May23	2.530	2.530	2.516	2.516	2.524	-0.002	3,646	87,762	1,789	0	0	1,092	465
H	Jun23	2.564	2.564	2.548	2.548	2.563	-0.003	3,487	81,846	1,791	0	0	1,072	390
H	Jul23	2.605	2.605	2.605	2.605	2.605	-0.002	3,564	81,256	1,782	0	0	1,136	341

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		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
H	Aug23	2.620	2.620	2.620	2.620	2.617	-0.002	3,564	81,230	1,813	0	0	1,136	341
H	Sep23	2.610	2.610	2.590	2.590	2.606	-0.002	3,784	79,717	2,090	0	0	1,072	330
H	Oct23	2.644	2.644	2.644	2.644	2.639	-0.002	3,552	83,524	1,820	0	0	1,092	341
H	Nov23	2.705	2.705	2.705	2.705	2.702	-0.001	2,861	78,235	1,262	0	0	1,012	210
H	Dec23	2.875	2.875	2.875	2.875	2.876	-0.001	2,939	79,708	1,305	0	0	1,030	217
H	Jan24					2.976	-0.001	977	49,142	27	0	0	351	124
H	Feb24					2.931	-0.001	921	41,544	435	0	0	333	116
H	Mar24	2.784	2.784	2.784	2.784	2.783	-0.001	978	46,239	465	0	0	351	124
H	Apr24	2.490	2.490	2.490	2.490	2.491	0.001	757	37,644	398	0	0	222	30
H	May24	2.463	2.463	2.463	2.463	2.464	0.001	779	36,864	434	0	0	227	31
H	Jun24					2.500	0.001	727	37,340	420	0	0	222	30
H	Jul24					2.537	0.001	624	36,029	170	0	0	103	31
H	Aug24					2.554	0.001	624	36,844	170	0	0	103	31
H	Sep24					2.547	0.001	607	34,849	163	0	0	102	30
H	Oct24					2.590	0.001	624	35,132	310	0	0	103	31
H	Nov24					2.693	0.001	453	36,260	243	0	0	30	30
H	Dec24					2.905	0.001	467	38,276	217	0	0	31	31
H	Jan25					3.002	0.001	74	20,681	12	0	0	0	35
H	Feb25					2.959	0.001	68	16,698	-56	0	0	0	32
H	Mar25					2.813	0.001	74	19,020	-62	0	0	0	35
H	Apr25					2.488	0.001	64	16,658	-60	0	0	0	34
H	May25					2.468	0.001	66	17,011	-62	0	0	0	35
H	Jun25					2.502	0.001	64	15,933	4	0	0	0	34
H	Jul25					2.540	0.001	66	16,218	-62	0	0	0	35
H	Aug25					2.548	0.001	66	16,446	-32	0	0	0	35
H	Sep25					2.540	0.001	64	15,705	-60	0	0	0	34
H	Oct25					2.568	0.001	66	16,083	-62	0	0	0	35
H	Nov25					2.666	0.001	64	16,456	-60	0	0	0	34

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H	Dec25					2.868	0.001	66	16,716	-62	0	0	0	35
H	Jan26					2.973	0.001	159	11,735	62	0	0	0	4
H	Feb26					2.930	0.001	144	10,681	32	0	0	0	4
H	Mar26					2.785	0.001	159	11,930	62	0	0	0	4
H	Apr26					2.490	0.001	154	10,344	4	0	0	0	4
H	May26					2.470	0.001	159	10,643	4	0	0	0	4
H	Jun26					2.508	0.001	154	10,324	4	0	0	0	4
H	Jul26					2.548	0.001	159	10,651	4	0	0	0	4
H	Aug26					2.559	0.001	159	10,658	4	0	0	0	4
H	Sep26					2.556	0.001	154	10,347	4	0	0	0	4
H	Oct26					2.587	0.001	159	10,690	4	0	0	0	4
H	Nov26					2.688	0.001	544	10,498	-235	0	0	0	394
H	Dec26					2.895	0.001	562	11,444	407	0	0	0	407
H	Jan27					3.005	0.001	279	4,321	-31	0	0	186	0
H	Feb27					2.965	0.001	252	3,960	-28	0	0	168	0
H	Mar27					2.825	0.001	279	4,230	-31	0	0	186	0
H	Apr27					2.515	0.001	270	4,133	-30	0	0	180	0
H	May27					2.496	0.001	279	4,245	-31	0	0	186	0
H	Jun27					2.536	0.001	270	4,096	-30	0	0	180	0
H	Jul27					2.576	0.001	279	4,342	-31	0	0	186	0
H	Aug27					2.582	0.001	279	4,342	-31	0	0	186	0
H	Sep27					2.577	0.001	270	4,071	-30	0	0	180	0
H	Oct27					2.607	0.001	279	4,068	-31	0	0	186	0
H	Nov27					2.699	0.001	270	4,171	-30	0	0	180	0
H	Dec27					2.906	0.001	279	4,292	-31	0	0	186	0
H	Jan28					3.021	0.001	0	2,392	0	0	0	0	0
H	Feb28					2.978	0.001	0	2,162	0	0	0	0	0
H	Mar28					2.838	0.001	0	2,271	0	0	0	0	0

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H	Apr28					2.528	0.001	0	2,218	0	0	0	0	0
H	May28					2.508	0.001	0	2,271	0	0	0	0	0
H	Jun28					2.549	0.001	0	2,216	0	0	0	0	0
H	Jul28					2.591	0.001	0	2,264	0	0	0	0	0
H	Aug28					2.597	0.001	0	2,263	0	0	0	0	0
H	Sep28					2.602	0.001	0	2,210	0	0	0	0	0
H	Oct28					2.639	0.001	0	2,263	0	0	0	0	0
H	Nov28					2.736	0.001	0	2,209	0	0	0	0	0
H	Dec28					2.946	0.001	0	2,264	0	0	0	0	0
H	Jan29					3.066	0.001	0	2,249	0	0	0	0	0
H	Feb29					3.022	0.001	0	2,086	0	0	0	0	0
H	Mar29					2.887	0.001	0	2,249	0	0	0	0	0
H	Apr29					2.567	0.001	0	2,303	0	0	0	0	0
H	May29					2.542	0.001	0	2,355	0	0	0	0	0
H	Jun29					2.577	0.001	0	2,303	0	0	0	0	0
H	Jul29					2.617	0.001	0	2,396	0	0	0	0	0
H	Aug29					2.642	0.001	0	2,395	0	0	0	0	0
H	Sep29					2.647	0.001	0	2,344	0	0	0	0	0
H	Oct29					2.682	0.001	0	2,395	0	0	0	0	0
H	Nov29					2.787	0.001	0	2,223	0	0	0	0	0
H	Dec29					2.987	0.001	0	2,272	0	0	0	0	0
H	Jan30					3.112	0.001	0	578	0	0	0	0	0
H	Feb30					3.072	0.001	0	524	0	0	0	0	0
H	Mar30					2.942	0.001	0	578	0	0	0	0	0
H	Apr30					2.612	0.001	0	560	0	0	0	0	0
H	May30					2.590	0.001	0	578	0	0	0	0	0
H	Jun30					2.625	0.001	0	560	0	0	0	0	0
H	Jul30					2.665	0.001	0	578	0	0	0	0	0

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H	Aug30					2.705	0.001	0	578	0	0	0	0	0
H	Sep30					2.720	0.001	0	560	0	0	0	0	0
H	Oct30					2.766	0.001	0	578	0	0	0	0	0
H	Nov30					2.838	0.001	0	560	0	0	0	0	0
H	Dec30					2.993	0.001	0	578	0	0	0	0	0
H	Jan31					3.128	0.001	0	62	0	0	0	0	0
H	Feb31					3.088	0.001	0	56	0	0	0	0	0
H	Mar31					2.983	0.001	0	62	0	0	0	0	0
H	Apr31					2.663	0.001	0	60	0	0	0	0	0
H	May31					2.641	0.001	0	62	0	0	0	0	0
H	Jun31					2.676	0.001	0	60	0	0	0	0	0
H	Jul31					2.716	0.001	0	62	0	0	0	0	0
H	Aug31					2.756	0.001	0	62	0	0	0	0	0
H	Sep31					2.771	0.001	0	60	0	0	0	0	0
H	Oct31					2.817	0.001	0	62	0	0	0	0	0
H	Nov31					2.889	0.001	0	60	0	0	0	0	0
H	Dec31					3.044	0.001	0	62	0	0	0	0	0
H	Jan32					3.179	0.001	0	124	0	0	0	0	0
H	Feb32					3.139	0.001	0	116	0	0	0	0	0
H	Mar32					3.039	0.001	0	124	0	0	0	0	0
H	Apr32					2.724	0.001	0	120	0	0	0	0	0
H	May32					2.702	0.001	0	124	0	0	0	0	0
H	Jun32					2.737	0.001	0	120	0	0	0	0	0
H	Jul32					2.777	0.001	0	124	0	0	0	0	0
H	Aug32					2.817	0.001	0	124	0	0	0	0	0
H	Sep32					2.832	0.001	0	120	0	0	0	0	0
H	Oct32					2.878	0.001	0	124	0	0	0	0	0
H	Nov32					2.950	0.001	0	120	0	0	0	0	0

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H	Dec32					3.105	0.001	0	124	0	0	0	0	0
H	Jan33					3.240	0.001	0	0	0	0	0	0	0
H	Feb33					3.200	0.001	0	0	0	0	0	0	0
H	Mar33					3.105	0.001	0	0	0	0	0	0	0
H	Apr33					2.790	0.001	0	0	0	0	0	0	0
H	May33					2.768	0.001	0	0	0	0	0	0	0
H	Jun33					2.803	0.001	0	0	0	0	0	0	0
H	Jul33					2.843	0.001	0	0	0	0	0	0	0
H	Aug33					2.883	0.001	0	0	0	0	0	0	0
H	Sep33					2.898	0.001	0	0	0	0	0	0	0
H	Oct33					2.944	0.001	0	0	0	0	0	0	0
H	Nov33					3.016	0.001	0	0	0	0	0	0	0
H	Dec33					3.171	0.001	0	0	0	0	0	0	0
H	Jan34					3.301	0.001	0	0	0	0	0	0	0
H	Feb34					3.261	0.001	0	0	0	0	0	0	0
H	Mar34					3.171	0.001	0	0	0	0	0	0	0
H	Apr34					2.856	0.001	0	0	0	0	0	0	0
H	May34					2.834	0.001	0	0	0	0	0	0	0
H	Jun34					2.869	0.001	0	0	0	0	0	0	0
H	Jul34					2.909	0.001	0	0	0	0	0	0	0
H	Aug34					2.949	0.001	0	0	0	0	0	0	0
H	Sep34					2.964	0.001	0	0	0	0	0	0	0
H	Oct34					3.010	0.001	0	0	0	0	0	0	0
H	Nov34					3.082	0.001	0	0	0	0	0	0	0
H	Dec34					3.237	0.001	0	0	0	0	0	0	0
<b>Totals for H:</b>								<b>513,963</b>	<b>6,671,228</b>	<b>67,194</b>	<b>0</b>	<b>0</b>	<b>52,876</b>	<b>204,173</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.

NOTE: Volume is aggregated and representative of each Futures market strip including applicable TAS trading activity.

# 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.