

**Futures Daily Market Report for Henry Hub**  
**22-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	3.189	3.279	3.189	3.258	3.258	0.067	91,312	345,415	-16,530	0	0	17,627	31,259
H	Aug21	3.210	3.292	3.210	3.277	3.277	0.062	44,382	327,658	6,061	0	0	4,375	26,459
H	Sep21	3.220	3.272	3.220	3.255	3.262	0.061	11,467	342,066	1,708	0	0	60	6,922
H	Oct21	3.237	3.278	3.236	3.265	3.276	0.059	14,098	389,825	-3,939	0	0	2,062	8,835
H	Nov21	3.302	3.330	3.290	3.318	3.332	0.055	6,225	284,175	831	0	0	164	3,758
H	Dec21	3.396	3.430	3.394	3.420	3.436	0.050	8,702	272,517	1,453	0	0	166	6,184
H	Jan22	3.475	3.501	3.469	3.494	3.512	0.049	9,479	338,337	226	0	0	290	6,667
H	Feb22	3.413	3.427	3.409	3.421	3.442	0.046	3,173	262,726	764	0	0	272	1,260
H	Mar22	3.222	3.245	3.222	3.235	3.261	0.044	10,164	258,130	-2,153	0	0	290	7,750
H	Apr22	2.820	2.829	2.818	2.818	2.847	0.038	9,972	234,761	2,055	0	0	548	3,631
H	May22	2.758	2.766	2.757	2.757	2.786	0.036	6,531	219,273	1,834	0	0	600	1,560
H	Jun22	2.787	2.794	2.787	2.787	2.816	0.036	5,499	204,922	1,800	0	0	308	510
H	Jul22	2.827	2.829	2.823	2.823	2.855	0.035	5,397	197,103	1,597	0	0	312	217
H	Aug22					2.864	0.034	4,994	198,745	1,721	0	0	312	186
H	Sep22					2.849	0.034	4,749	199,190	1,702	0	0	308	90
H	Oct22	2.850	2.852	2.846	2.852	2.873	0.031	5,615	225,438	1,798	0	0	312	155
H	Nov22	2.900	2.905	2.900	2.905	2.932	0.025	1,622	174,713	960	0	0	120	60
H	Dec22	3.025	3.030	3.025	3.030	3.054	0.022	1,644	187,478	186	0	0	124	62
H	Jan23	3.129	3.129	3.129	3.129	3.150	0.021	1,692	103,959	460	0	0	134	102
H	Feb23	3.056	3.056	3.056	3.056	3.084	0.021	1,495	94,905	325	0	0	88	56
H	Mar23					2.901	0.022	2,050	107,340	337	0	0	494	462
H	Apr23					2.566	0.016	1,878	85,032	356	0	0	522	460
H	May23					2.526	0.015	1,568	85,973	508	0	0	167	104
H	Jun23	2.543	2.543	2.543	2.543	2.566	0.014	1,508	80,055	498	0	0	122	60
H	Jul23					2.607	0.011	1,526	79,474	497	0	0	125	62

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		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
H	Aug23	2.599	2.600	2.599	2.600	2.619	0.012	1,619	79,417	497	0	0	125	62
H	Sep23	2.596	2.596	2.596	2.596	2.608	0.012	1,479	77,627	477	0	0	122	60
H	Oct23					2.641	0.012	1,526	81,704	497	0	0	125	62
H	Nov23					2.703	0.013	1,364	76,973	572	0	0	302	60
H	Dec23					2.877	0.013	1,408	78,403	476	0	0	311	62
H	Jan24	2.973	2.973	2.973	2.973	2.977	0.009	263	49,115	139	0	0	217	0
H	Feb24					2.932	0.003	246	41,109	87	0	0	203	0
H	Mar24	2.779	2.779	2.779	2.779	2.784	0.003	335	45,774	93	0	0	259	42
H	Apr24	2.493	2.493	2.490	2.490	2.490	0.000	206	37,246	-30	0	0	0	0
H	May24					2.463	0.000	39	36,430	-31	0	0	0	0
H	Jun24	2.497	2.497	2.497	2.497	2.499	0.000	68	36,920	-30	0	0	0	0
H	Jul24					2.536	0.000	39	35,859	8	0	0	0	0
H	Aug24					2.553	0.000	39	36,674	8	0	0	0	0
H	Sep24					2.546	0.000	38	34,686	8	0	0	0	0
H	Oct24					2.589	0.000	39	34,822	-31	0	0	0	0
H	Nov24					2.692	0.000	38	36,017	8	0	0	0	0
H	Dec24					2.904	0.000	39	38,059	-31	0	0	0	0
H	Jan25					3.001	0.000	0	20,669	0	0	0	0	0
H	Feb25					2.958	0.000	0	16,754	0	0	0	0	0
H	Mar25					2.812	0.000	0	19,082	0	0	0	0	0
H	Apr25					2.487	0.000	0	16,718	0	0	0	0	0
H	May25					2.467	0.000	0	17,073	0	0	0	0	0
H	Jun25					2.501	0.000	0	15,929	0	0	0	0	0
H	Jul25					2.539	0.000	0	16,280	0	0	0	0	0
H	Aug25					2.547	0.000	0	16,478	0	0	0	0	0
H	Sep25					2.539	0.000	0	15,765	0	0	0	0	0
H	Oct25					2.567	0.000	0	16,145	0	0	0	0	0
H	Nov25					2.665	0.000	0	16,516	0	0	0	0	0

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H	Dec25					2.867	0.000	0	16,778	0	0	0	0	0
H	Jan26					2.972	0.000	0	11,673	0	0	0	0	0
H	Feb26					2.929	0.000	0	10,649	0	0	0	0	0
H	Mar26					2.784	0.000	0	11,868	0	0	0	0	0
H	Apr26					2.489	0.000	0	10,340	0	0	0	0	0
H	May26					2.469	0.000	0	10,639	0	0	0	0	0
H	Jun26					2.507	0.000	0	10,320	0	0	0	0	0
H	Jul26					2.547	0.000	0	10,647	0	0	0	0	0
H	Aug26					2.558	0.000	0	10,654	0	0	0	0	0
H	Sep26					2.555	0.000	0	10,343	0	0	0	0	0
H	Oct26					2.586	0.000	0	10,686	0	0	0	0	0
H	Nov26					2.687	0.000	0	10,733	0	0	0	0	0
H	Dec26					2.894	0.000	0	11,037	0	0	0	0	0
H	Jan27					3.004	0.000	0	4,352	0	0	0	0	0
H	Feb27					2.964	0.000	0	3,988	0	0	0	0	0
H	Mar27					2.824	0.000	0	4,261	0	0	0	0	0
H	Apr27					2.514	0.000	0	4,163	0	0	0	0	0
H	May27					2.495	0.000	0	4,276	0	0	0	0	0
H	Jun27					2.535	0.000	0	4,126	0	0	0	0	0
H	Jul27					2.575	0.000	0	4,373	0	0	0	0	0
H	Aug27					2.581	0.000	0	4,373	0	0	0	0	0
H	Sep27					2.576	0.000	0	4,101	0	0	0	0	0
H	Oct27					2.606	0.000	0	4,099	0	0	0	0	0
H	Nov27					2.698	0.000	0	4,201	0	0	0	0	0
H	Dec27					2.905	0.000	0	4,323	0	0	0	0	0
H	Jan28					3.020	0.000	0	2,392	0	0	0	0	0
H	Feb28					2.977	0.000	0	2,162	0	0	0	0	0
H	Mar28					2.837	0.000	0	2,271	0	0	0	0	0

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H	Apr28					2.527	0.000	0	2,218	0	0	0	0	0
H	May28					2.507	0.000	0	2,271	0	0	0	0	0
H	Jun28					2.548	0.000	0	2,216	0	0	0	0	0
H	Jul28					2.590	0.000	0	2,264	0	0	0	0	0
H	Aug28					2.596	0.000	0	2,263	0	0	0	0	0
H	Sep28					2.601	0.000	0	2,210	0	0	0	0	0
H	Oct28					2.638	0.000	0	2,263	0	0	0	0	0
H	Nov28					2.735	0.000	0	2,209	0	0	0	0	0
H	Dec28					2.945	0.000	0	2,264	0	0	0	0	0
H	Jan29					3.065	0.000	0	2,249	0	0	0	0	0
H	Feb29					3.021	0.000	0	2,086	0	0	0	0	0
H	Mar29					2.886	0.000	0	2,249	0	0	0	0	0
H	Apr29					2.566	0.000	0	2,303	0	0	0	0	0
H	May29					2.541	0.000	0	2,355	0	0	0	0	0
H	Jun29					2.576	0.000	0	2,303	0	0	0	0	0
H	Jul29					2.616	0.000	0	2,396	0	0	0	0	0
H	Aug29					2.641	0.000	0	2,395	0	0	0	0	0
H	Sep29					2.646	0.000	0	2,344	0	0	0	0	0
H	Oct29					2.681	0.000	0	2,395	0	0	0	0	0
H	Nov29					2.786	0.000	0	2,223	0	0	0	0	0
H	Dec29					2.986	0.000	0	2,272	0	0	0	0	0
H	Jan30					3.111	0.000	0	578	0	0	0	0	0
H	Feb30					3.071	0.000	0	524	0	0	0	0	0
H	Mar30					2.941	0.000	0	578	0	0	0	0	0
H	Apr30					2.611	0.000	0	560	0	0	0	0	0
H	May30					2.589	0.000	0	578	0	0	0	0	0
H	Jun30					2.624	0.000	0	560	0	0	0	0	0
H	Jul30					2.664	0.000	0	578	0	0	0	0	0

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H	Aug30					2.704	0.000	0	578	0	0	0	0	0
H	Sep30					2.719	0.000	0	560	0	0	0	0	0
H	Oct30					2.765	0.000	0	578	0	0	0	0	0
H	Nov30					2.837	0.000	0	560	0	0	0	0	0
H	Dec30					2.992	0.000	0	578	0	0	0	0	0
H	Jan31					3.127	0.000	0	62	0	0	0	0	0
H	Feb31					3.087	0.000	0	56	0	0	0	0	0
H	Mar31					2.982	0.000	0	62	0	0	0	0	0
H	Apr31					2.662	0.000	0	60	0	0	0	0	0
H	May31					2.640	0.000	0	62	0	0	0	0	0
H	Jun31					2.675	0.000	0	60	0	0	0	0	0
H	Jul31					2.715	0.000	0	62	0	0	0	0	0
H	Aug31					2.755	0.000	0	62	0	0	0	0	0
H	Sep31					2.770	0.000	0	60	0	0	0	0	0
H	Oct31					2.816	0.000	0	62	0	0	0	0	0
H	Nov31					2.888	0.000	0	60	0	0	0	0	0
H	Dec31					3.043	0.000	0	62	0	0	0	0	0
H	Jan32					3.178	0.000	0	124	0	0	0	0	0
H	Feb32					3.138	0.000	0	116	0	0	0	0	0
H	Mar32					3.038	0.000	0	124	0	0	0	0	0
H	Apr32					2.723	0.000	0	120	0	0	0	0	0
H	May32					2.701	0.000	0	124	0	0	0	0	0
H	Jun32					2.736	0.000	0	120	0	0	0	0	0
H	Jul32					2.776	0.000	0	124	0	0	0	0	0
H	Aug32					2.816	0.000	0	124	0	0	0	0	0
H	Sep32					2.831	0.000	0	120	0	0	0	0	0
H	Oct32					2.877	0.000	0	124	0	0	0	0	0
H	Nov32					2.949	0.000	0	120	0	0	0	0	0

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		OPEN#	HIGH	LOW	CLOSE#	PRICE	CHANGE	TOTAL VOLUME	OI	CHANGE	EFP	EFS	BLOCK VOLUME	SPREAD VOLUME
H	Dec32					3.104	0.000	0	124	0	0	0	0	0
H	Jan33					3.239	0.000	0	0	0	0	0	0	0
H	Feb33					3.199	0.000	0	0	0	0	0	0	0
H	Mar33					3.104	0.000	0	0	0	0	0	0	0
H	Apr33					2.789	0.000	0	0	0	0	0	0	0
H	May33					2.767	0.000	0	0	0	0	0	0	0
H	Jun33					2.802	0.000	0	0	0	0	0	0	0
H	Jul33					2.842	0.000	0	0	0	0	0	0	0
H	Aug33					2.882	0.000	0	0	0	0	0	0	0
H	Sep33					2.897	0.000	0	0	0	0	0	0	0
H	Oct33					2.943	0.000	0	0	0	0	0	0	0
H	Nov33					3.015	0.000	0	0	0	0	0	0	0
H	Dec33					3.170	0.000	0	0	0	0	0	0	0
H	Jan34					3.300	0.000	0	0	0	0	0	0	0
H	Feb34					3.260	0.000	0	0	0	0	0	0	0
H	Mar34					3.170	0.000	0	0	0	0	0	0	0
H	Apr34					2.855	0.000	0	0	0	0	0	0	0
H	May34					2.833	0.000	0	0	0	0	0	0	0
H	Jun34					2.868	0.000	0	0	0	0	0	0	0
H	Jul34					2.908	0.000	0	0	0	0	0	0	0
H	Aug34					2.948	0.000	0	0	0	0	0	0	0
H	Sep34					2.963	0.000	0	0	0	0	0	0	0
H	Oct34					3.009	0.000	0	0	0	0	0	0	0
H	Nov34					3.081	0.000	0	0	0	0	0	0	0
H	Dec34					3.236	0.000	0	0	0	0	0	0	0
<b>Totals for H:</b>								<b>265,527</b>	<b>6,604,034</b>	<b>7,772</b>	<b>0</b>	<b>0</b>	<b>31,566</b>	<b>107,219</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.