

CFTC and ICE commitments of traders

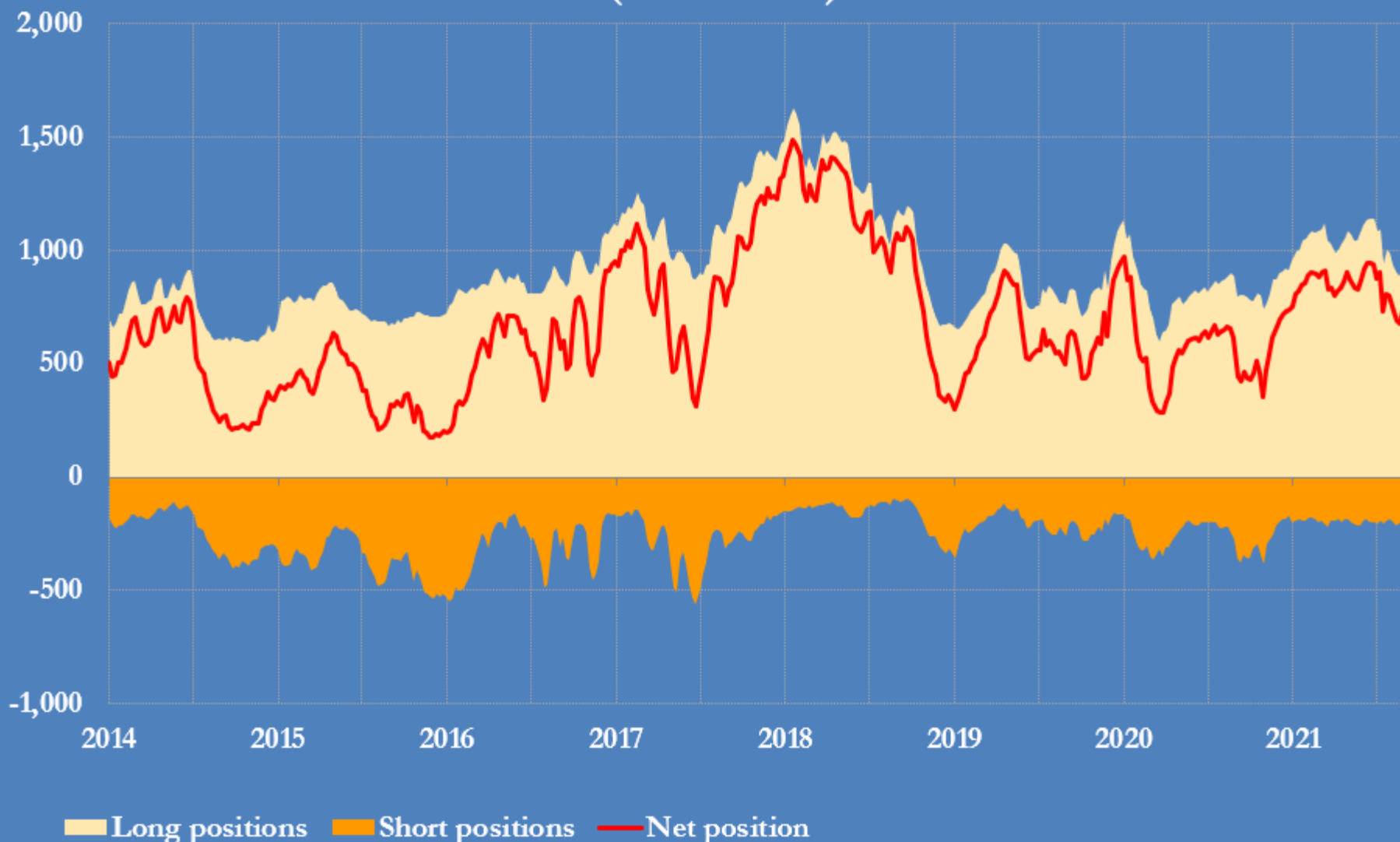
Positions reported at close of business on September 7

JOHN KEMP

REUTERS

13 Sep 2021

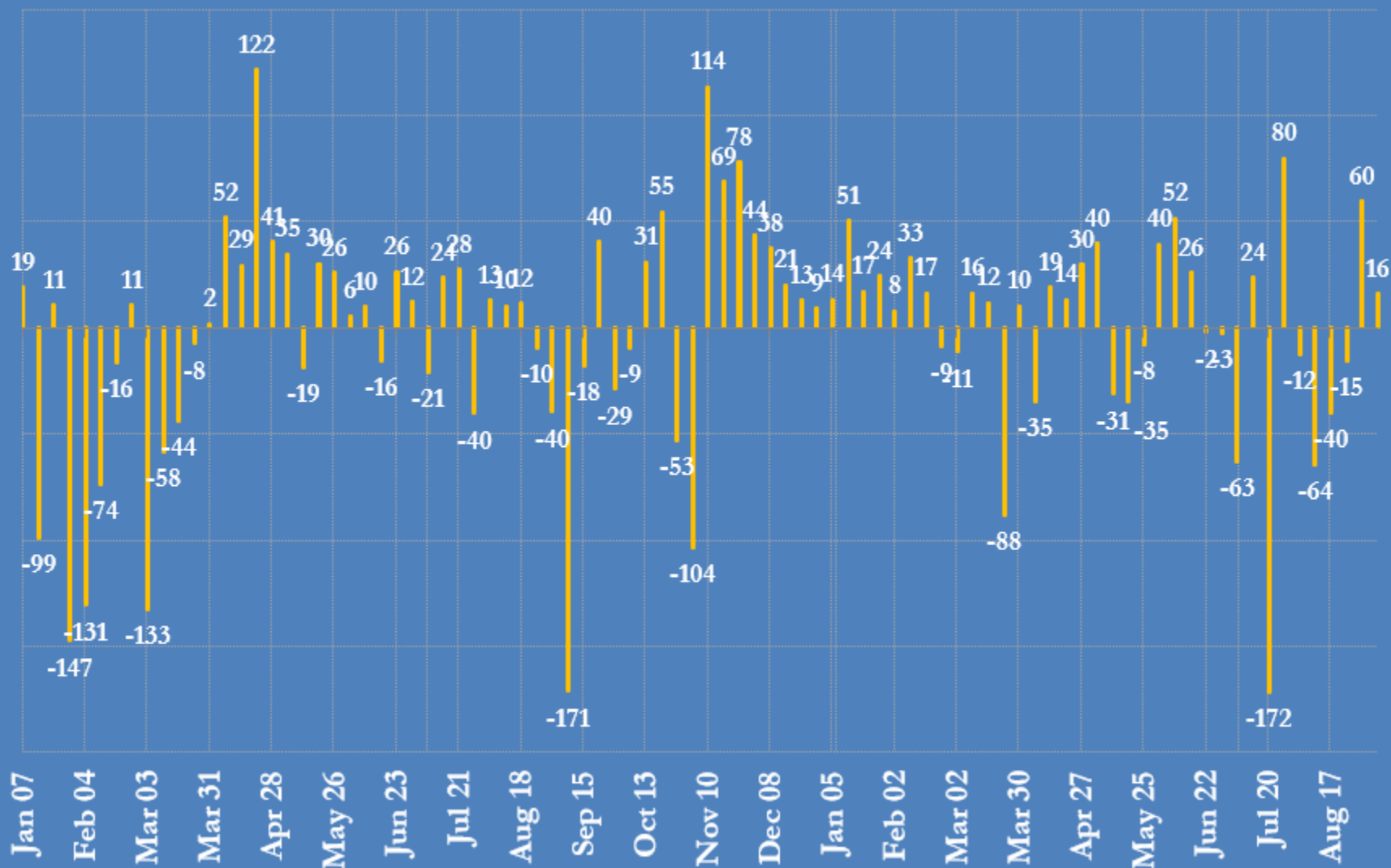
Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl)



Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe

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Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. heating oil and Euro gasoil (million bbl)

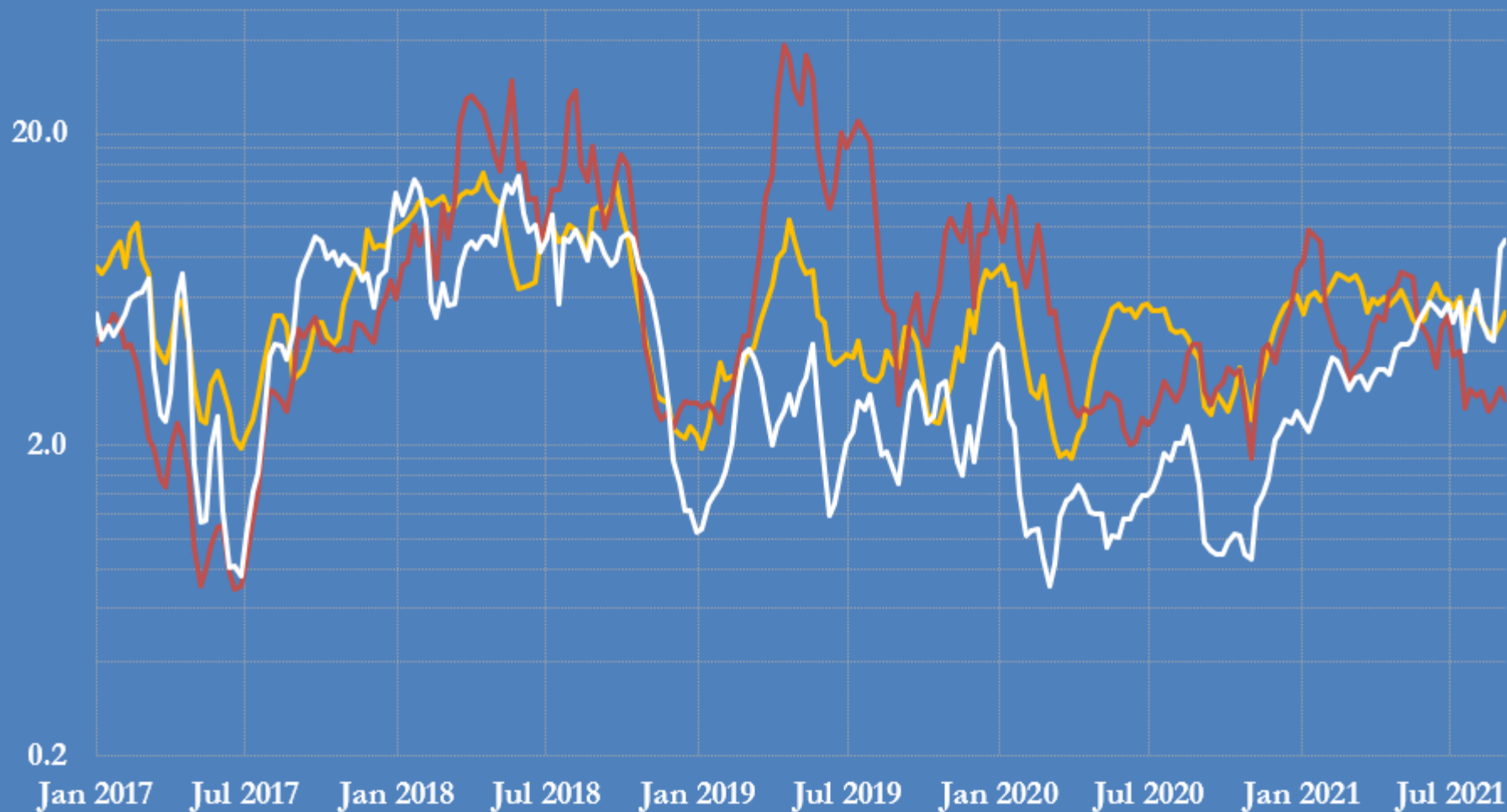


Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe

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Ratio of money managers' long to short positions in crude, gasoline and middle distillates, 2017-2021

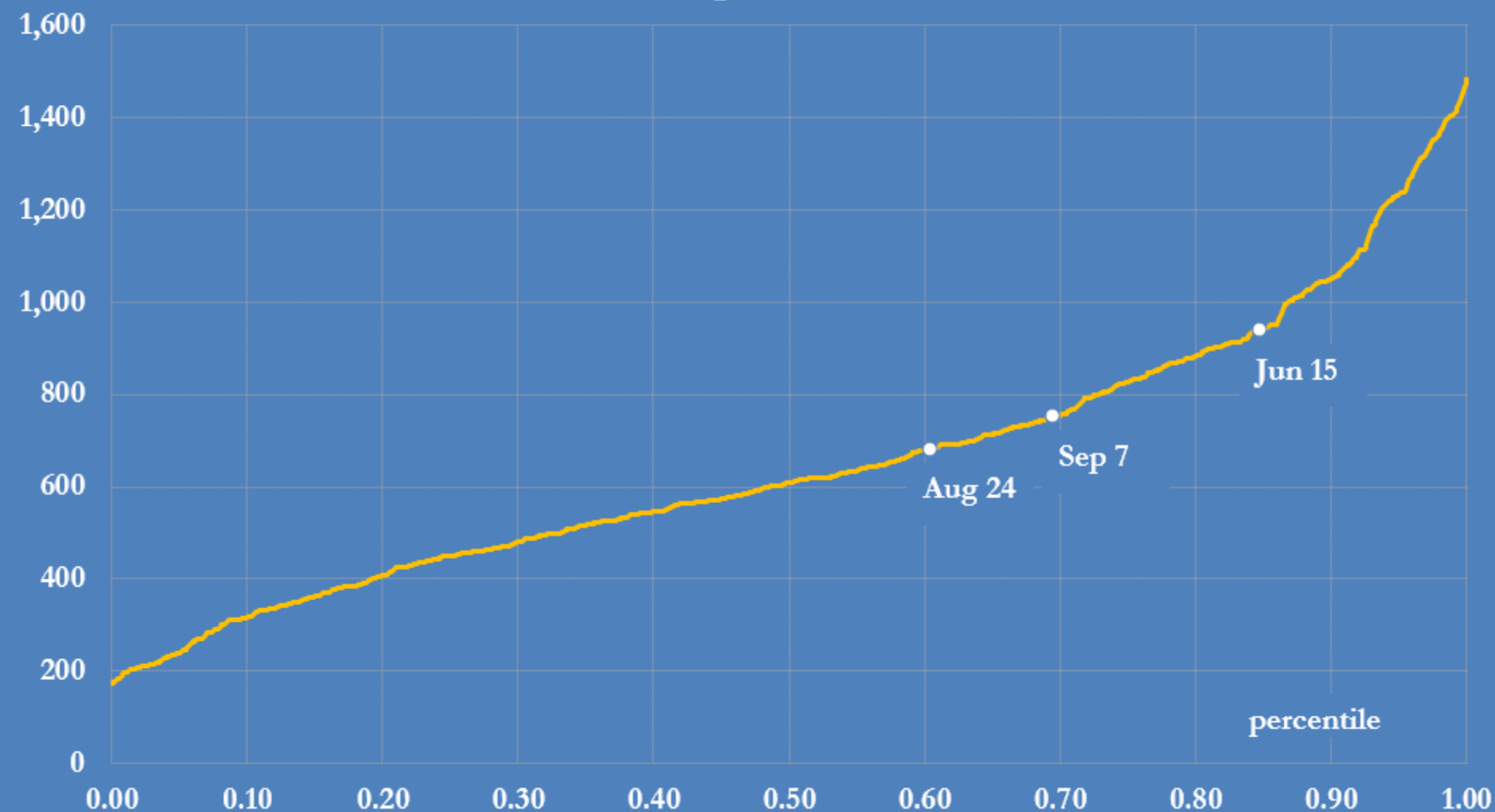
Brent, WTI, RBOB, U.S. heating oil and European gasoil, semi-log scale



— Crude (ICE Brent, ICE WTI and NYMEX WTI)
— Gasoline (NYMEX RBOB)
— Distillates (NYMEX Heating Oil and ICE Gasoil)

Sources: NYMEX, ICE Futures Europe, CFTC
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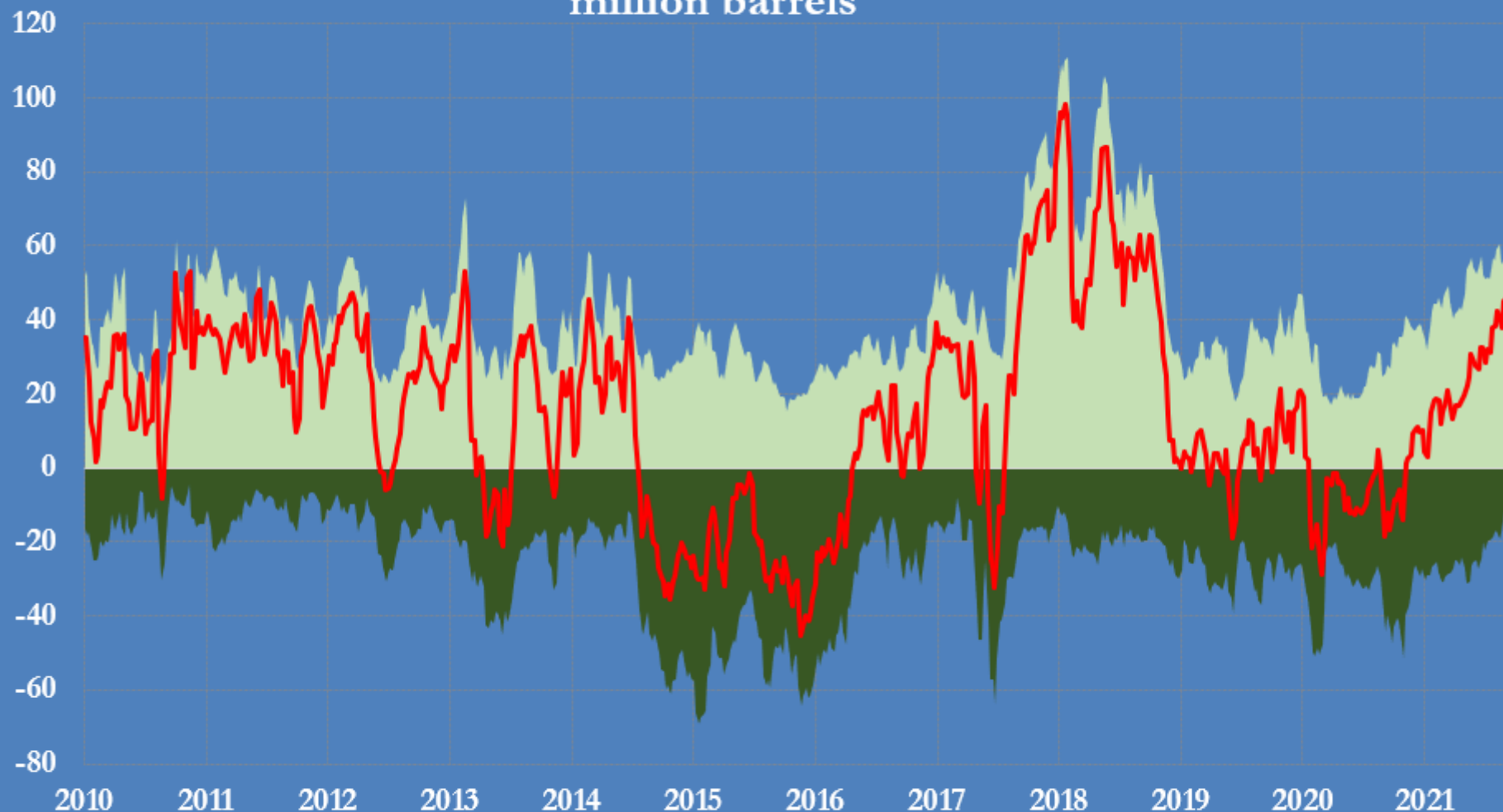
Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil, million barrels, percentiles, 2013-2021



Source: U.S. Commodity Futures Trading Commission and ICE Futures Europe

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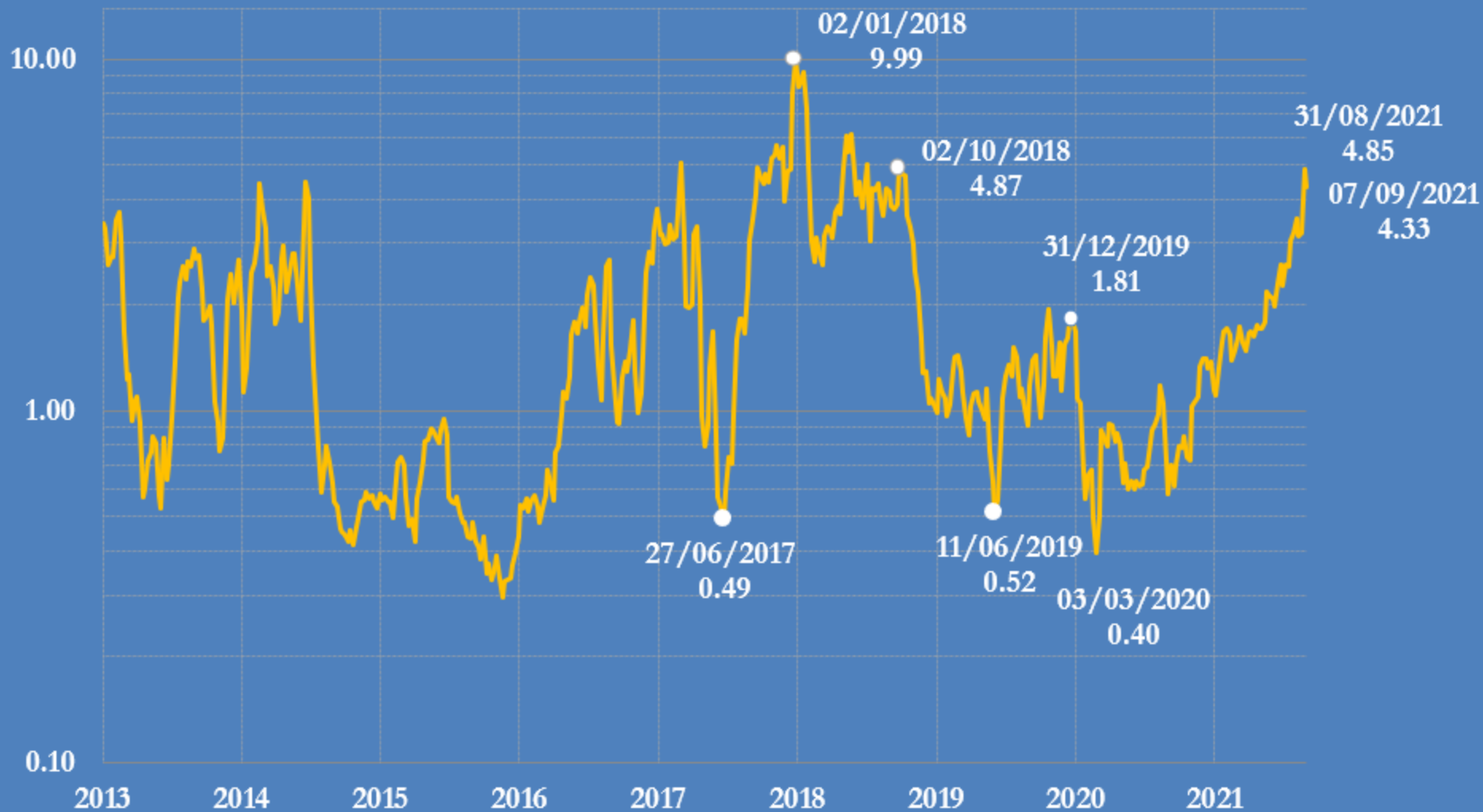
Money managers' long and short positions in New York heating oil futures and options, NYMEX #2 heating oil, million barrels



Long positions
Short positions
Net long position

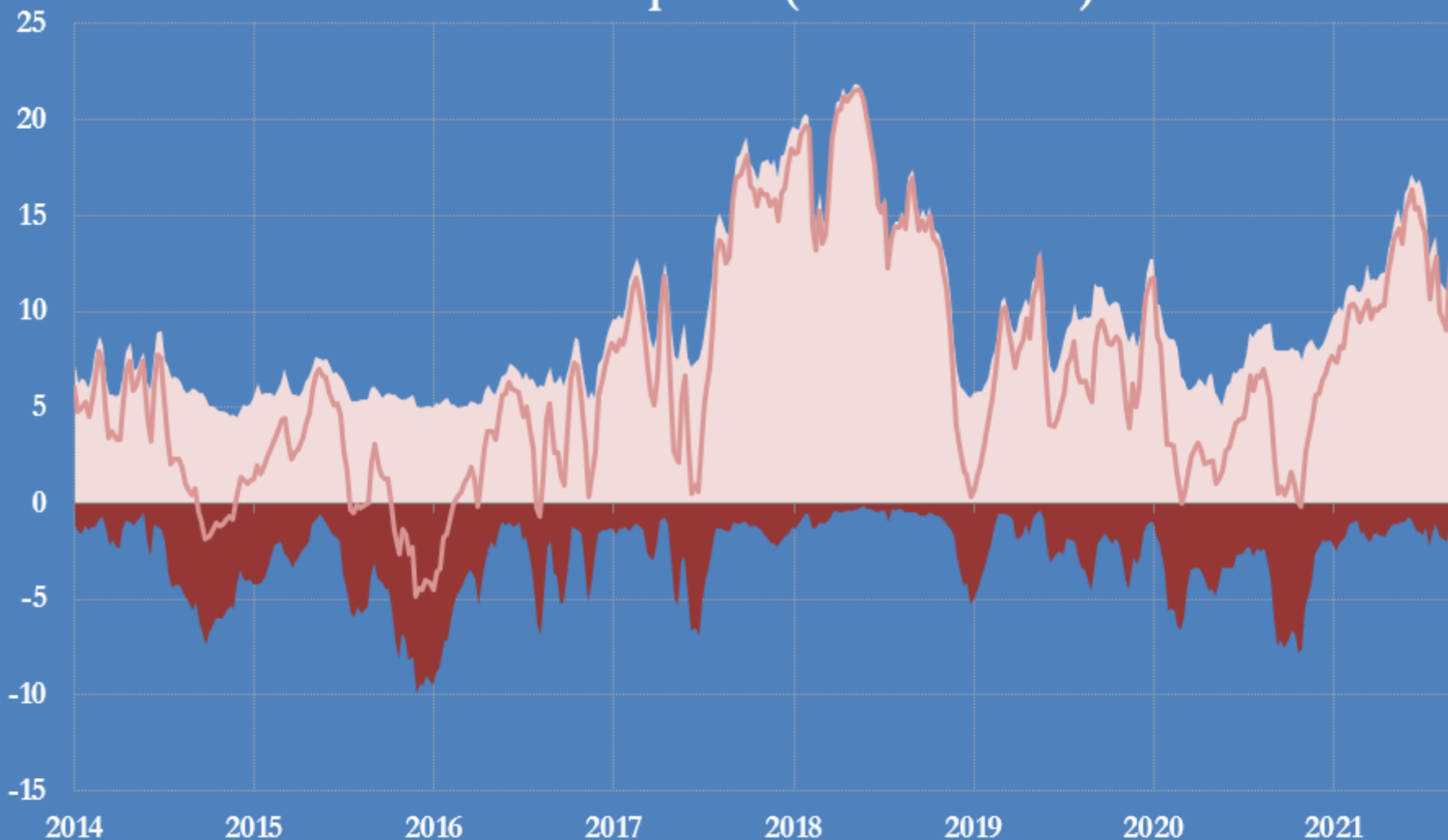
Source: US Commodity Futures Trading Commission
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Ratio of money managers' long to short positions in New York #2 heating oil futures and options (*semi-log scale*)



Source: US Commodity Futures Trading Commission
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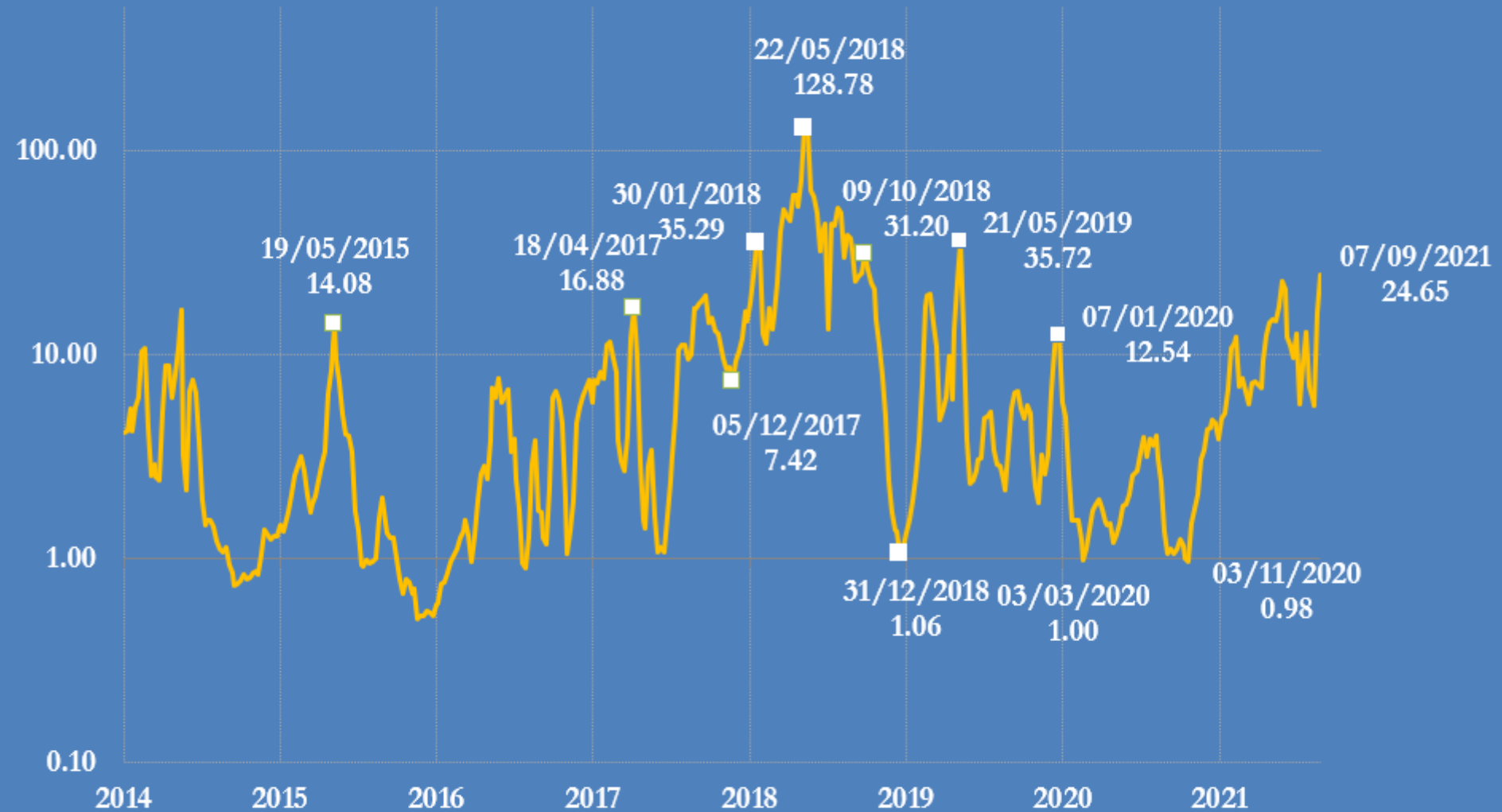
Money managers' long and short positions in ICE gasoil futures and options (million tonnes)



- Gross Long Positions
- Gross Short Positions
- Net Long (+) or Short (-) Position

Source: ICE Futures Europe
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Ratio of money managers' long and short positions in ICE gasoil futures and options (*semi-log scale*)



Source: ICE Futures Europe
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