

CFTC and ICE commitments of traders

Positions reported at close of business on November 29

JOHN KEMP

REUTERS

5 December 2022

CFTC and ICE commitments of traders

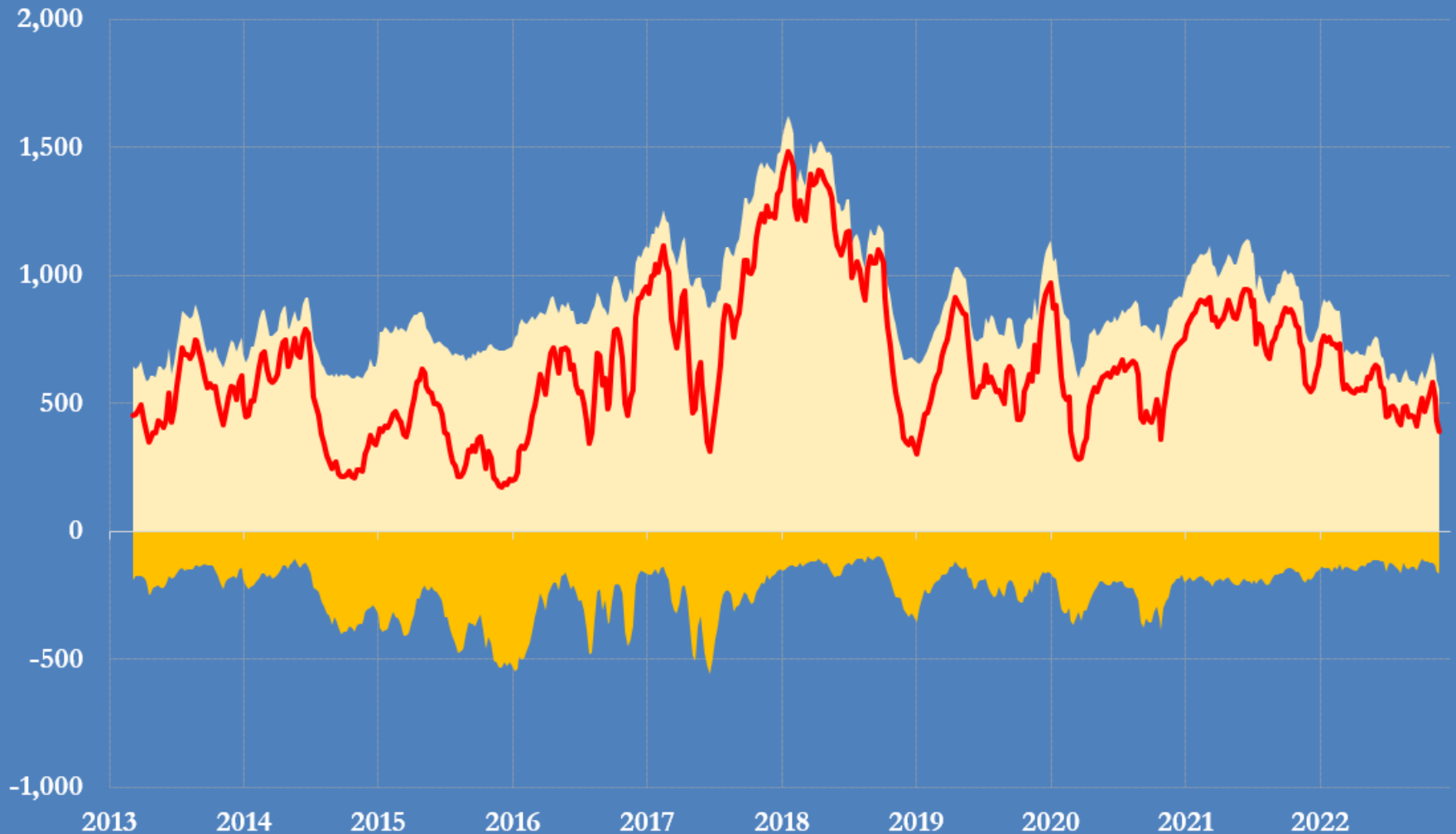
Week ending: 29 November 2022

	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	554	166	388	0.15	-35	+7	-42	3.34	0.34
Crude oil	407	141	266	0.06	-33	+7	-40	2.88	0.22
All products	147	25	122	0.52	-2	-0	-2	5.94	0.52
Middle distillates	84	19	65	0.53	-1	-1	+0	4.42	0.71
WTI (NYMEX + ICE)	224	57	167	0.16	-12	-11	-1	3.94	0.43
Brent	184	85	99	0.06	-21	+18	-39	2.17	0.11
U.S. gasoline	63	6	57	0.57	-1	+1	-3	10.97	0.82
U.S. diesel	37	6	31	0.78	+1	-1	+1	6.40	0.98
European gas oil	47	13	34	0.35	-2	-1	-1	3.54	0.42

Percentiles are for all weeks since 2013

Sources: CFTC and ICE Futures Europe
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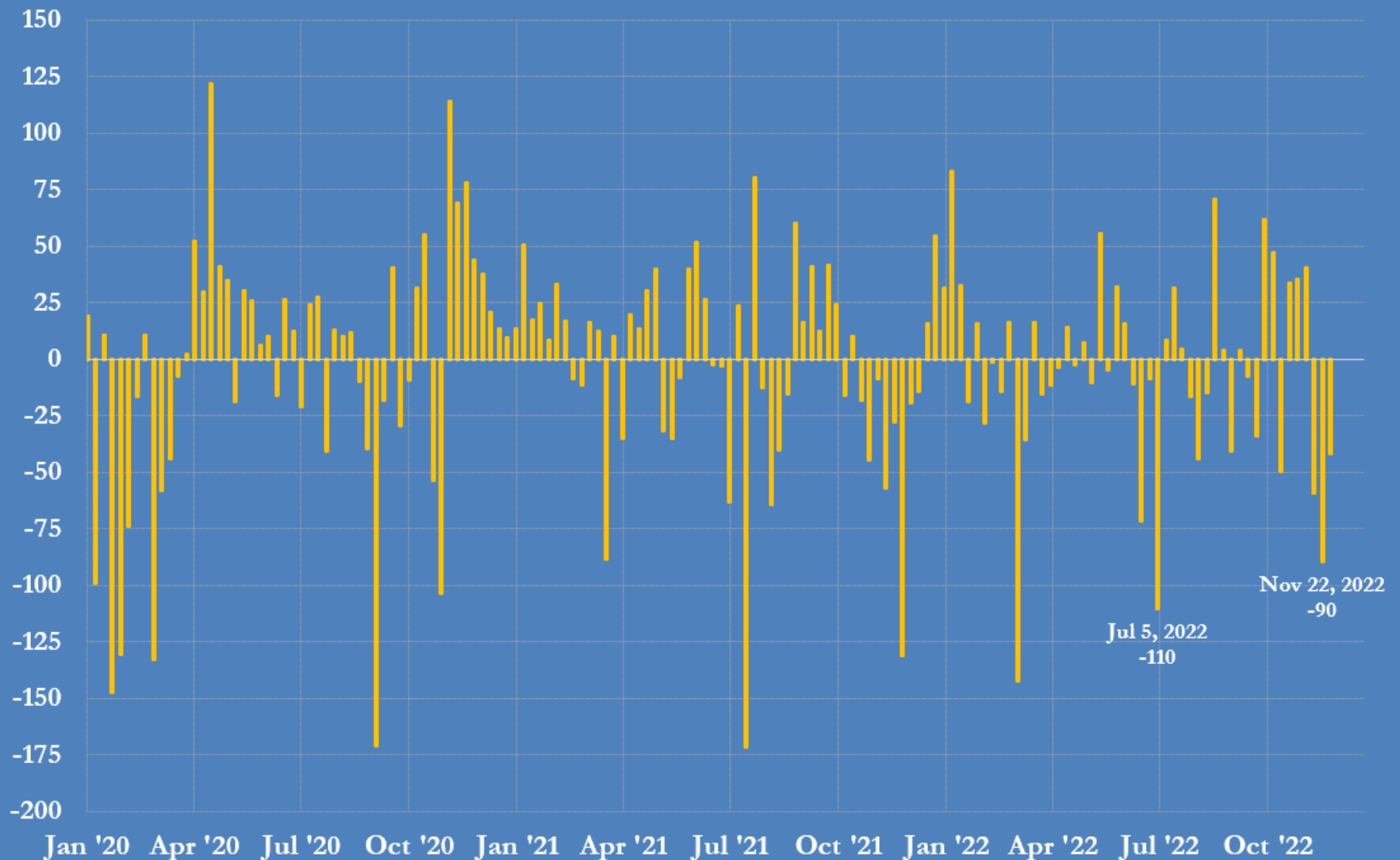
Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. diesel and European gasoil (million bbl)



Long positions
Short positions
Net position

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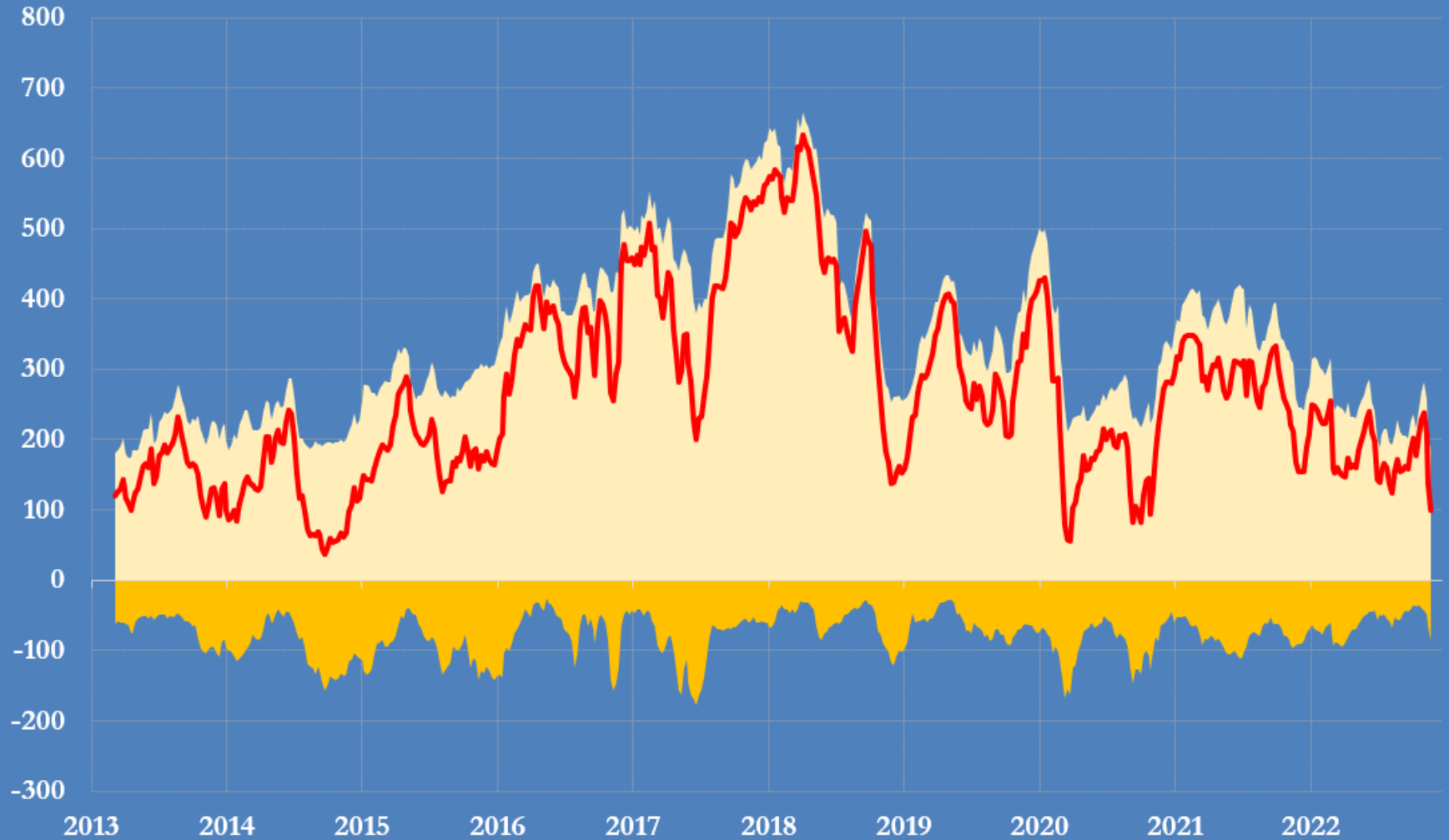
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. diesel and Euro gasoil (million bbl)



Sources: CFTC and ICE Futures Europe

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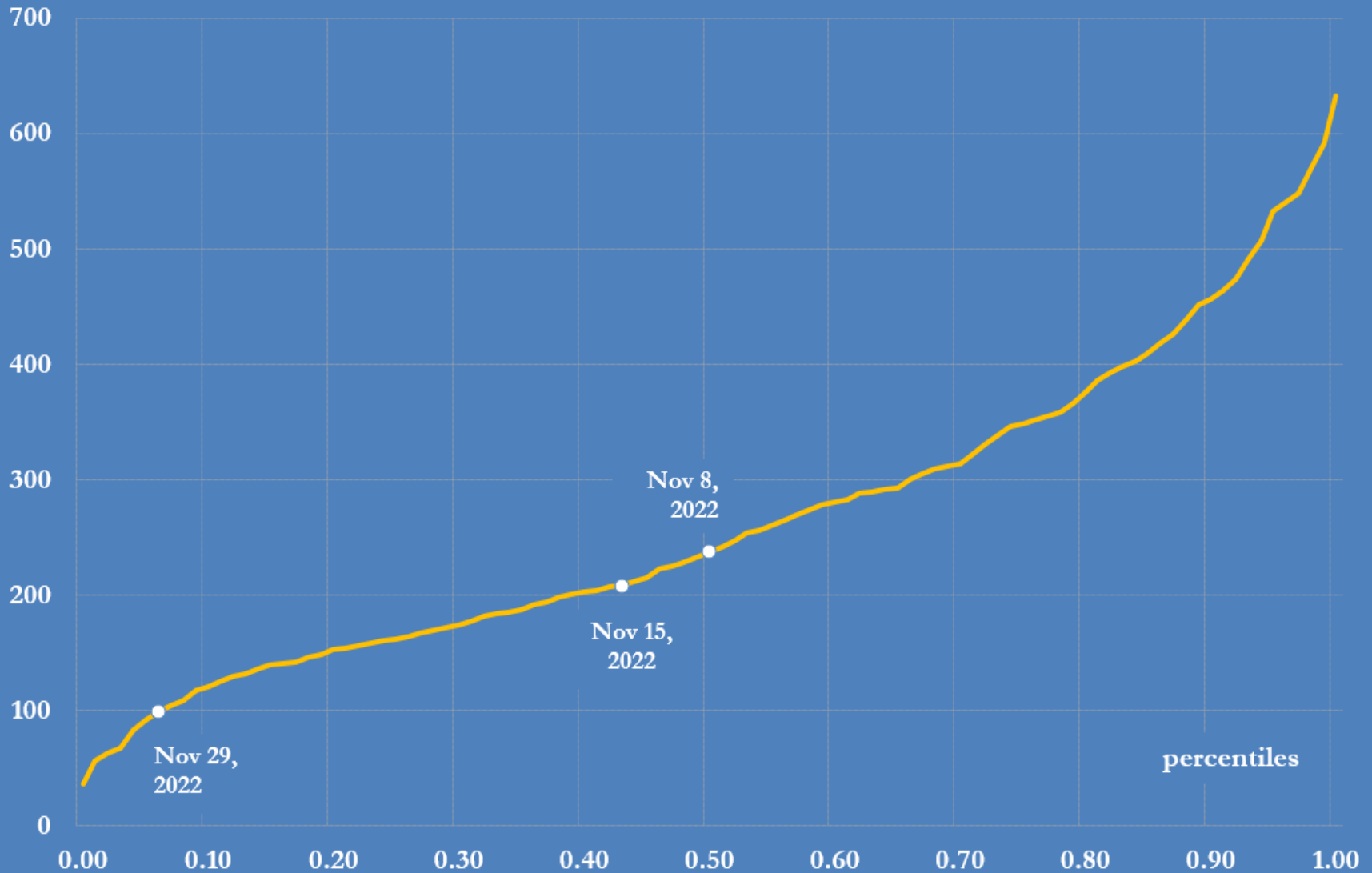
Money managers' total long and short positions in Brent (million bbl)



Long positions
Short positions
Net position

Sources: CFTC and ICE Futures Europe
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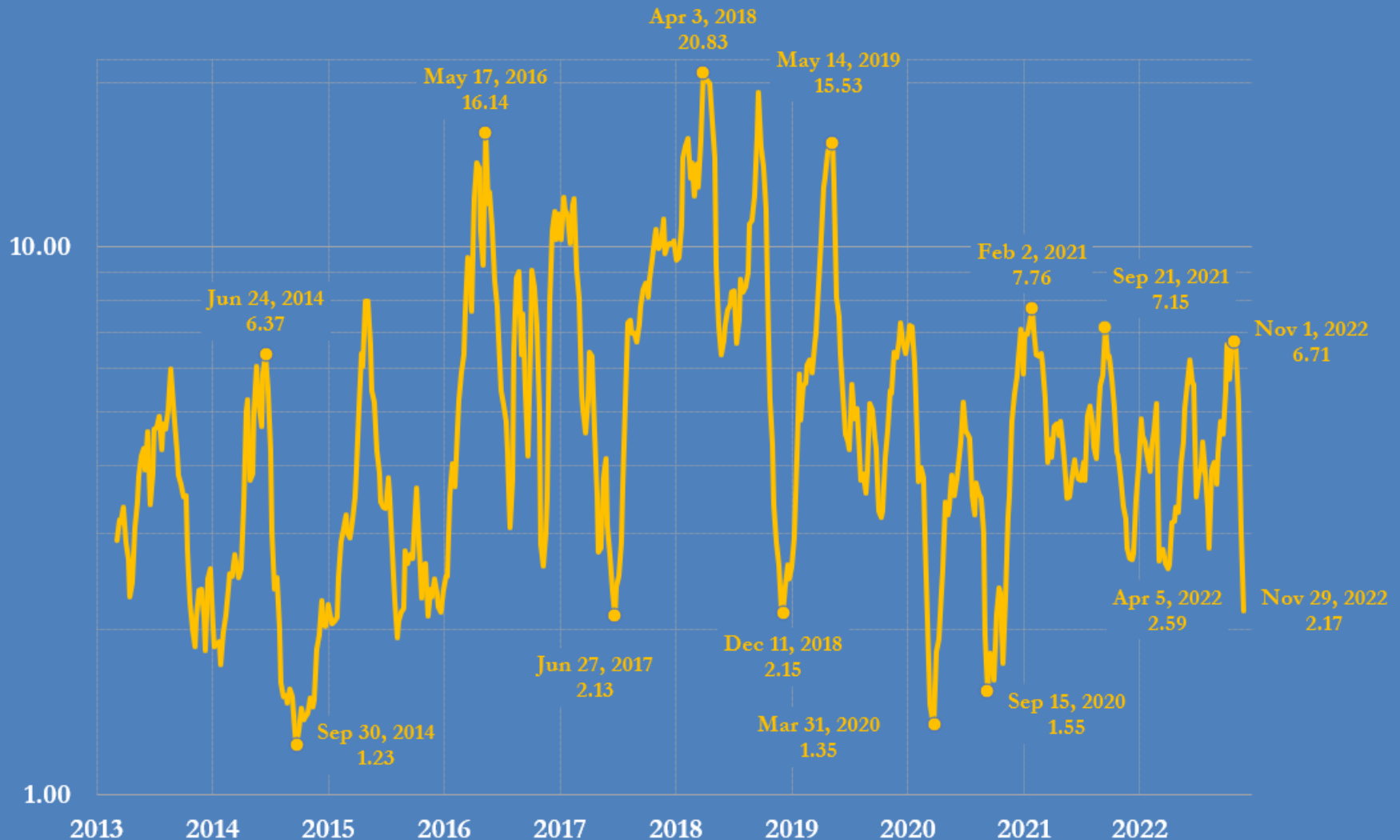
Money managers' net long position in Brent million barrels, percentiles, 2013-2022



Sources: CFTC and ICE Futures Europe

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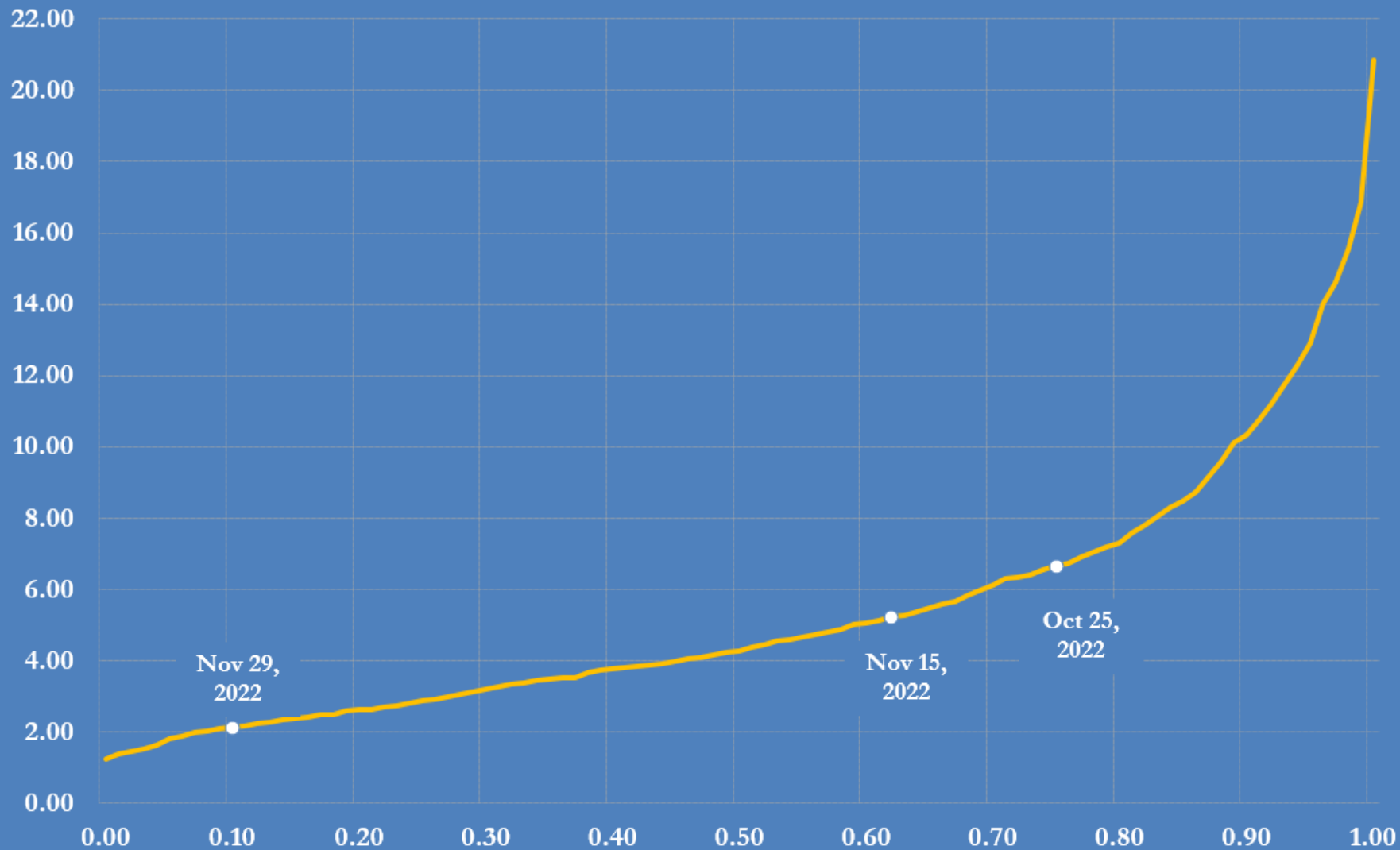
Ratio of money manager long to short positions in Brent (semi-log scale)



Sources: CFTC and ICE Futures Europe

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Ratio of money managers' total long and short positions in Brent percentiles, 2013-2022

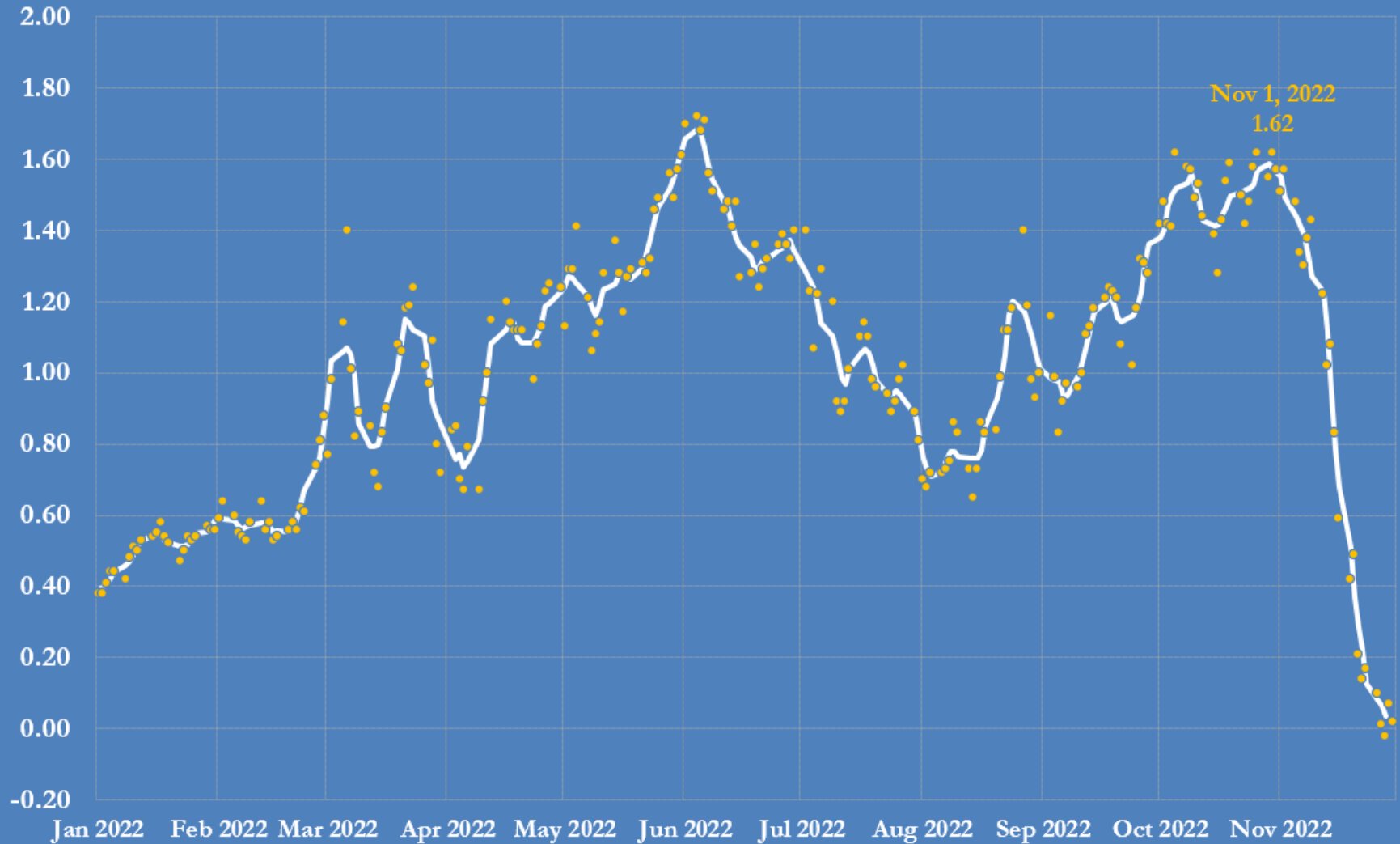


Sources: CFTC and ICE Futures Europe

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Brent calendar spread from February to March 2023

U.S.\$/barrel, daily and five-day centred average
contango (-) or backwardation (+)

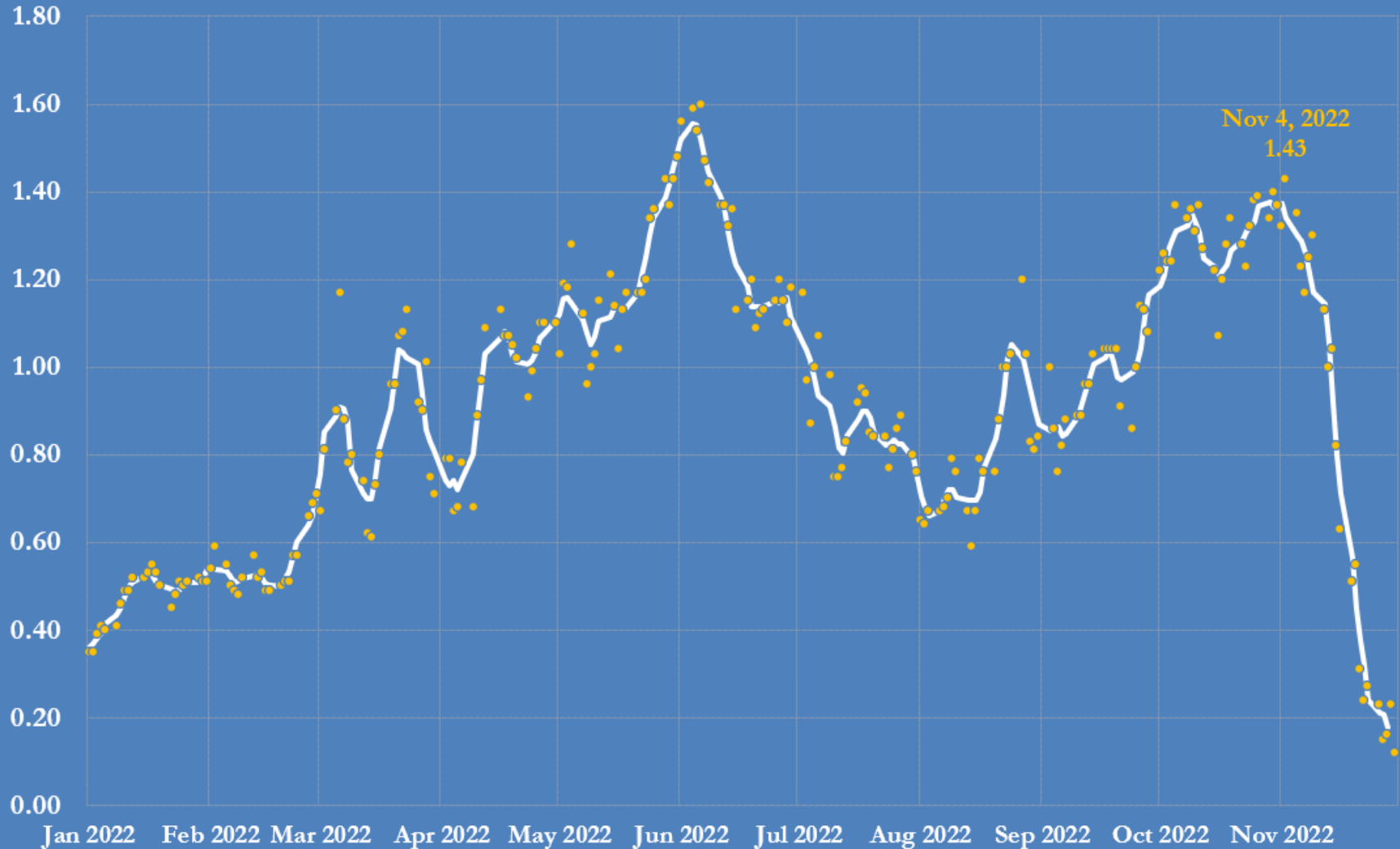


Source: ICE Futures Europe

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Brent calendar spread from March to April 2023

U.S.\$/barrel, daily and five-day centred average
contango (-) or backwardation (+)



Source: ICE Futures Europe

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