

CFTC and ICE commitments of traders

Positions reported at close of business on October 26

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REUTERS
1 Nov 2021

CFTC and ICE commitments of traders

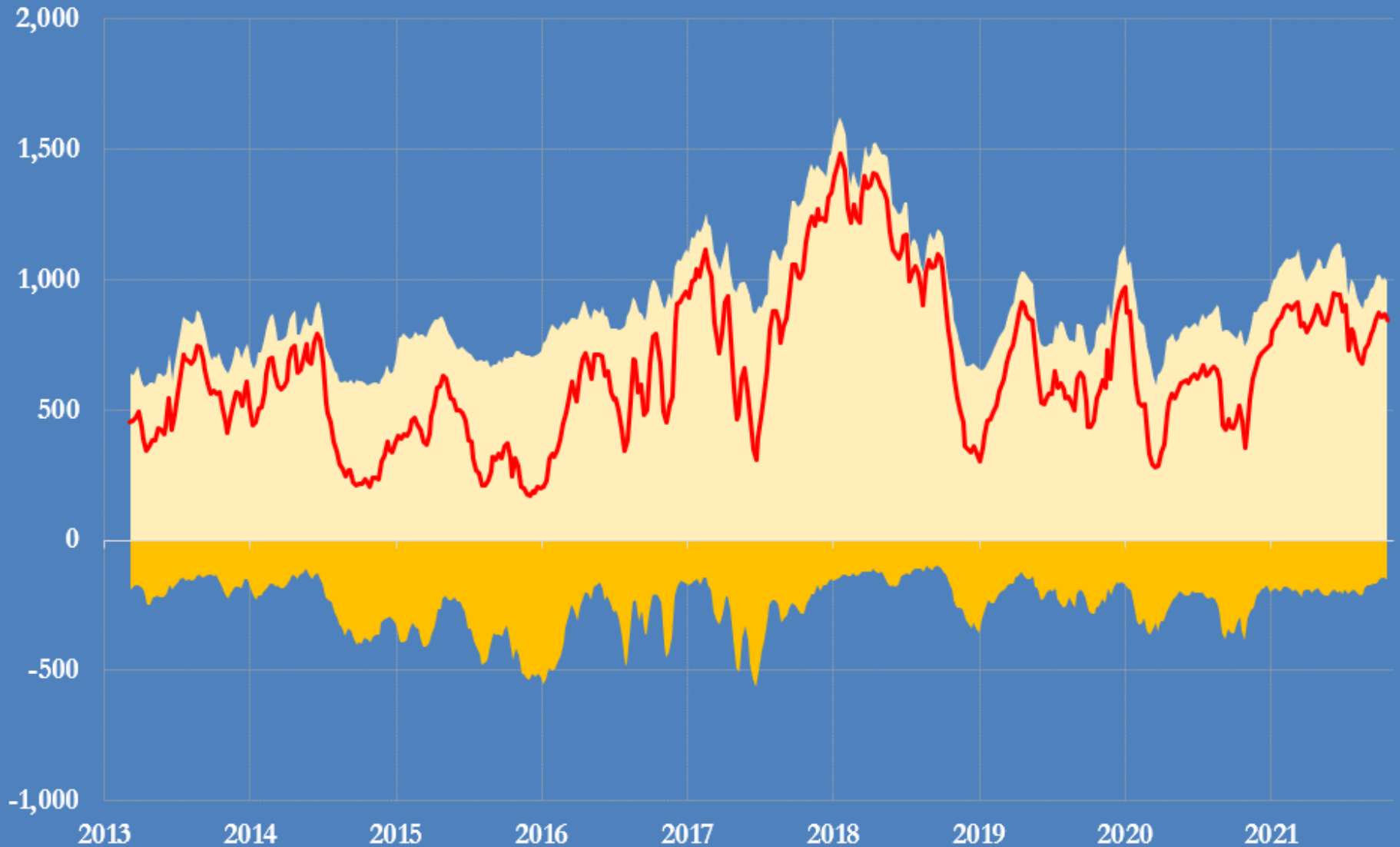
Week ending: 26 October 2021

	Total Long Positions	Total Short Positions	Net Position (Long-Short)		Δ Long Positions	Δ Short Positions	Δ Net position	Long/Short Positions Ratio	
	million bbl	million bbl	million bbl	percentile	million bbl	million bbl	million bbl	ratio	percentile
Total petroleum positions	999	152	847	0.76	-12	+6	-18	6.58	0.83
Crude oil	738	121	617	0.68	-18	+7	-24	6.10	0.74
All products	261	31	230	0.88	+6	-0	+6	8.46	0.88
Middle distillates	170	12	158	0.88	-1	-4	+2	13.91	0.99
WTI (NYMEX + ICE)	398	41	357	0.76	-13	-6	-7	9.77	0.90
Brent	340	80	260	0.48	-5	+13	-18	4.23	0.47
U.S. gasoline	91	19	72	0.76	+7	+4	+4	4.87	0.67
U.S. heating oil	56	11	45	0.86	-1	-2	+1	4.95	0.95
European gas oil	114	1	113	0.89	-1	-2	+1	119.50	0.99

Percentiles are for all weeks since 2013

Sources: CFTC and ICE Futures Europe
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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 bbl)



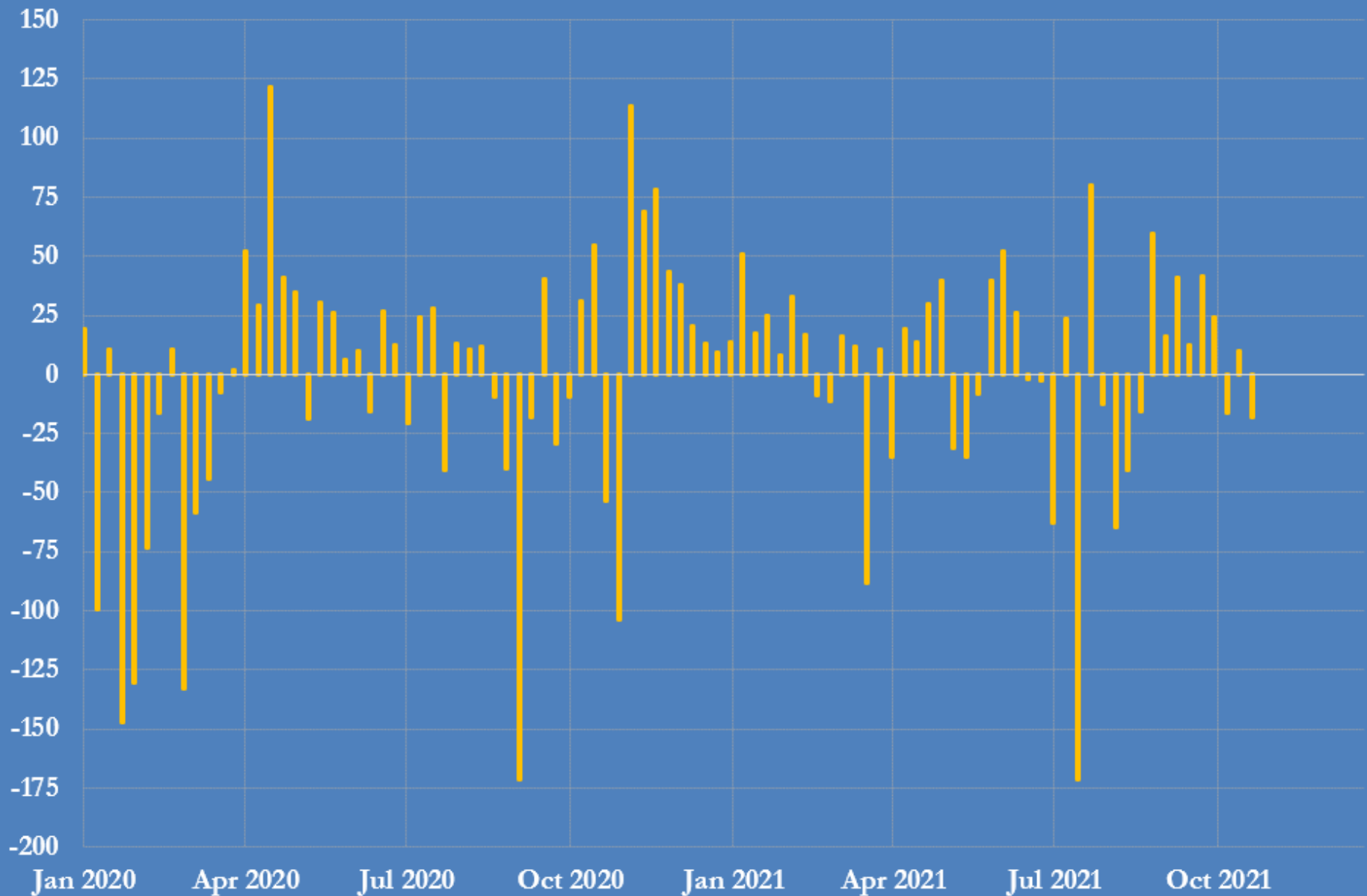
Long positions

Short positions

Net position

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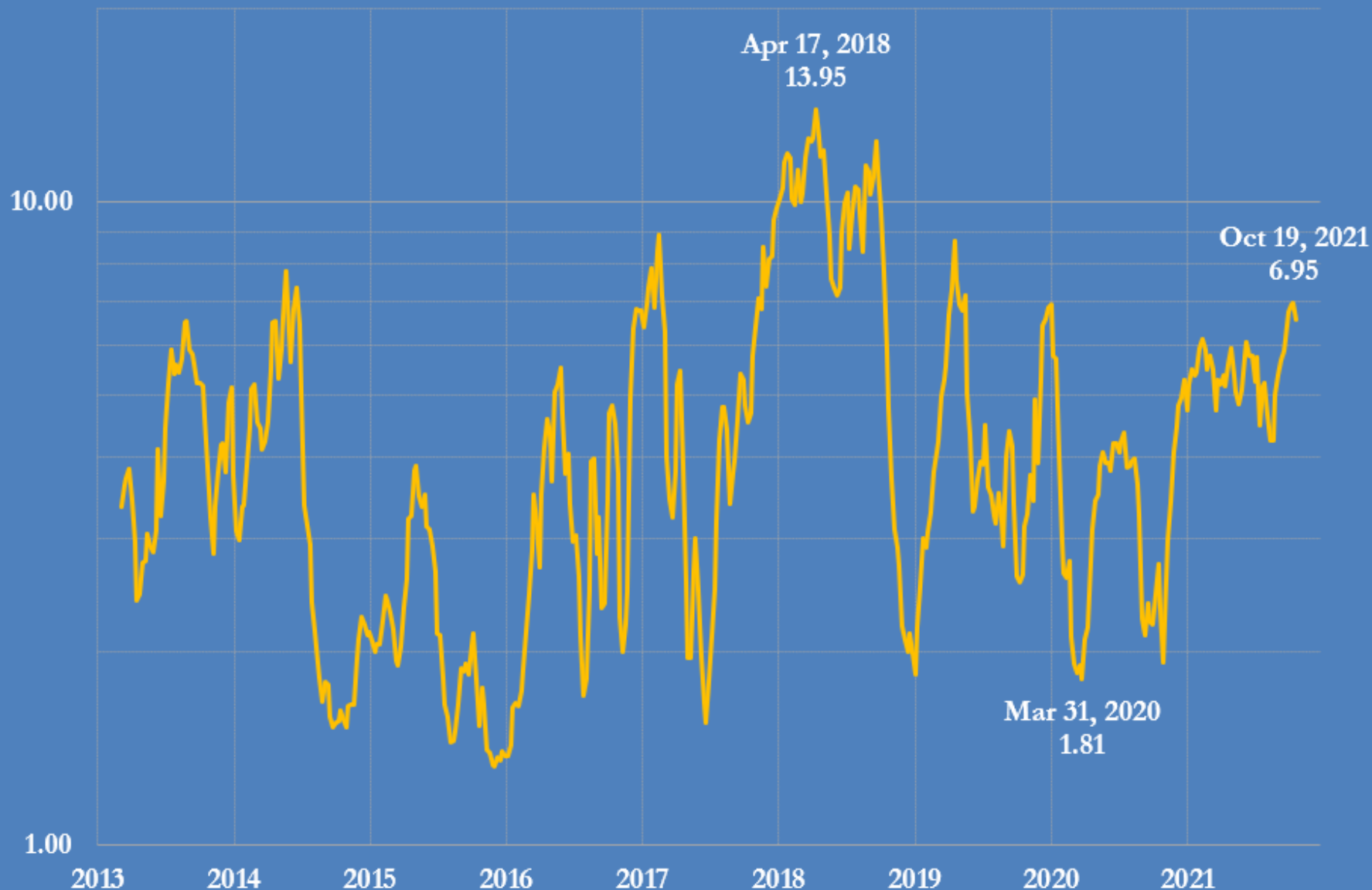
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. heating oil and Euro gasoil (million bbl)



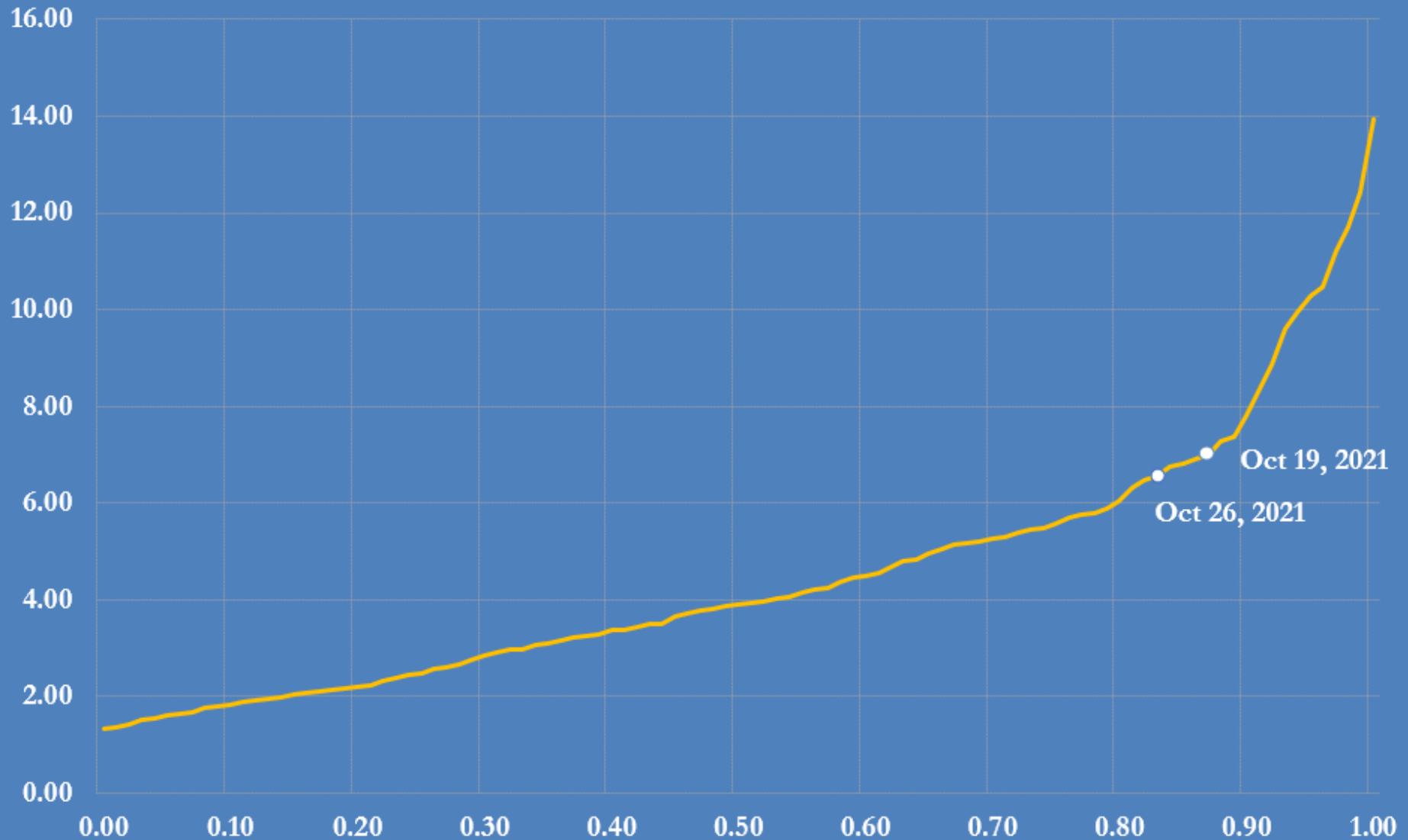
Sources: CFTC and ICE Futures Europe

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Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+heating oil+ gasoil) (log-scale)



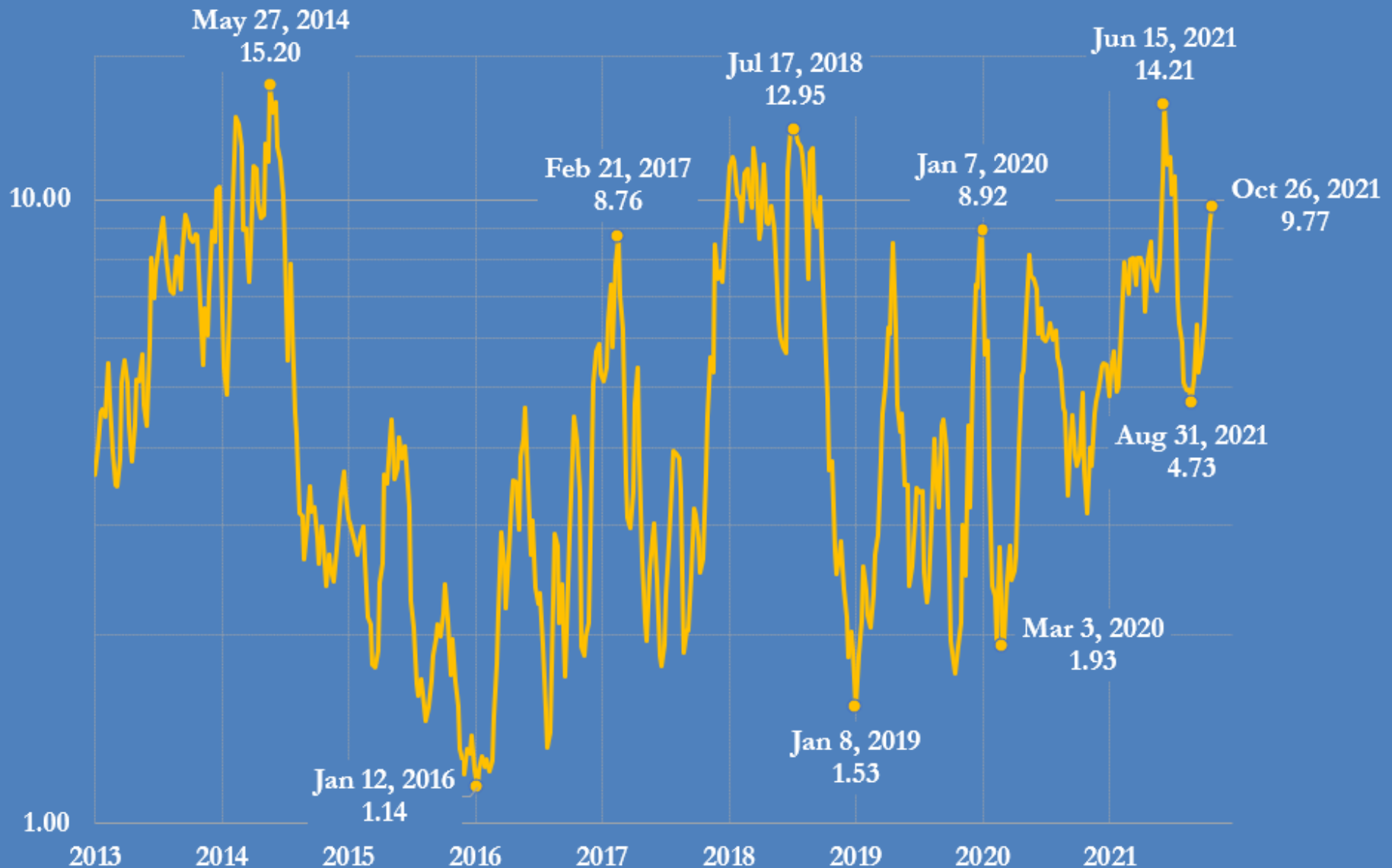
Ratio of money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil percentiles, 2013-2021



Sources: CFTC and ICE Futures Europe

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Ratio of money manager long to short positions in NYMEX +ICE WTI (log-scale)



Ratio of money manager long to short positions in Brent (semi-log scale)

