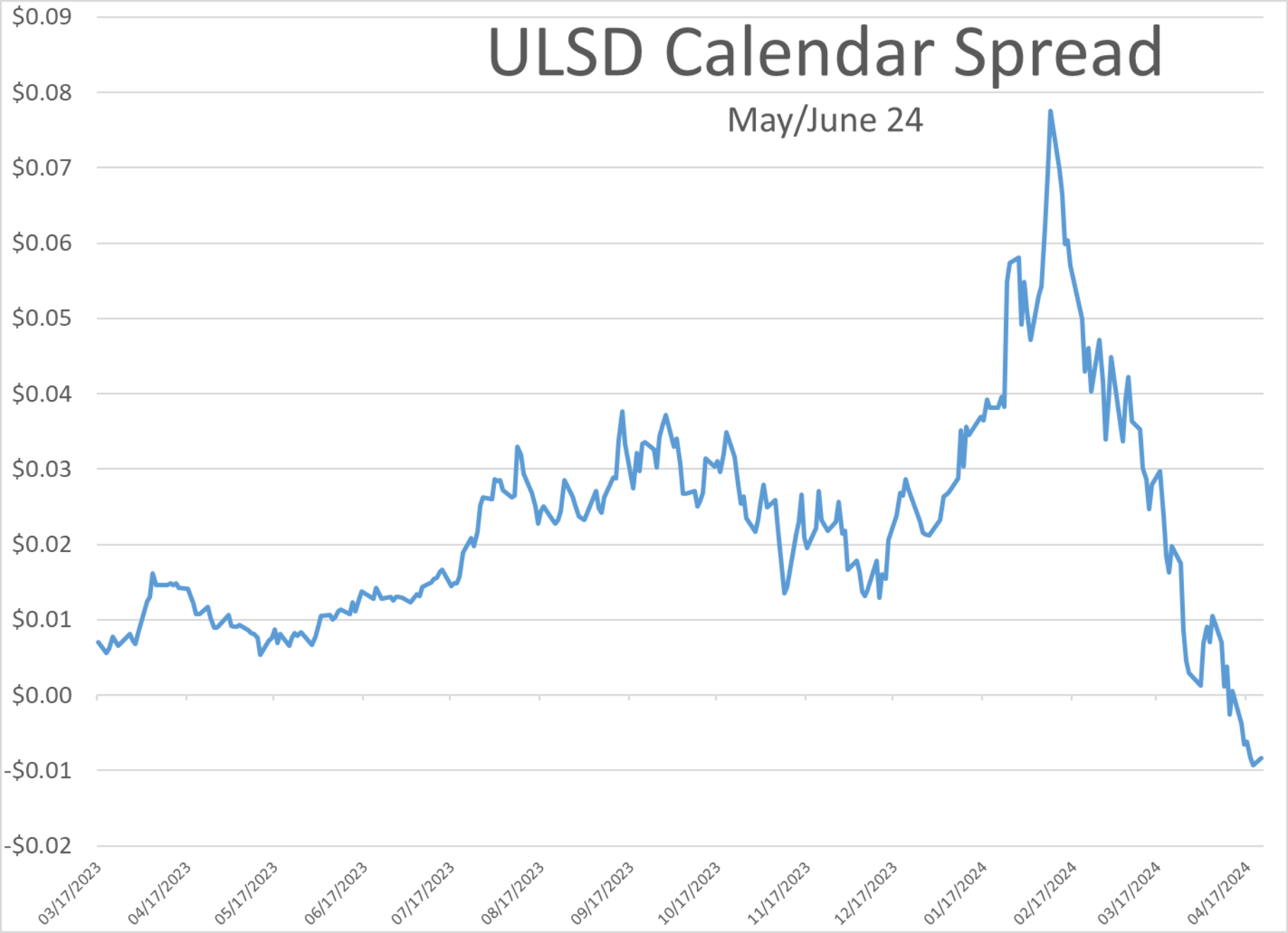


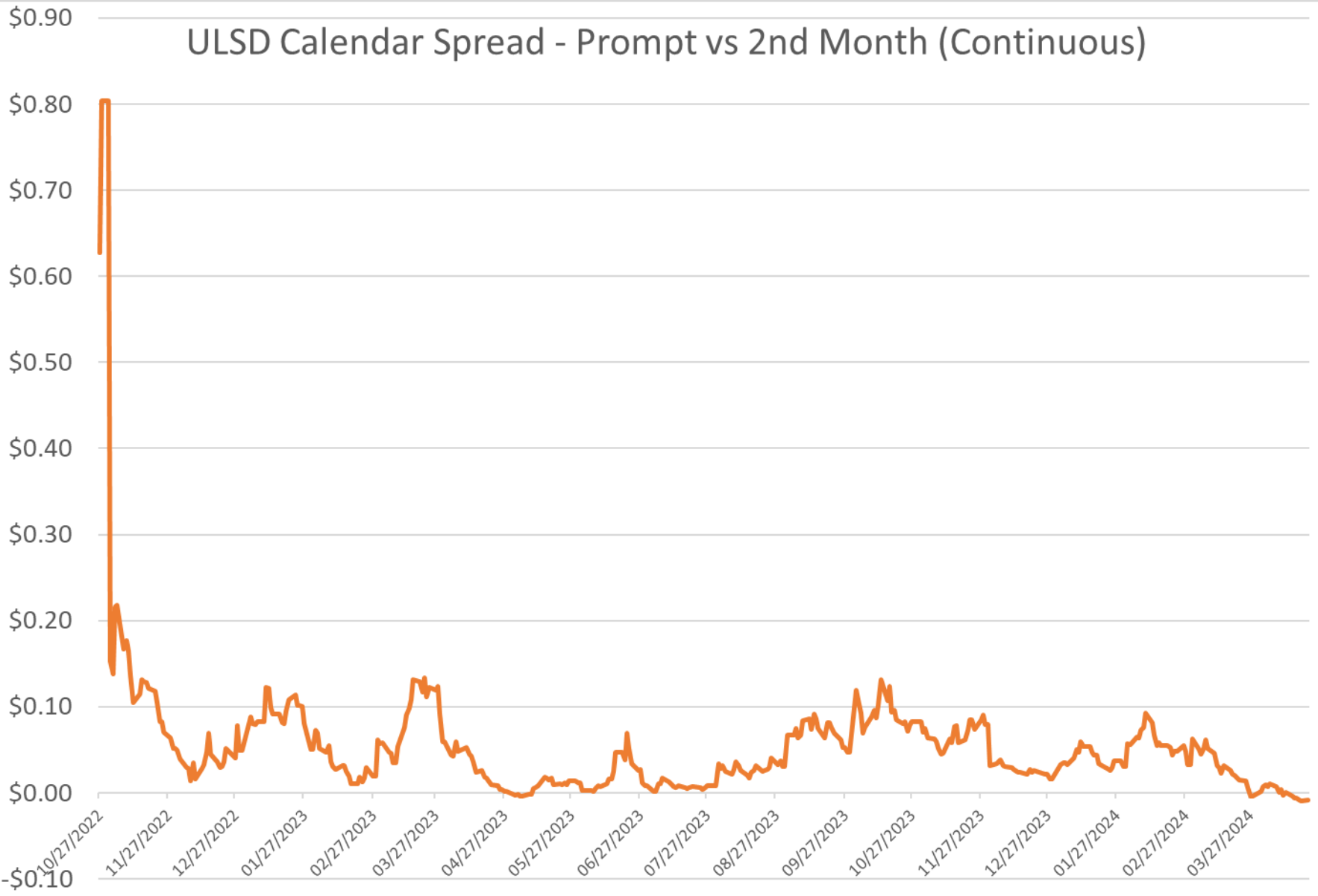


# ULSD Calendar Spread

May/June 24



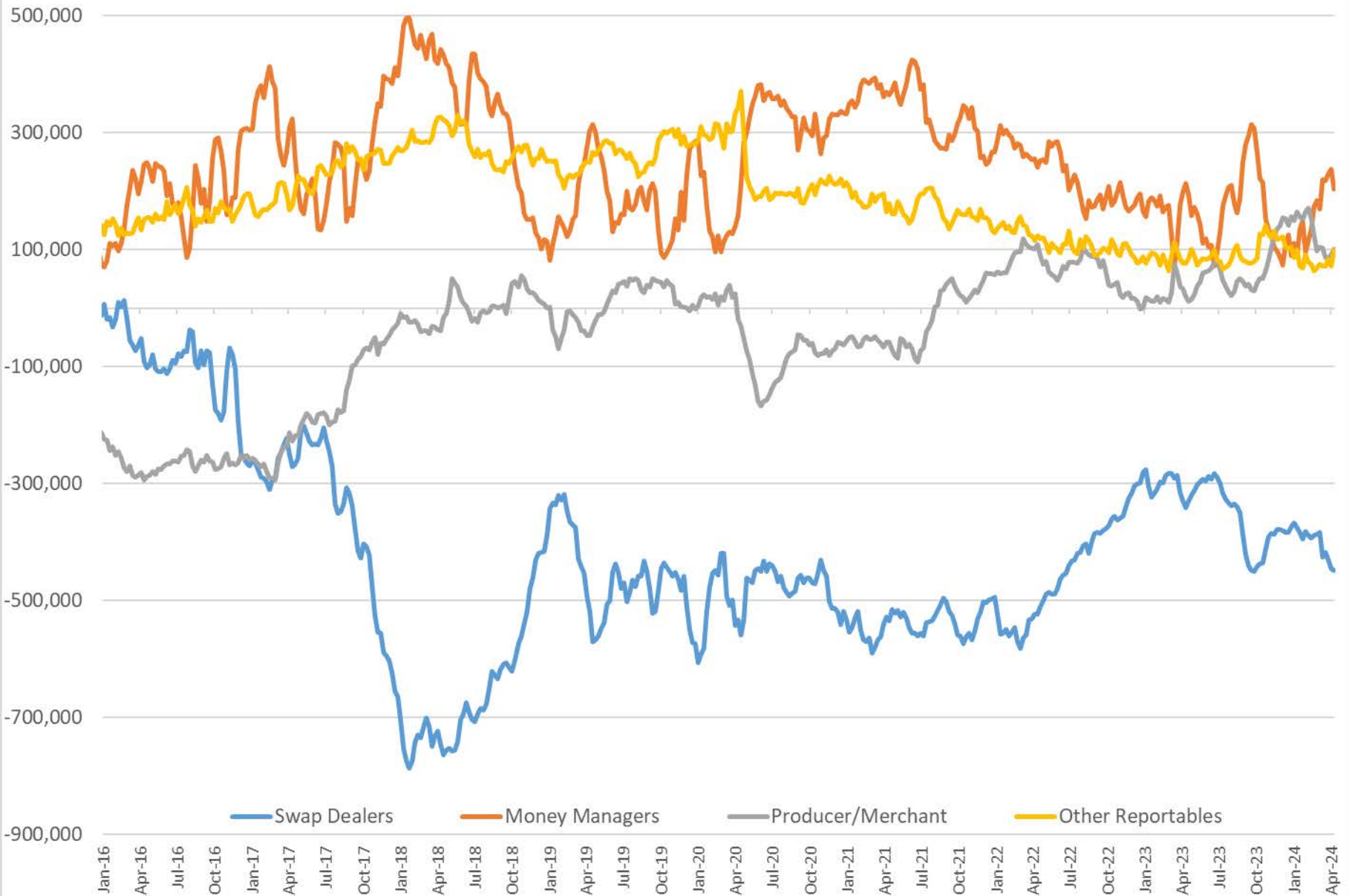
# ULSD Calendar Spread - Prompt vs 2nd Month (Continuous)



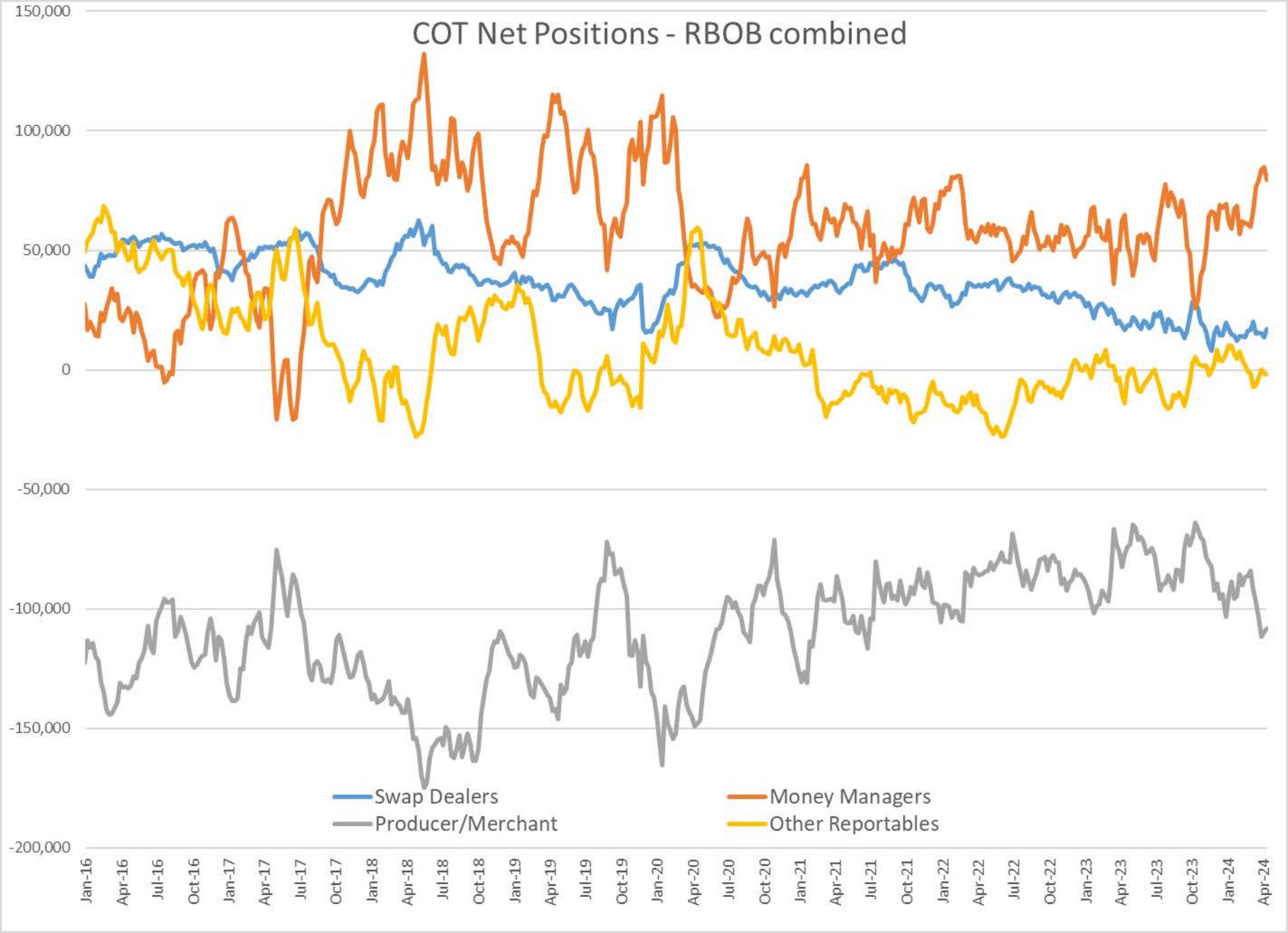
## Commitment of Traders Report - Money Manager Recap

| Date of compilation | HO Managed     |                 |                  |              | WTI Managed    |                 |                   | WTI Managed  |                |                 |                    | RBOB Managed |                |                 |                     | Brent Managed |                |                 |                         | LS Gasoil Managed |  |  |  |
|---------------------|----------------|-----------------|------------------|--------------|----------------|-----------------|-------------------|--------------|----------------|-----------------|--------------------|--------------|----------------|-----------------|---------------------|---------------|----------------|-----------------|-------------------------|-------------------|--|--|--|
|                     | Long Positions | Short Positions | HO Open Interest | Net Position | Long Positions | Short Positions | WTI Open Interest | Net Position | Long Positions | Short Positions | RBOB Open Interest | Net Position | Long Positions | Short Positions | Brent Open Interest | Net Position  | Long Positions | Short Positions | LS Gasoil Open Interest | Net Position      |  |  |  |
| 4/17/2024           | 33,349         | 30,131          | 348,578          | 3,218        | 274,692        | 70,795          | 2,468,763         | 203,897      | 105,966        | 26,441          | 417,165            | 79,525       | 416,208        | 81,276          | 3,318,751           | 334,932       | 101,487        | 20,362          | 856,112                 | 81,125            |  |  |  |
| 4/9/2024            | 36,364         | 27,831          | 335,631          | 8,533        | 277,976        | 39,826          | 2,381,363         | 238,150      | 106,729        | 21,803          | 426,032            | 84,926       | 385,456        | 81,521          | 3,078,424           | 303,935       | 110,877        | 18,315          | 856,262                 | 92,562            |  |  |  |
| 1 Week              | (3,015)        | 2,300           | 12,947           | (5,315)      | (3,284)        | 30,969          | 87,400            | (34,253)     | (763)          | 4,638           | (8,867)            | (5,401)      | 30,752         | (245)           | 240,327             | 30,997        | (9,390)        | 2,047           | (150)                   | (11,437)          |  |  |  |
| % Change            | -8.3%          | 8.3%            | 3.9%             | -62.3%       | -1.2%          | 77.8%           | 3.7%              | -14.4%       | -0.7%          | 21.3%           | -2.1%              | -6.4%        | 8.0%           | -0.3%           | 7.8%                | 10.2%         | -8.5%          | 11.2%           | 0.0%                    | -12.4%            |  |  |  |
| 1 Year              | 4,681          | 15,380          | 82,984           | (10,699)     | 40,095         | 48,639          | 56,569            | (8,544)      | 25,564         | 11,008          | 92,354             | 14,556       | 139,649        | 46,704          | 421,220             | 92,945        | 50,125         | (12,683)        | 255,340                 | 62,808            |  |  |  |
| % Change            | 16%            | 104%            | 31%              | -77%         | 17%            | 220%            | 2%                | -4%          | 32%            | 71%             | 28%                | 22%          | 50%            | 135%            | 15%                 | 38%           | 98%            | -38%            | 43%                     | 343%              |  |  |  |

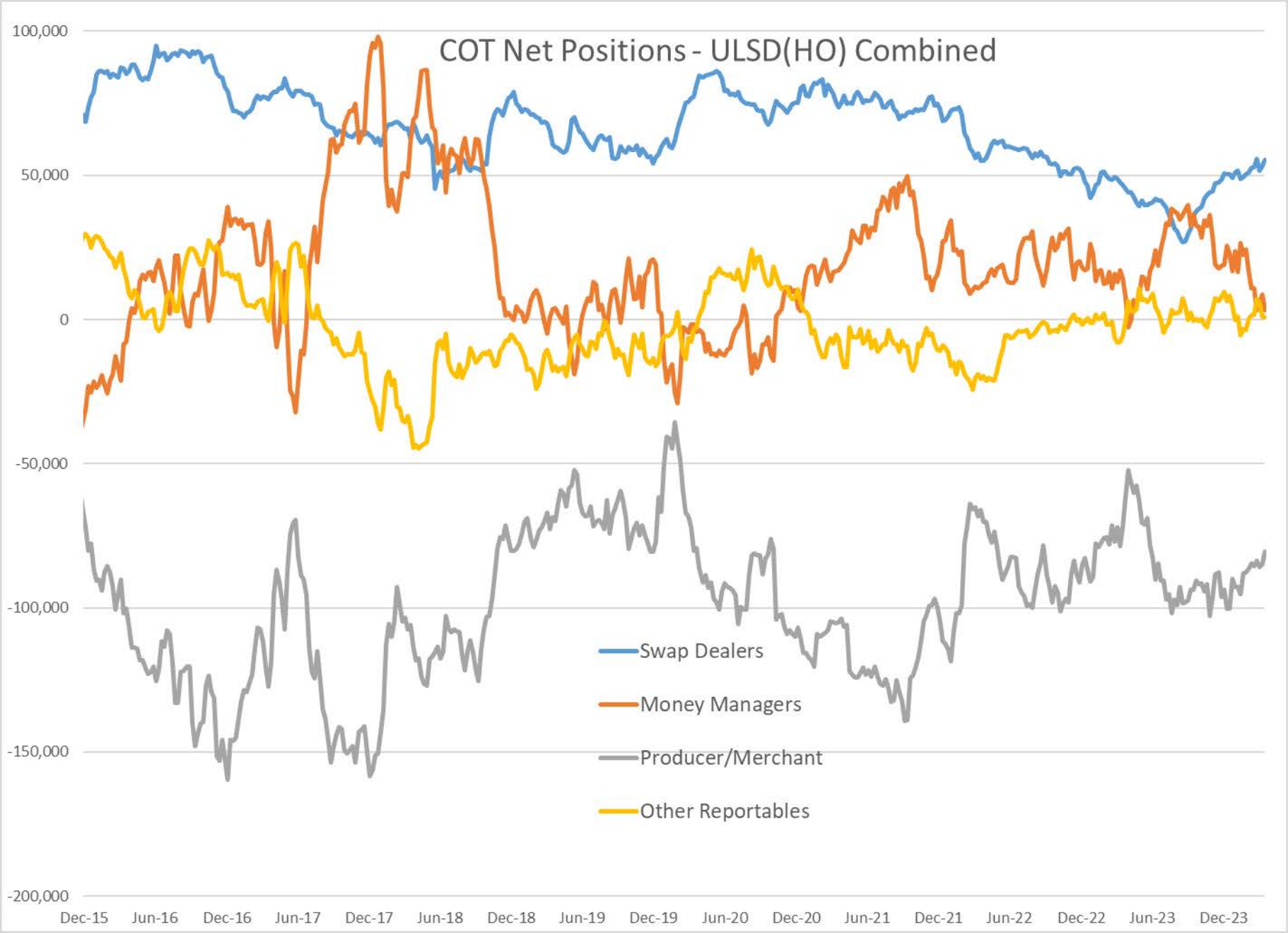
# COT Net Positions - WTI combined



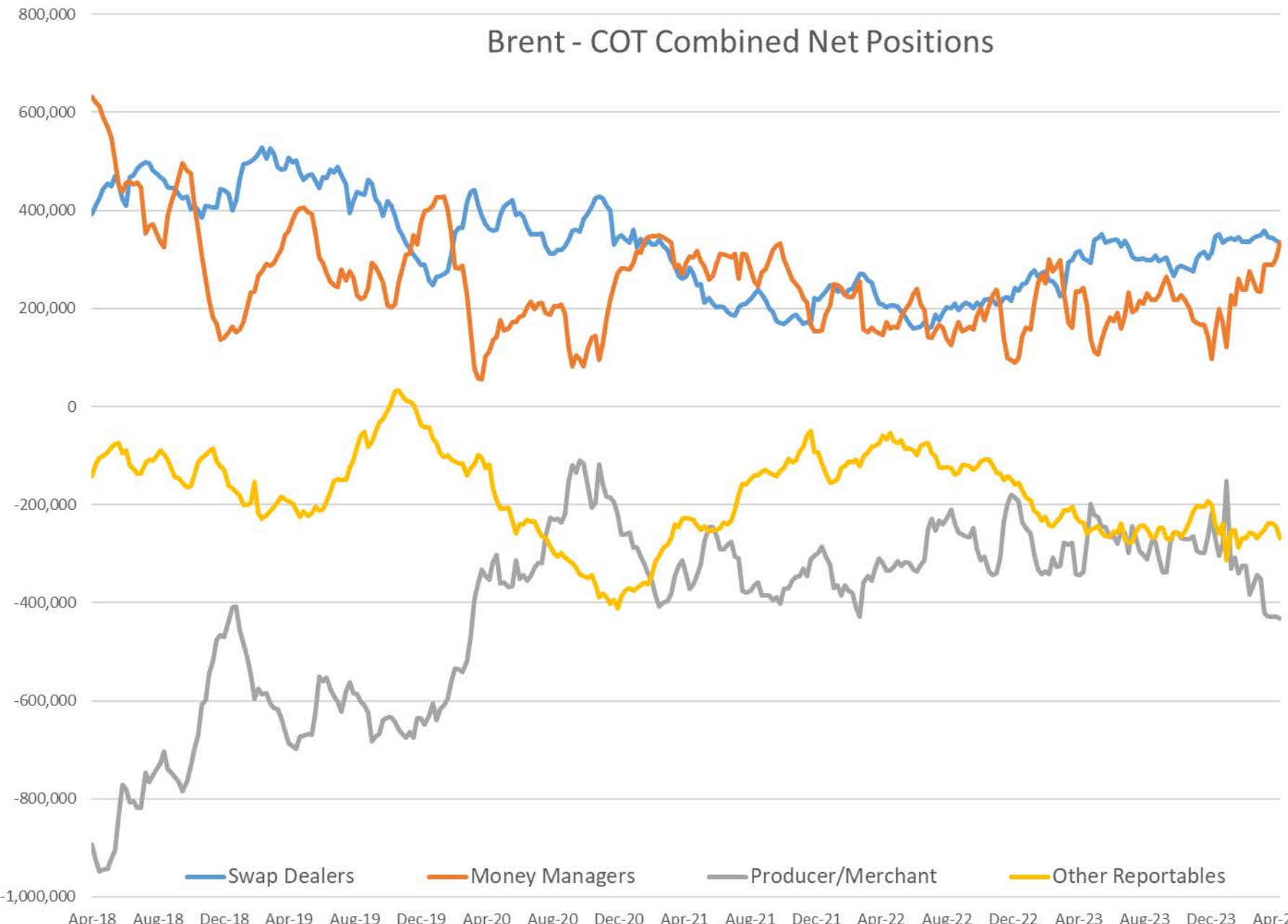
# COT Net Positions - RBOB combined



# COT Net Positions - ULSD(HO) Combined

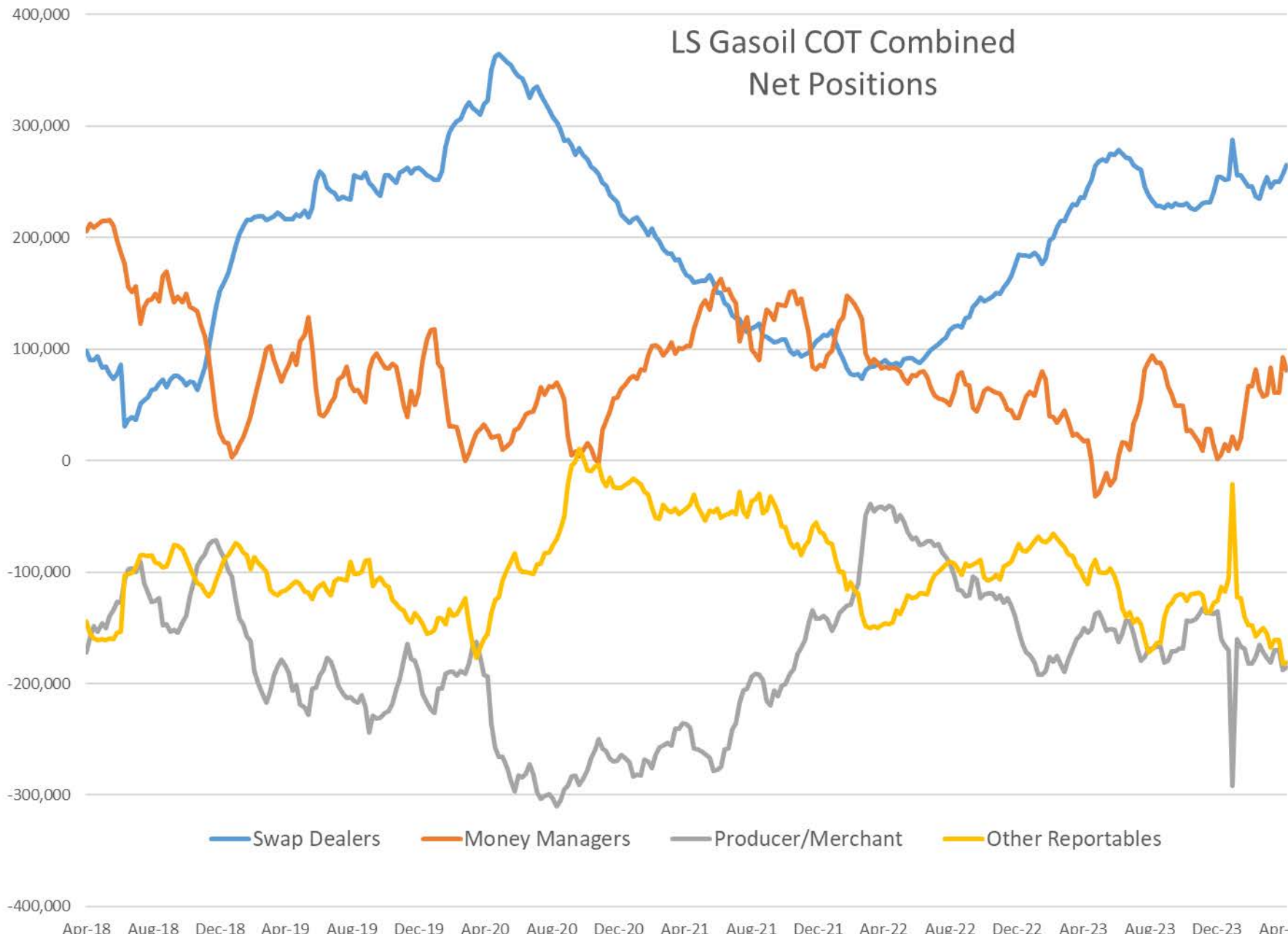


# Brent - COT Combined Net Positions

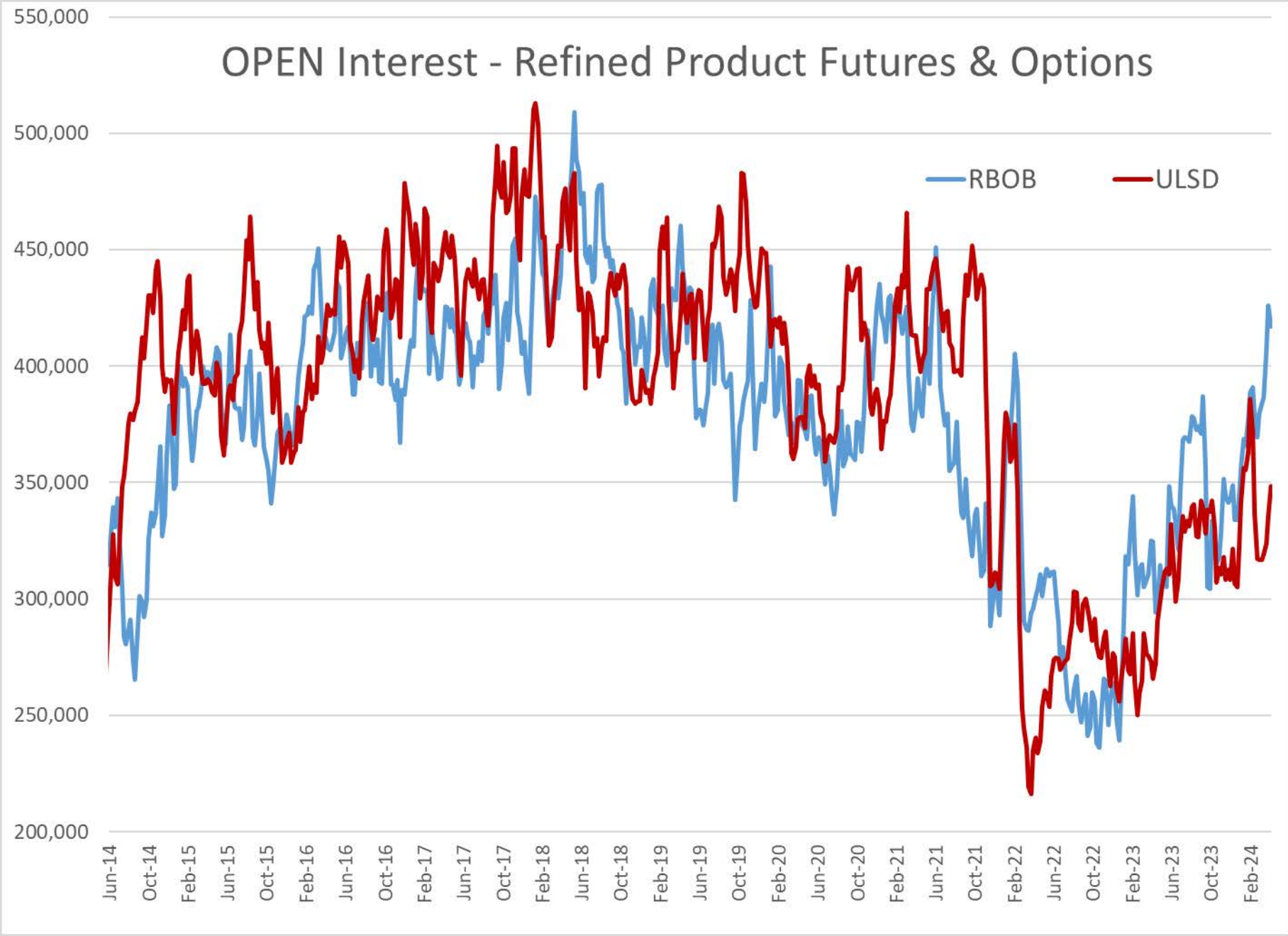




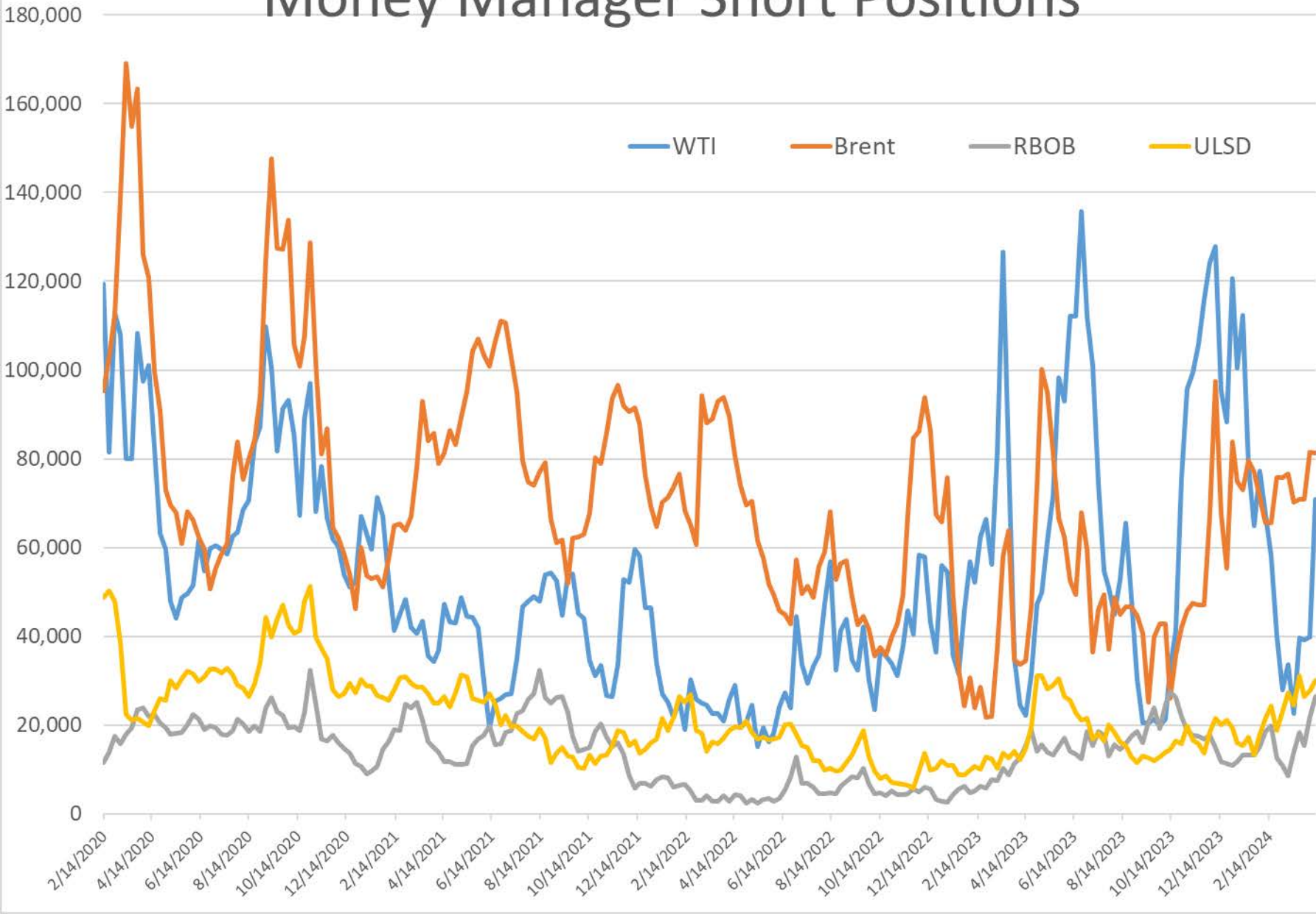
# LS Gasoil COT Combined Net Positions



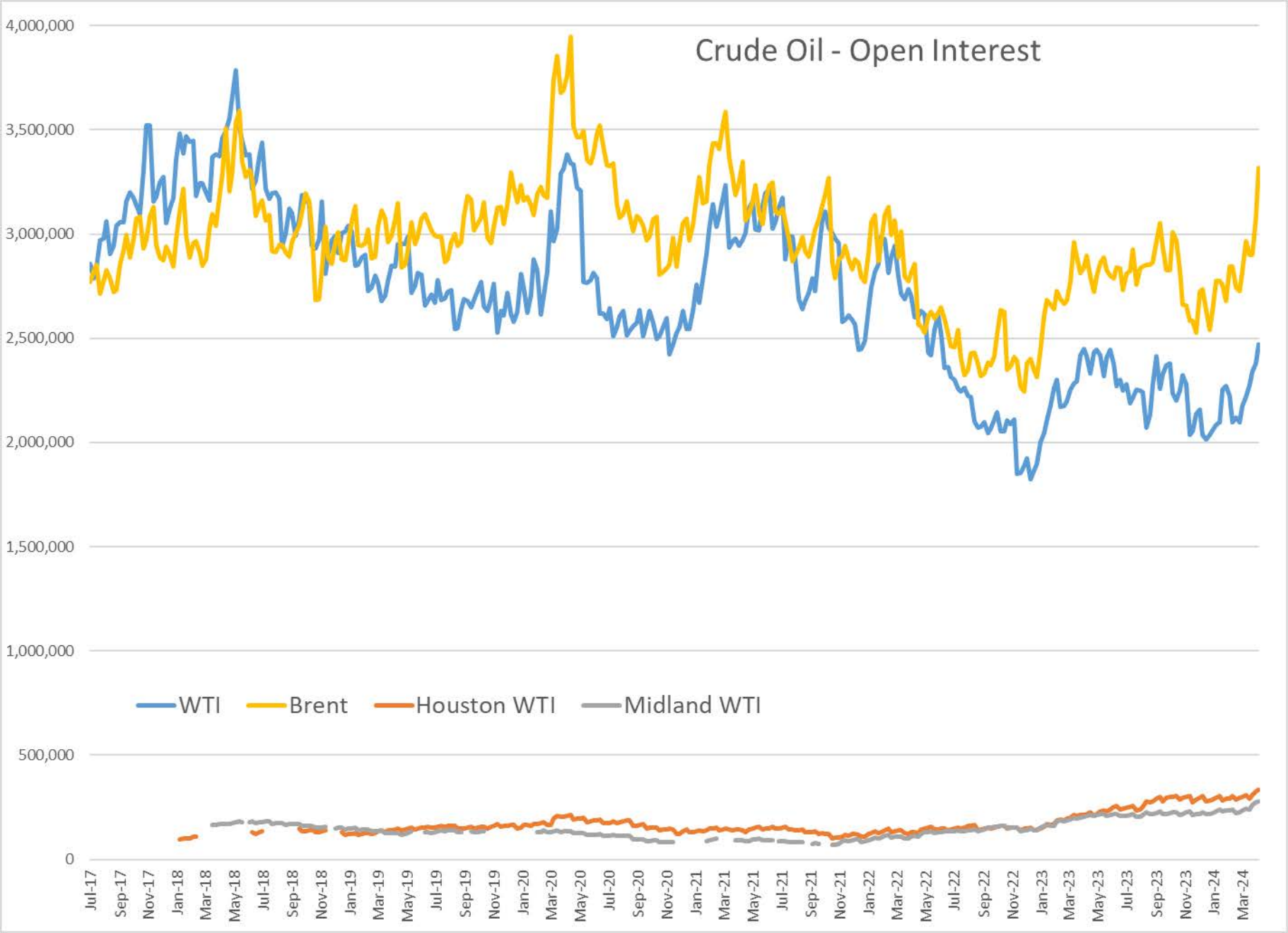
# OPEN Interest - Refined Product Futures & Options



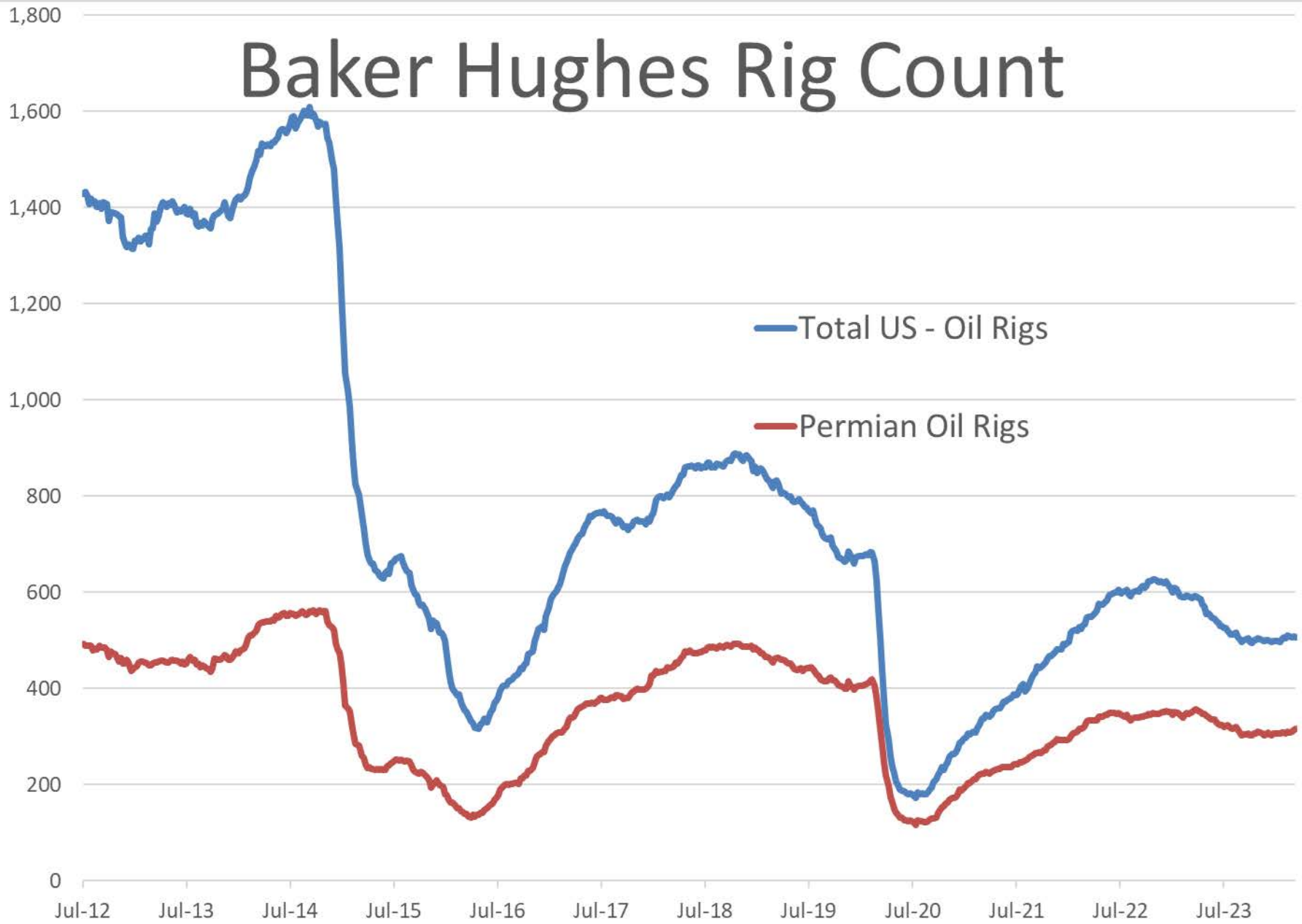
# Money Manager Short Positions



# Crude Oil - Open Interest



# Baker Hughes Rig Count



# Baker Hughes - US Natural Gas Rig Count

