CFTC and ICE commitments of traders

Positions reported at close of business on November 2

JOHN KEMP
REUTERS
8 Nov 2021

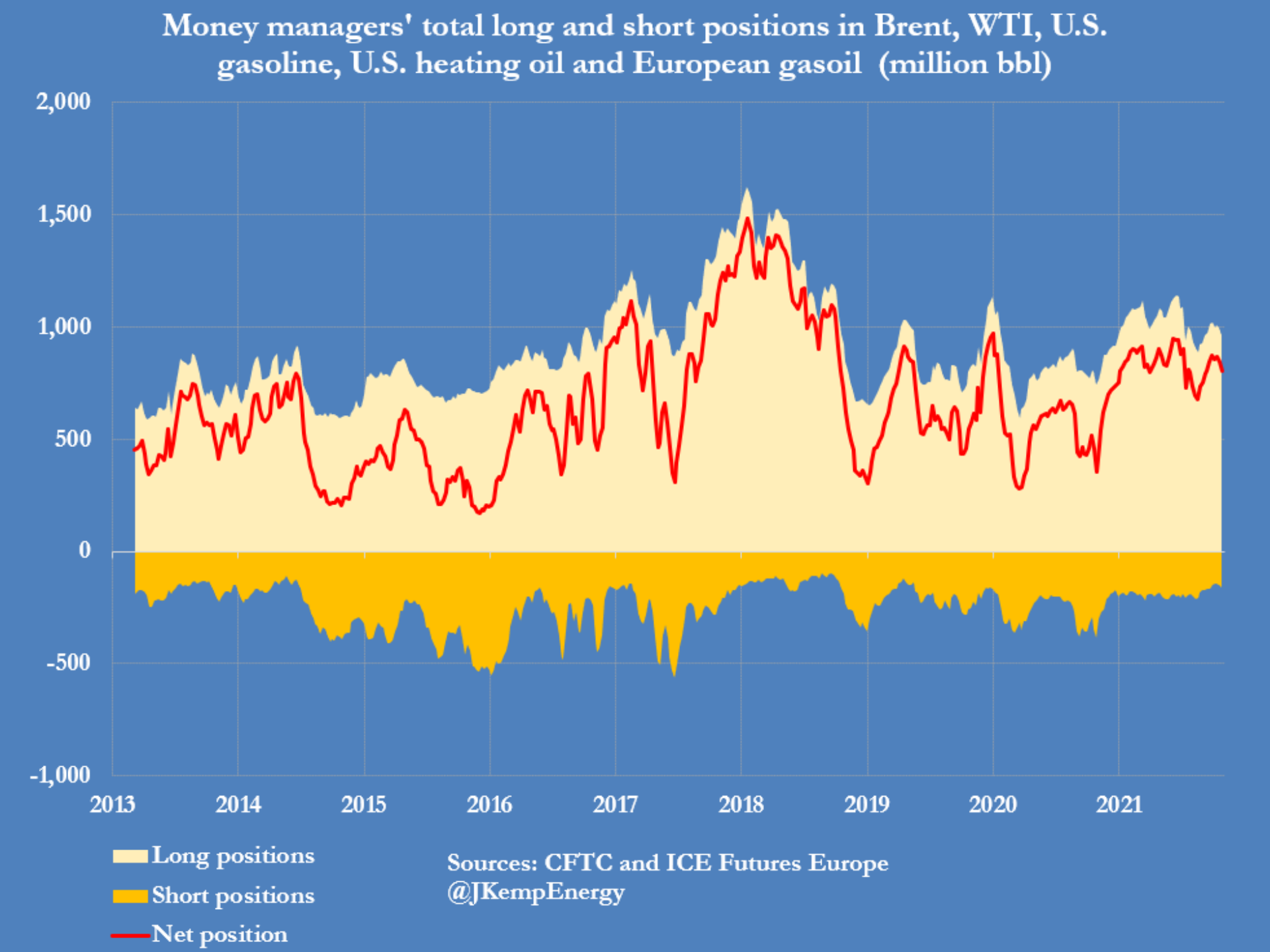
CFTC and ICE commitments of traders

Week ending: 02 November 2021

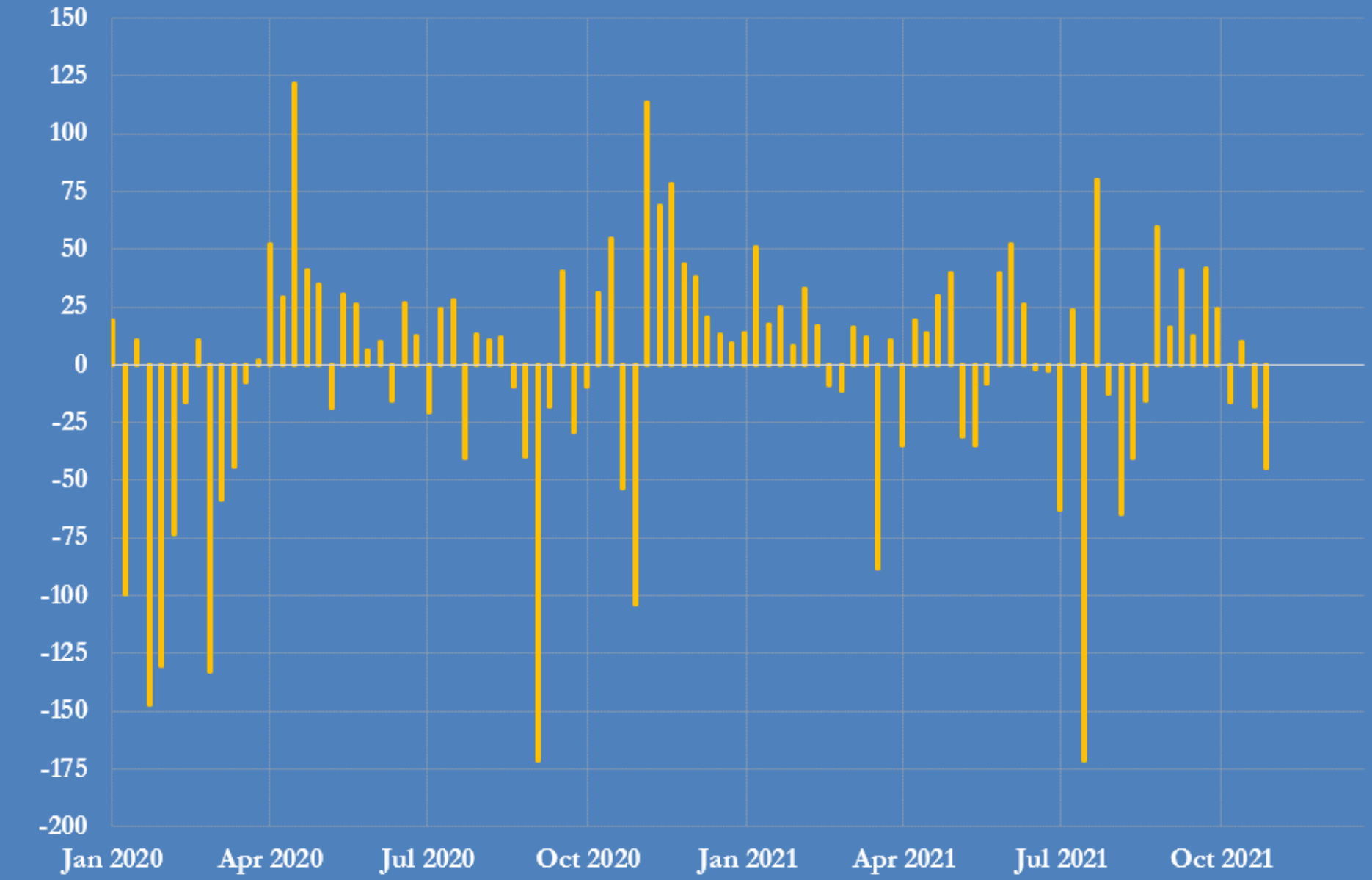
	Total Long Positions	Total Short Positions	Net Position (Long-Short)		Δ Long Positions	Δ Short Positions	Δ Net position	Long/Short Positions Ratio	
	million bbl	million bbl	million bbl	percentile	million bbl	million bbl	million bbl	ratio	percentile
Total petroleum positions	960	158	802	0.72	-39	+6	-45	6.08	0.80
Crude oil	714	122	592	0.64	-24	+1	-25	5.86	0.70
All products	246	36	210	0.85	-15	+5	-20	6.84	0.85
Middle distillates	159	16	143	0.85	-11	+4	-15	10.10	0.96
WTI (NYMEX + ICE)	385	43	342	0.72	-13	+2	-15	8.98	0.86
Brent	329	79	250	0.47	-11	-1	-10	4.16	0.46
U.S. gasoline	87	20	67	0.72	-4	+2	-5	4.31	0.61
U.S. heating oil	52	13	39	0.83	-4	+2	-6	3.95	0.88
European gas oil	107	3	105	0.86	-7	+2	-9	40.40	0.95

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)
2,000
1,500
1,000
500
0
-500
-1,000
2013
2014
2015
2016
2017
2018
2019
2020
2021
Long positions
Short positions
Net position
Sources: CFTC and ICE Futures Europe
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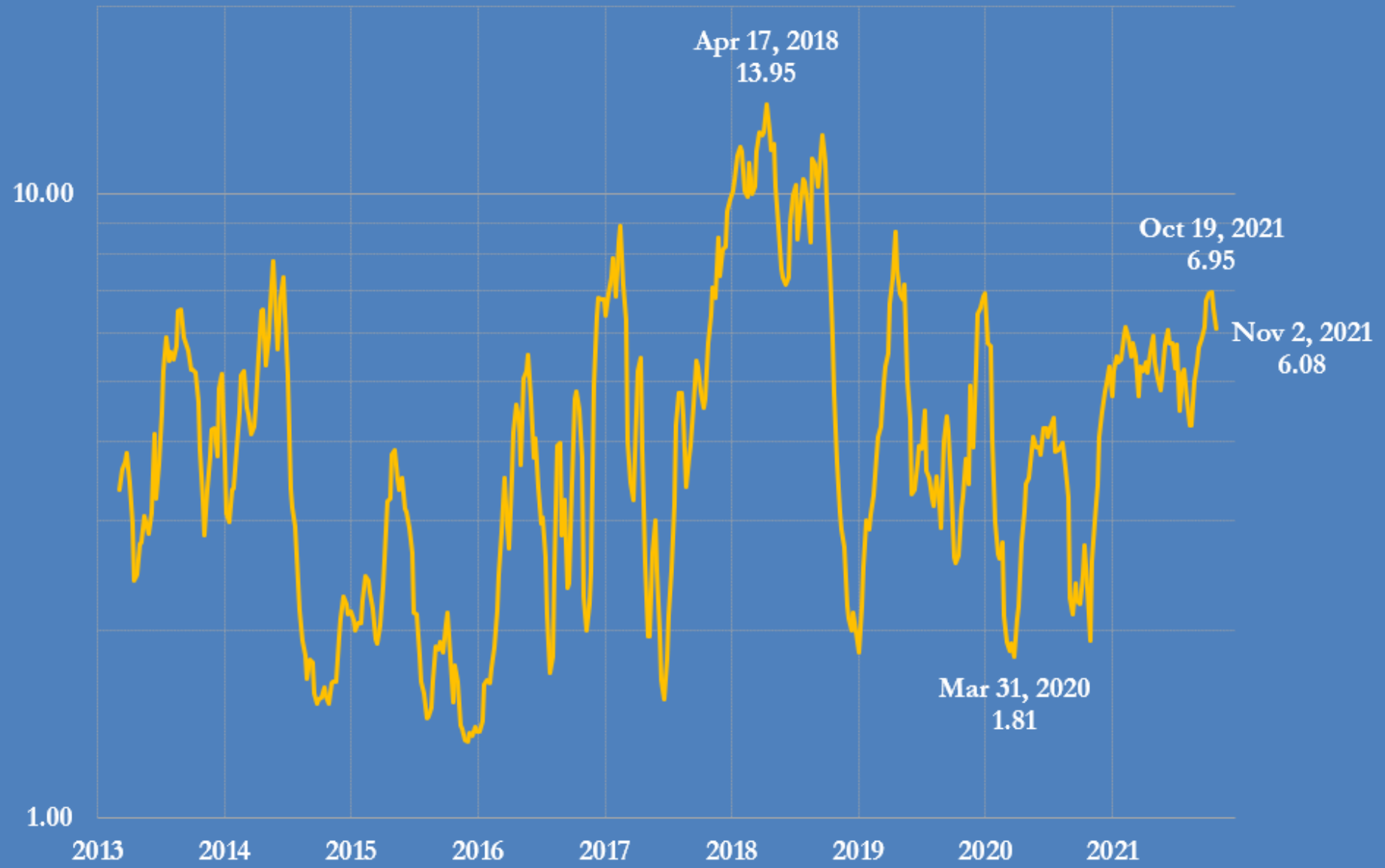
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. heating oil and Euro gasoil (million bbl)



Sources: CFTC and ICE Futures Europe

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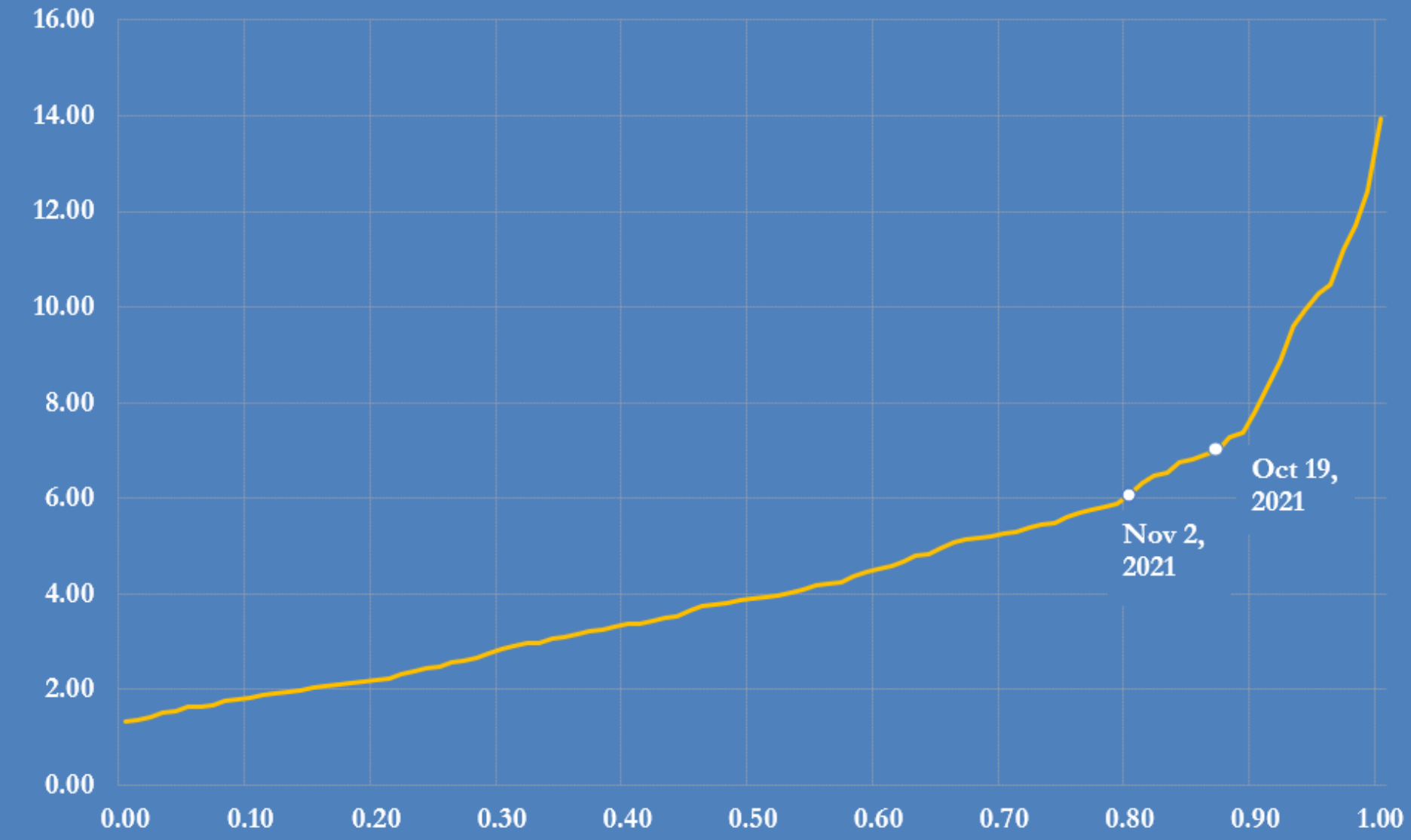
Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+heating oil+ gasoil) (log-scale)



Sources: CFTC and ICE Futures Europe

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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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