

CFTC and ICE commitments of traders

Positions reported at close of business on November 30

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REUTERS

6 Dec 2021

CFTC and ICE commitments of traders

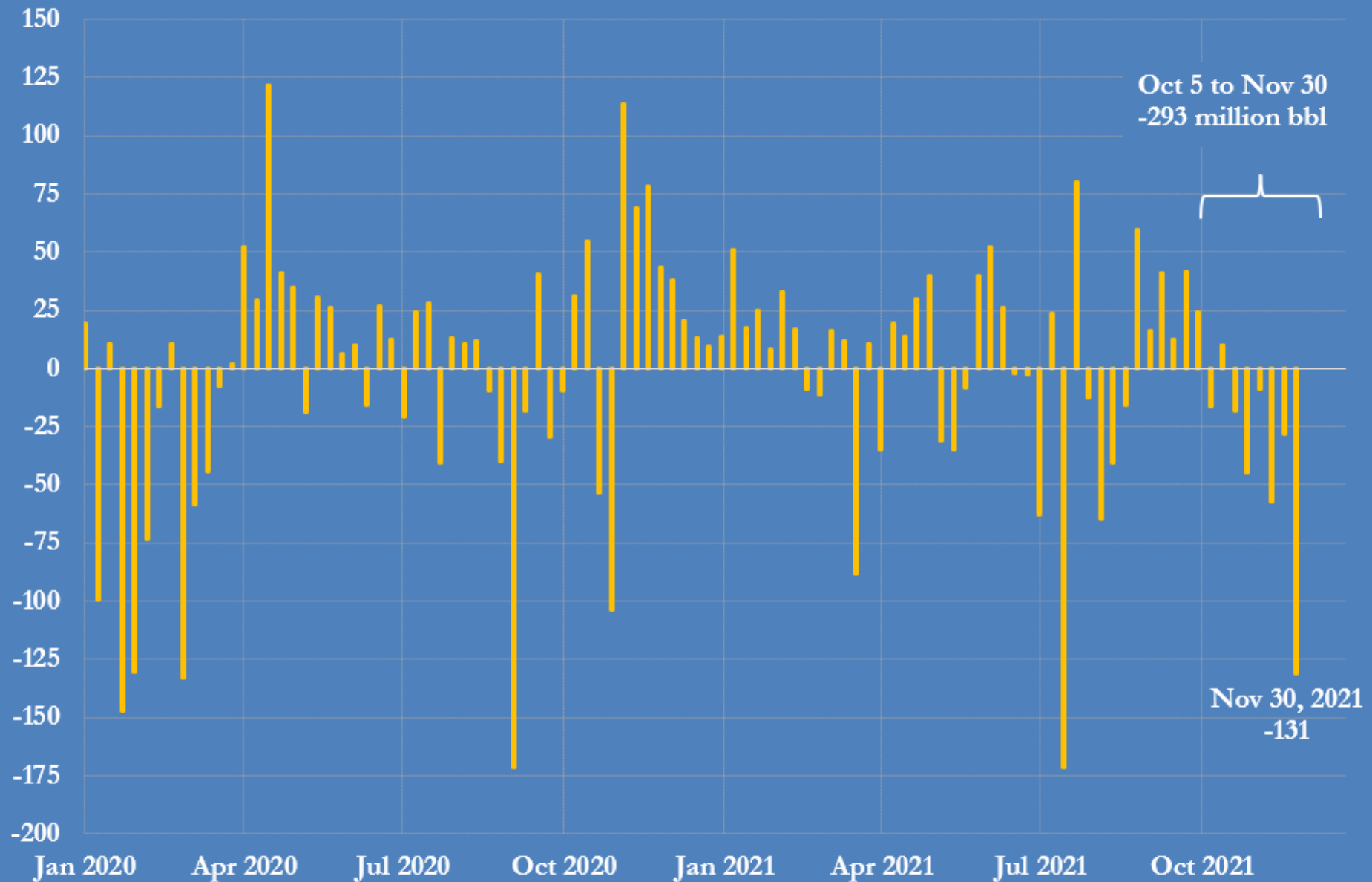
Week ending: 30 November 2021

	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	779	201	578	0.44	-119	+12	-131	3.87	0.48
Crude oil	596	154	442	0.36	-76	+12	-88	3.87	0.40
All products	183	47	136	0.60	-43	-0	-43	3.88	0.60
Middle distillates	111	34	77	0.64	-28	+2	-30	3.29	0.63
WTI (NYMEX + ICE)	336	62	275	0.49	-26	+17	-43	5.43	0.61
Brent	259	92	167	0.24	-49	-5	-45	2.82	0.25
U.S. gasoline	72	13	59	0.61	-15	-3	-13	5.38	0.70
U.S. heating oil	33	18	14	0.57	-8	-0	-8	1.79	0.62
European gas oil	78	15	63	0.67	-20	+3	-22	5.07	0.54

Percentiles are for all weeks since 2013

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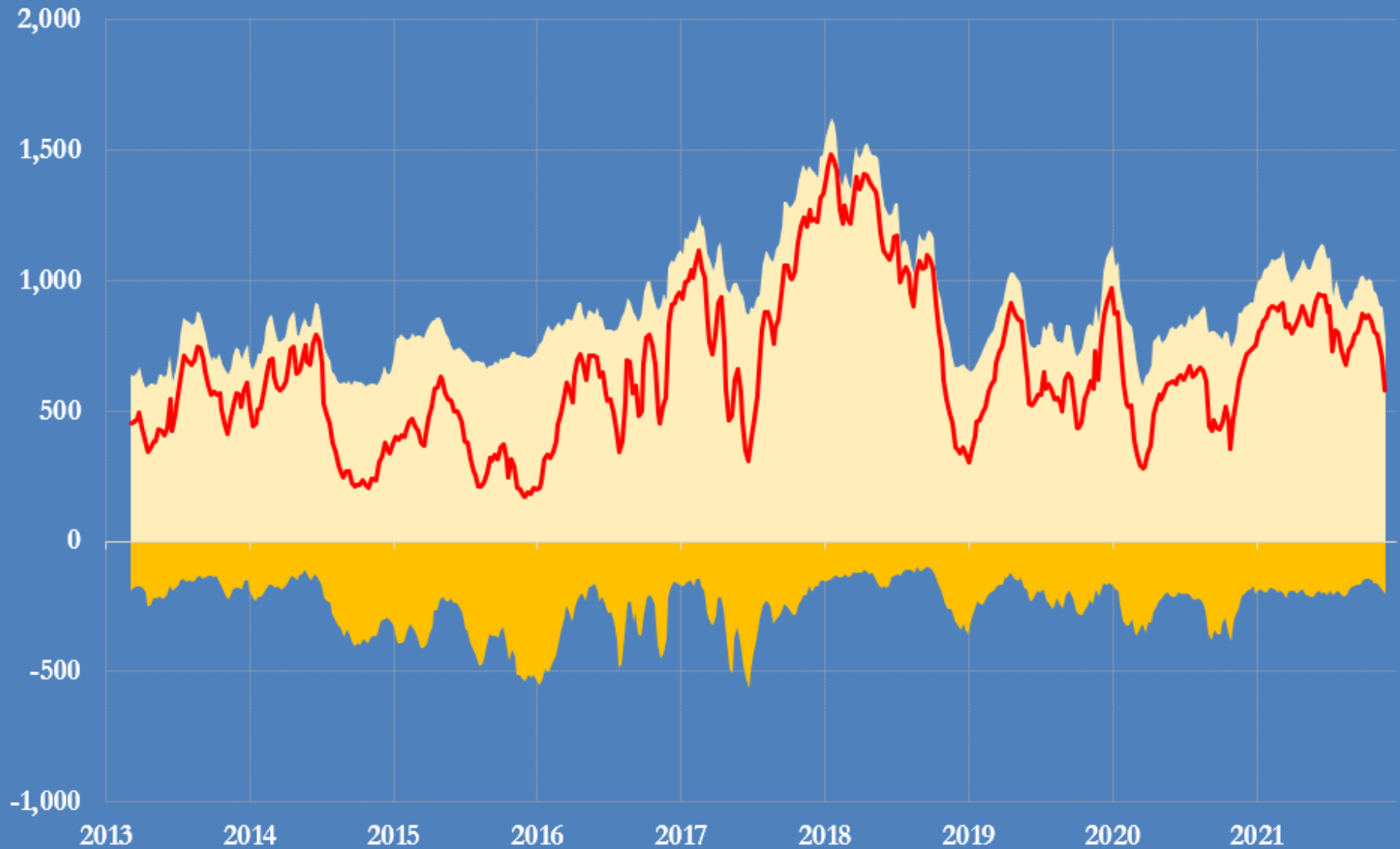
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. heating oil and Euro gasoil (million bbl)



Sources: CFTC and ICE Futures Europe

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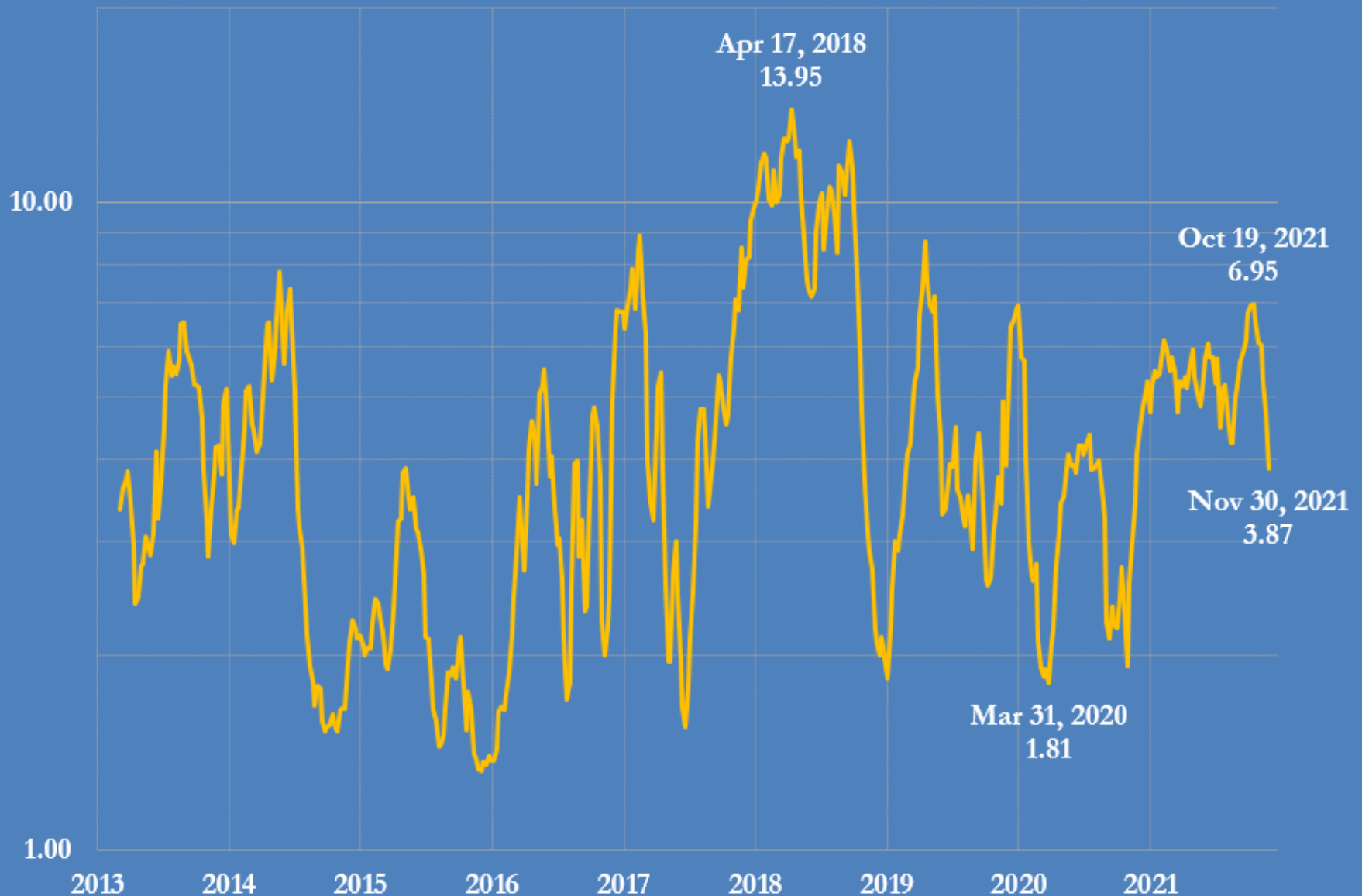
Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl)



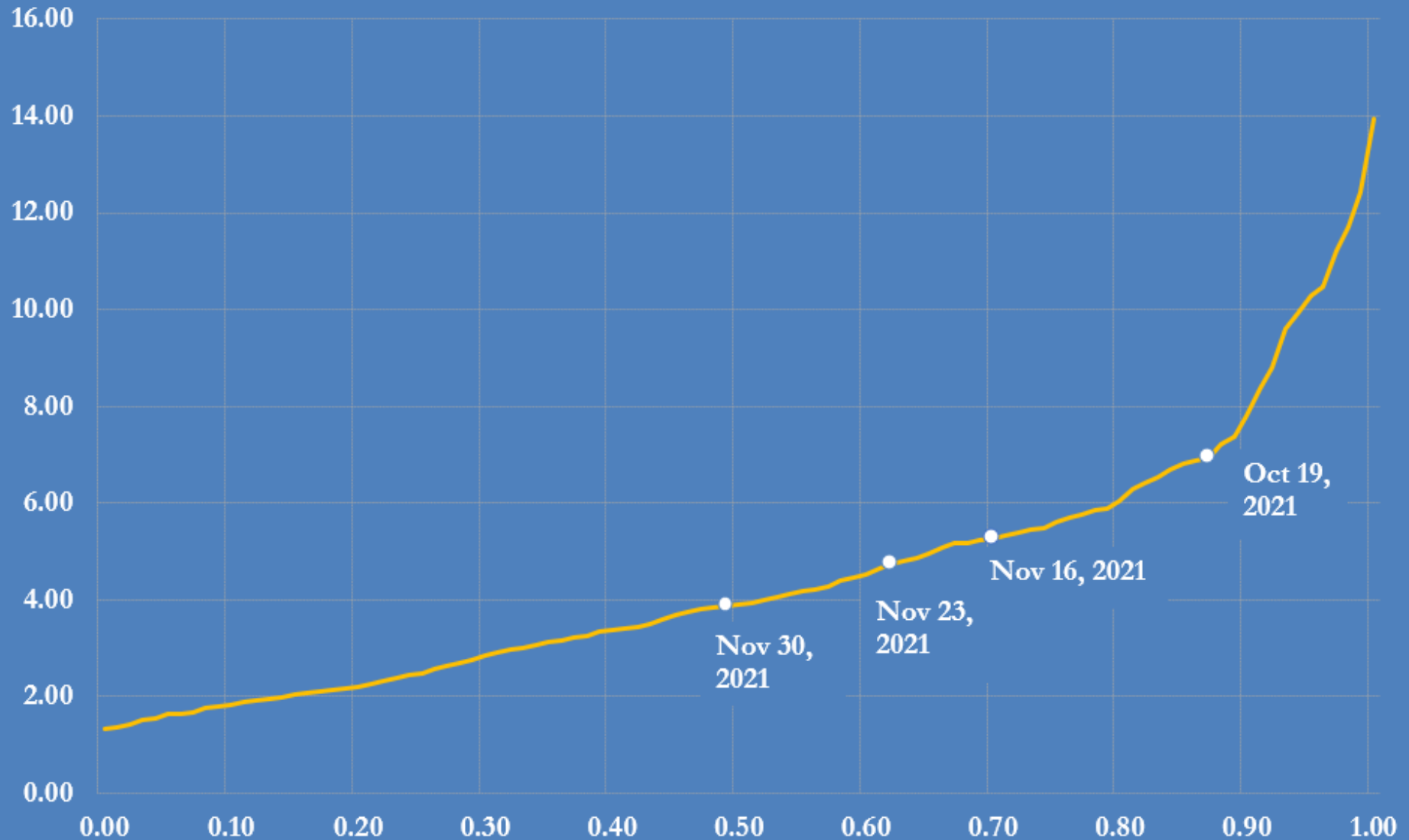
- Long positions
- Short positions
- Net position

Sources: CFTC and ICE Futures Europe
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Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+heating oil+ gasoil) (log-scale)



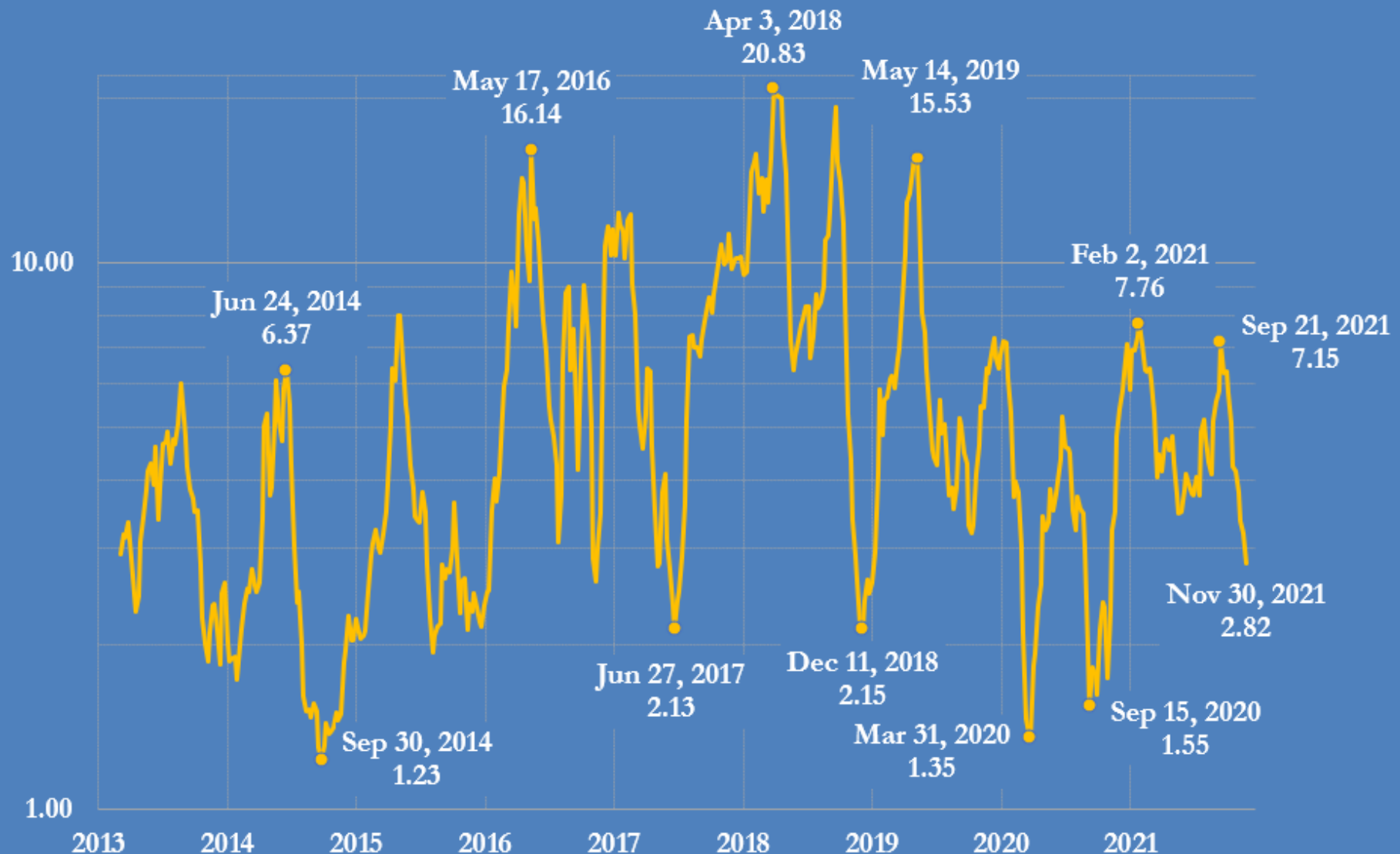
Ratio of money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil percentiles, 2013-2021



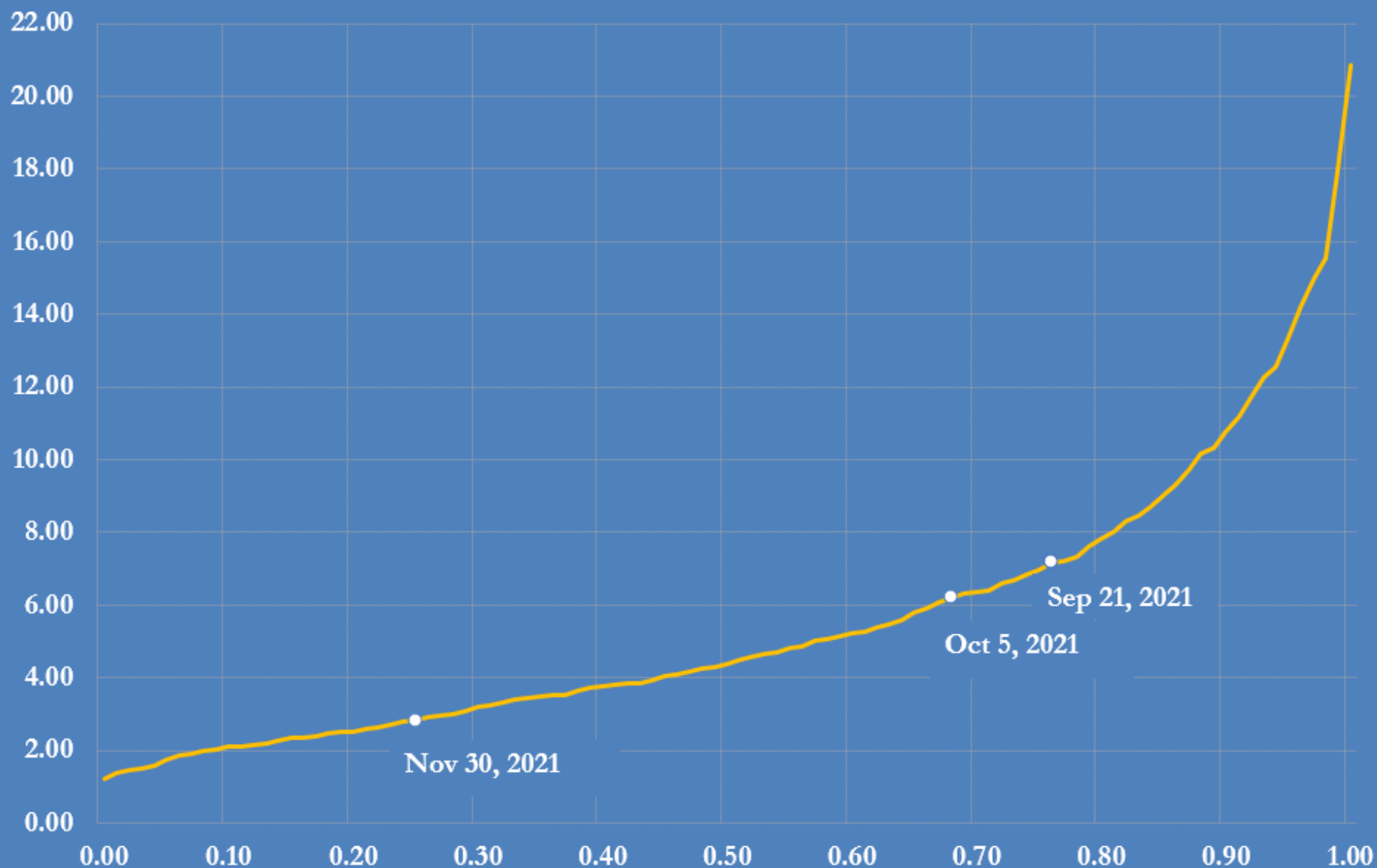
Sources: CFTC and ICE Futures Europe

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



Ratio of money managers' total long and short positions in Brent percentiles, 2013-2021



Sources: CFTC and ICE Futures Europe

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CFTC and ICE commitments of traders

Week ending: 05 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	1,022	151	871	0.79	+10	-14	+24	6.76	0.84
Crude oil	782	124	658	0.74	+6	-7	+13	6.33	0.77
All products	240	28	213	0.85	+4	-7	+11	8.66	0.85
Middle distillates	165	14	152	0.87	-1	-4	+3	12.14	0.98
WTI (NYMEX + ICE)	387	61	326	0.66	+2	-7	+9	6.32	0.68
Brent	395	62	333	0.69	+4	+0	+4	6.33	0.69
U.S. gasoline	75	14	61	0.64	+5	-3	+9	5.31	0.70
U.S. heating oil	58	10	48	0.88	+1	-2	+3	5.59	0.97
European gas oil	107	3	104	0.85	-2	-2	-1	33.62	0.93

Percentiles are for all weeks since 2013

Sources: CFTC and ICE Futures Europe
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