Who is the prophet they are asking about in John 1:21? They had already asked if John was Christ and He said no.

John the Baptist witnessed to the priests and Levites (Jn 1:19-28). He was neither Messiah (vv. 19–20) nor Elijah (v. 21).

Regarding John 1:21 J. Vernon McGee wrote:

...If he's not Elijah, he must be "that prophet." They are referring to a prophet "like unto Moses" who had been promised back in Deuteronomy 18:15. John gives an emphatic "No!" He is not the predicted prophet of Deuteronomy.¹

John the Baptist would have been the Elijah that the Jews had been waiting for; but, Israel rejected their Messiah. The Jews await Elijah still today.

John the Baptist was sent to prepare the way for the Lord (vv. 22–28). He introduced the Savior (vv. 29-31) and baptized him (vv. 32-34).

¹ McGee, J. V. (1991). Thru the Bible commentary: The Gospels (John 1-10) (electronic ed., Vol. 38, p. 31). Nashville: Thomas Nelson.