

CFTC and ICE commitments of traders

Positions reported at close of business on March 15

JOHN KEMP

REUTERS

21 March 2022

CFTC and ICE commitments of traders

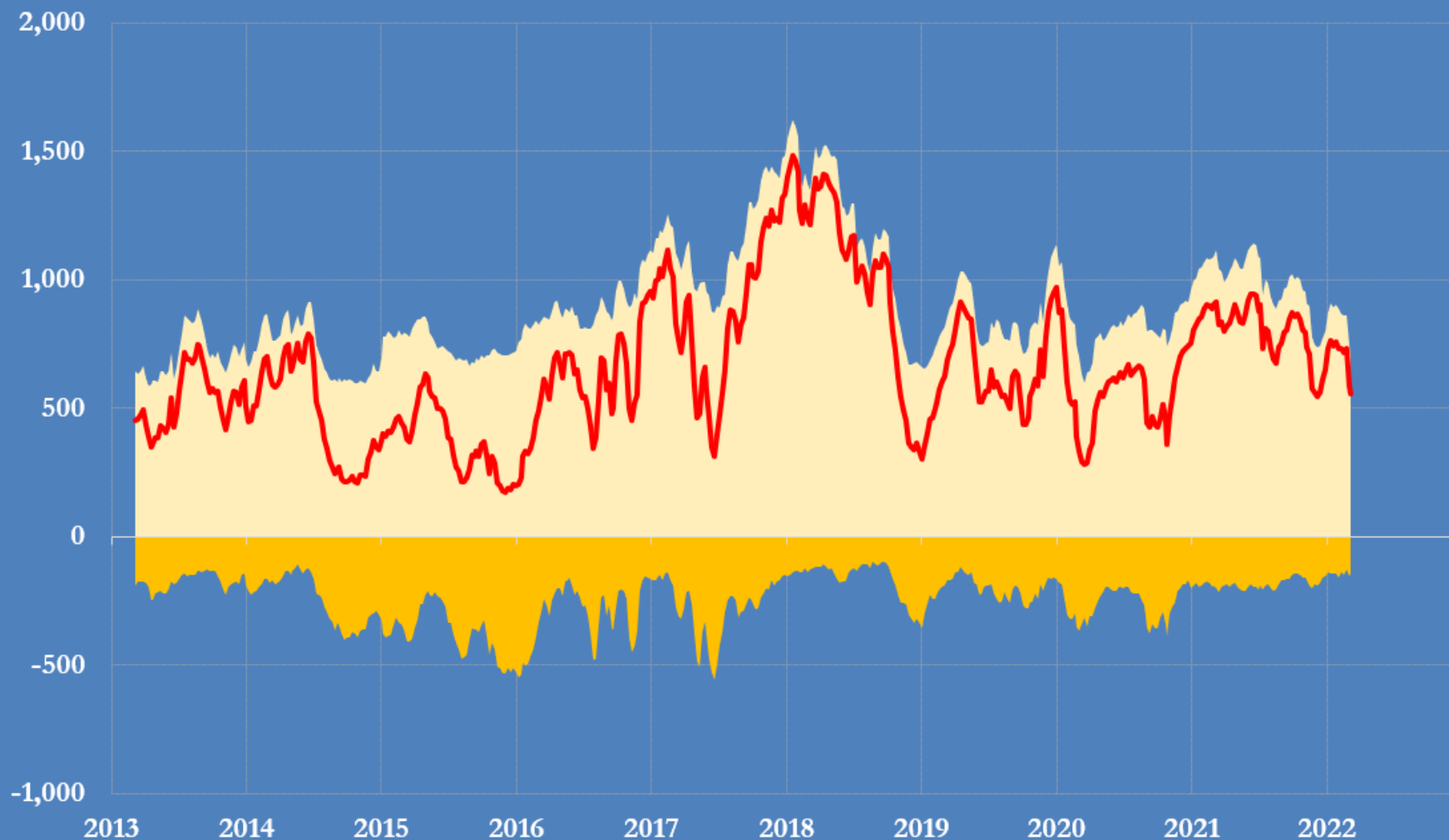
Week ending: 15 March 2022

| | 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 | 697 | 145 | 553 | 0.39 | -48 | -12 | -36 | 4.82 | 0.62 |
| Crude oil | 545 | 123 | 421 | 0.29 | -31 | -10 | -21 | 4.42 | 0.47 |
| All products | 153 | 22 | 131 | 0.56 | -17 | -2 | -15 | 7.10 | 0.56 |
| Middle distillates | 94 | 17 | 76 | 0.62 | -12 | -3 | -8 | 5.39 | 0.80 |
| WTI (NYMEX + ICE) | 304 | 35 | 269 | 0.46 | -19 | -4 | -16 | 8.66 | 0.82 |
| Brent | 241 | 88 | 153 | 0.20 | -11 | -6 | -5 | 2.73 | 0.23 |
| U.S. gasoline | 59 | 4 | 55 | 0.55 | -5 | +1 | -6 | 14.23 | 0.91 |
| U.S. diesel | 25 | 14 | 11 | 0.53 | -5 | -4 | -1 | 1.81 | 0.62 |
| European gas oil | 68 | 3 | 65 | 0.68 | -6 | +1 | -7 | 20.63 | 0.89 |

Percentiles are for all weeks since 2013

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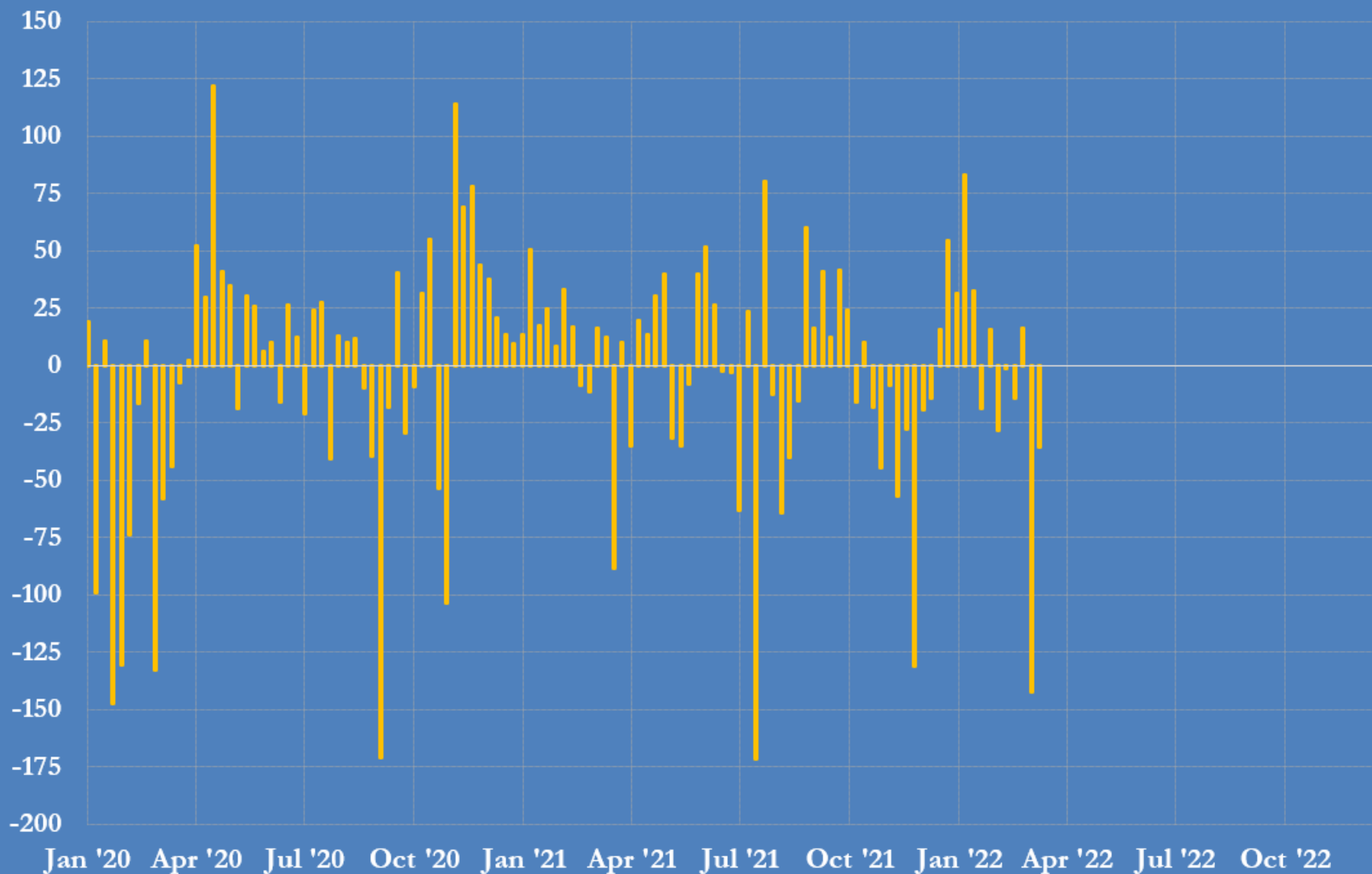
Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. diesel and European gasoil (million bbl)



Long positions
Short positions
Net position

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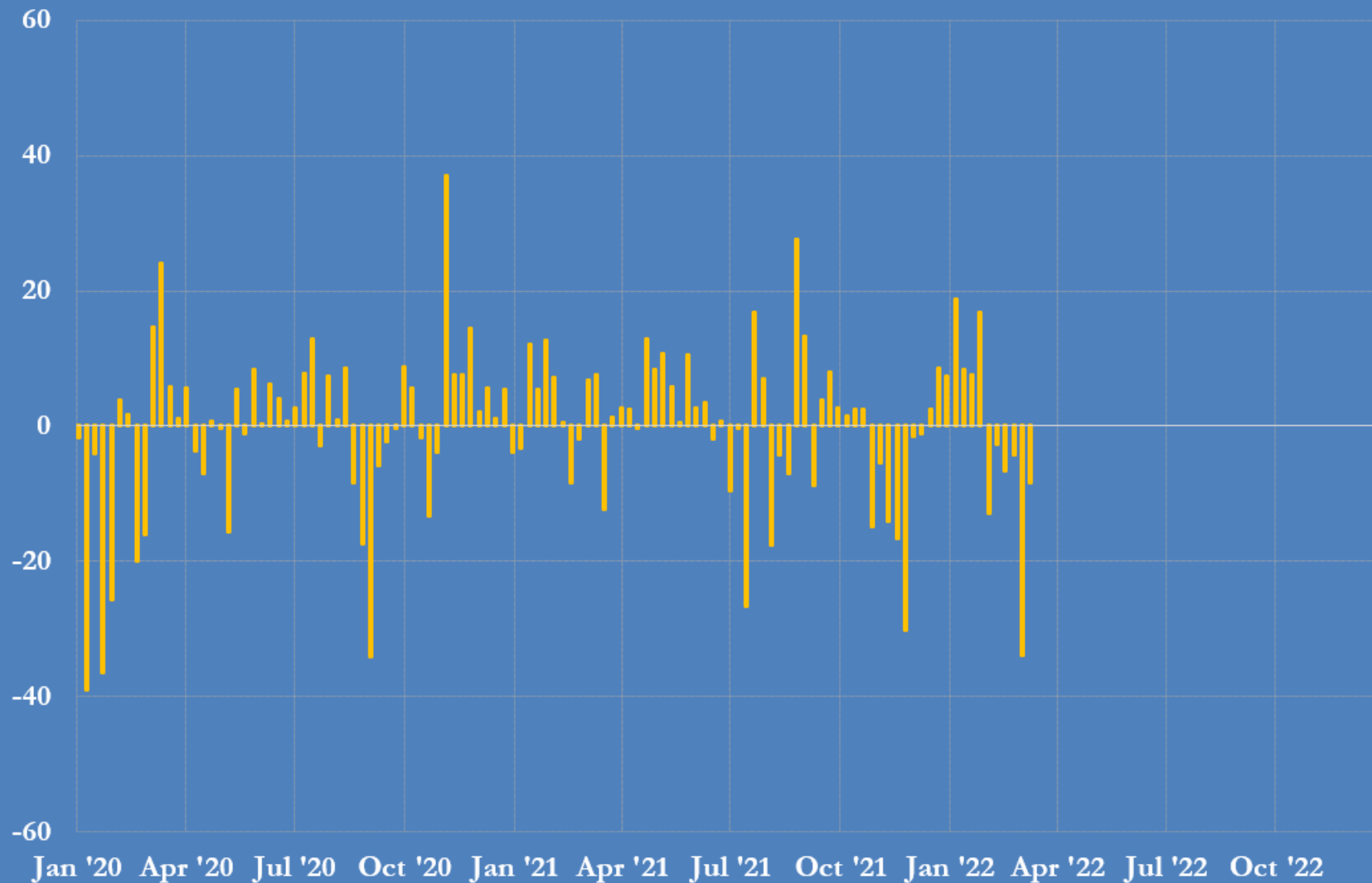
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. diesel and Euro gasoil (million bbl)



Sources: CFTC and ICE Futures Europe

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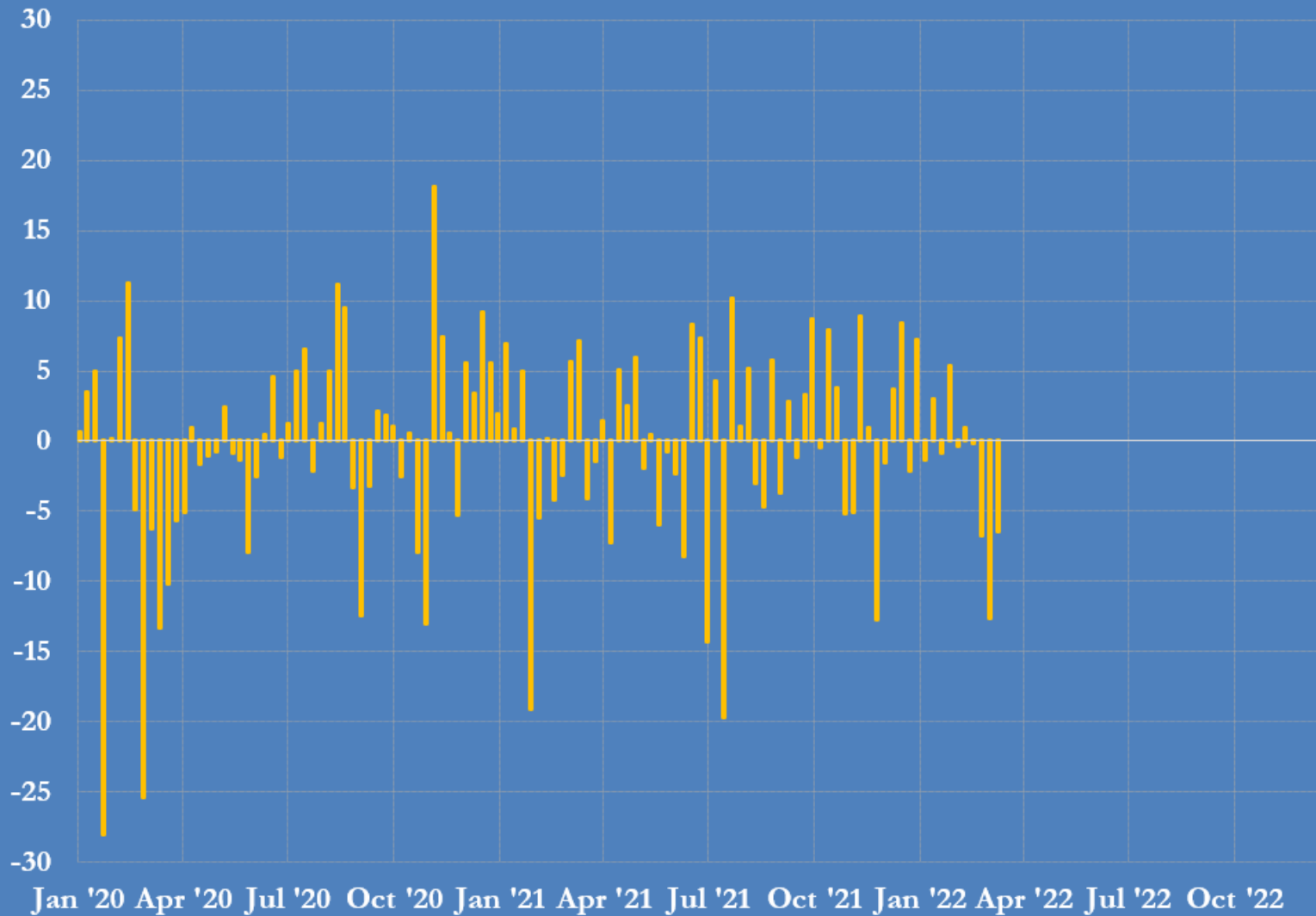
Money managers' weekly net position change in middle distillates European gas oil plus U.S. diesel (million bbl)



Sources: CFTC and ICE Futures Europe

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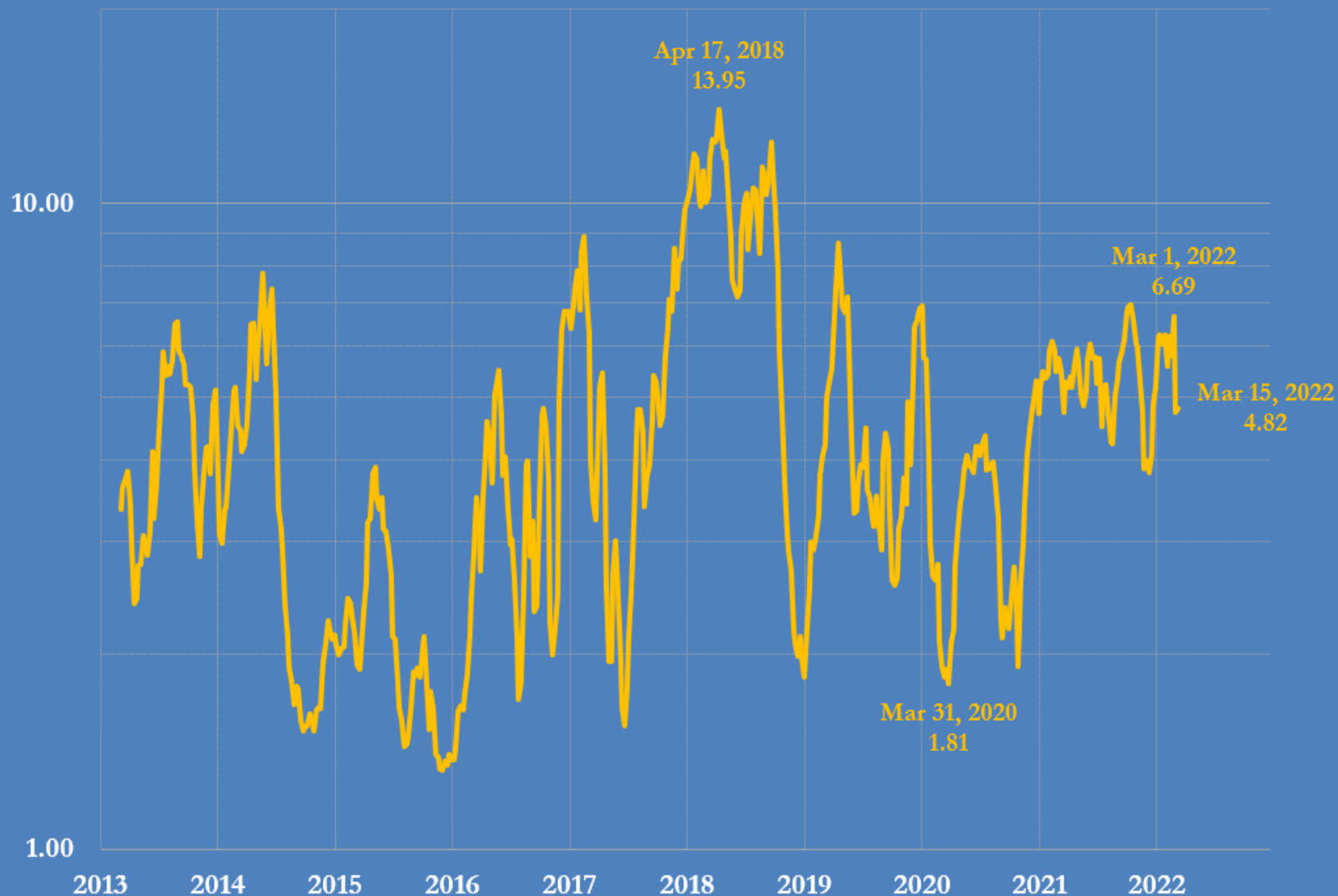
Money managers' weekly net position change in U.S. gasoline (million bbl)



Sources: CFTC and ICE Futures Europe

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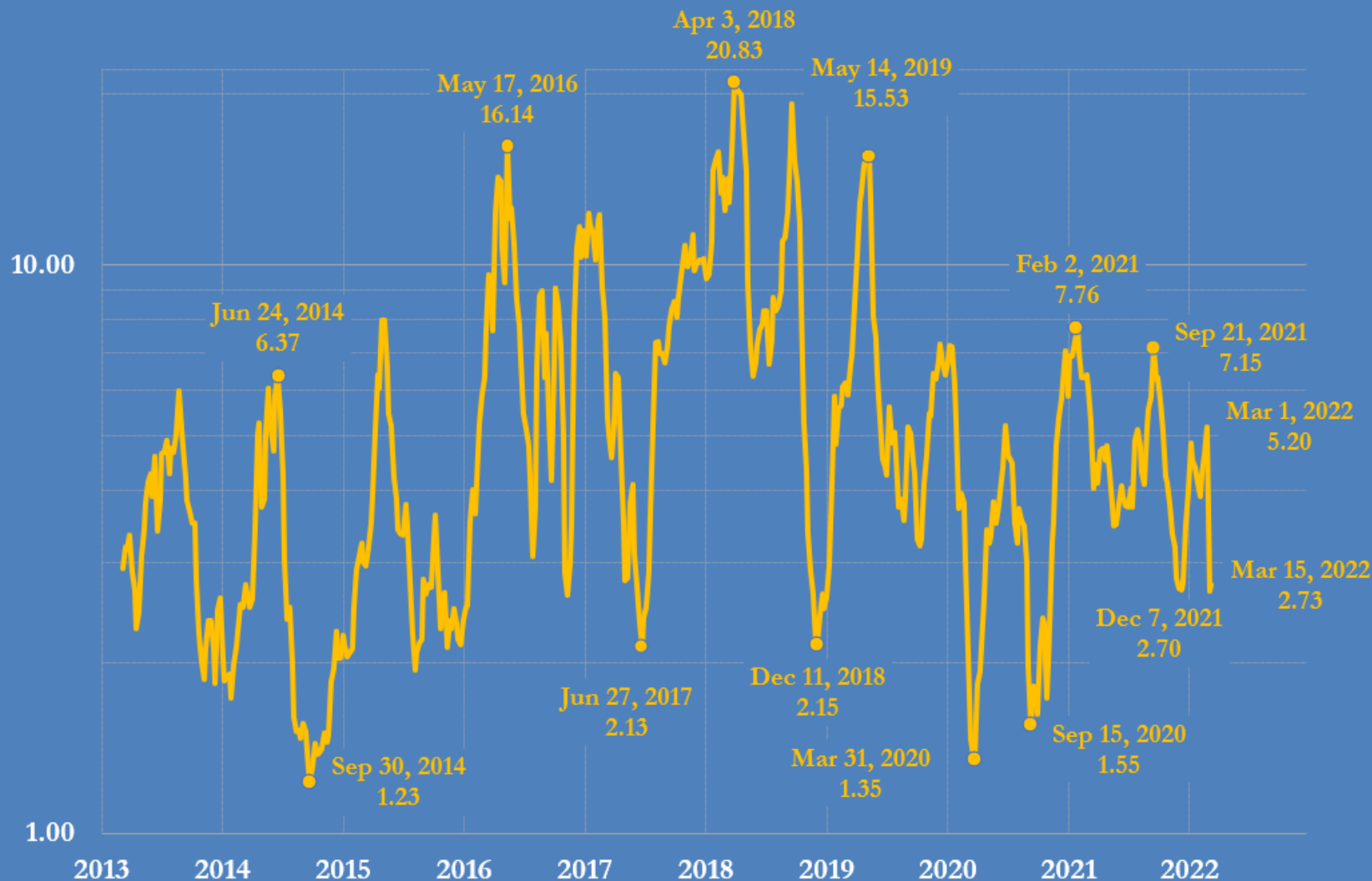
Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+diesel+ gasoil) (log-scale)



Sources: CFTC and ICE Futures Europe

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

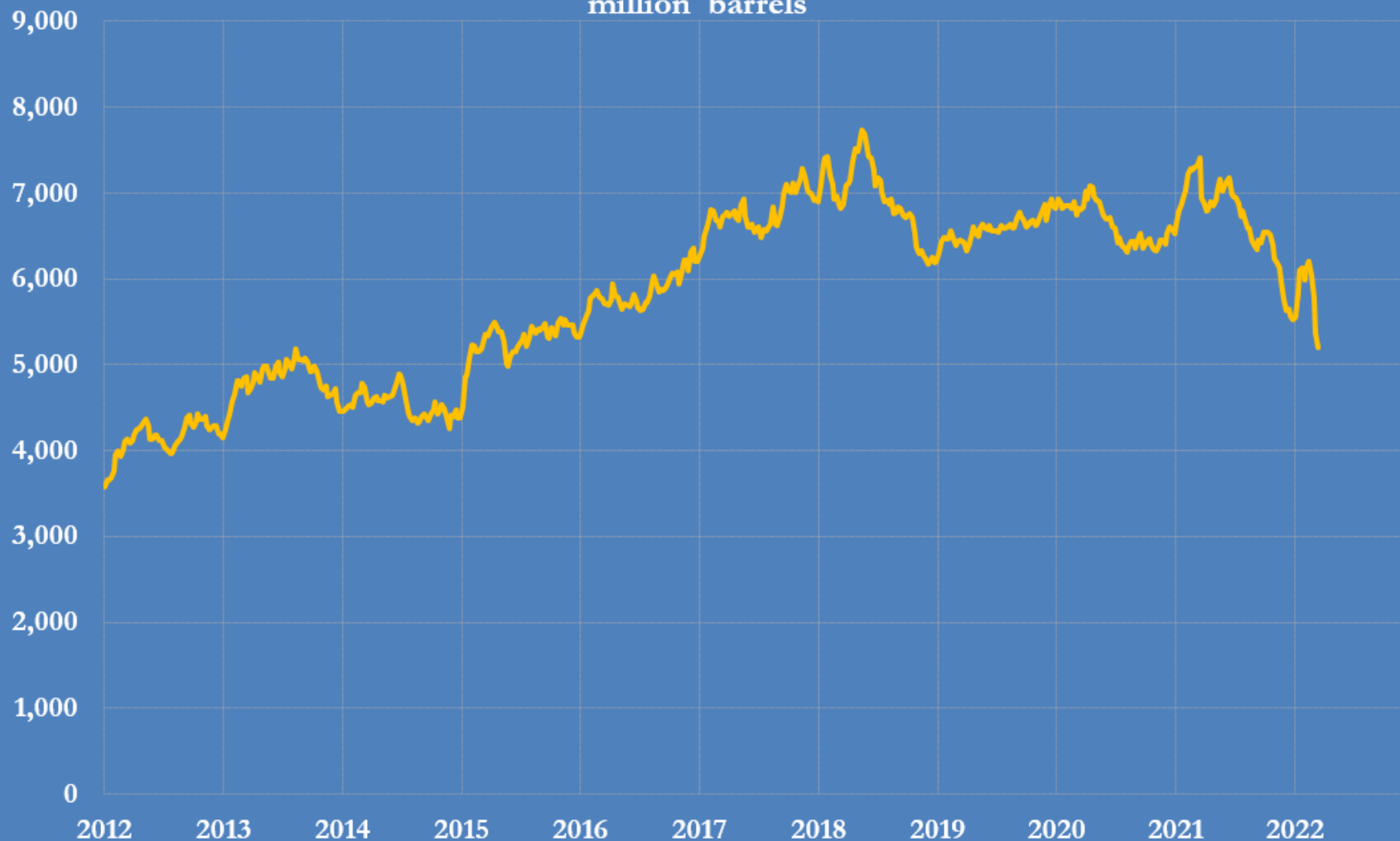


Sources: CFTC and ICE Futures Europe

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Total open interest in six major petroleum futures contracts

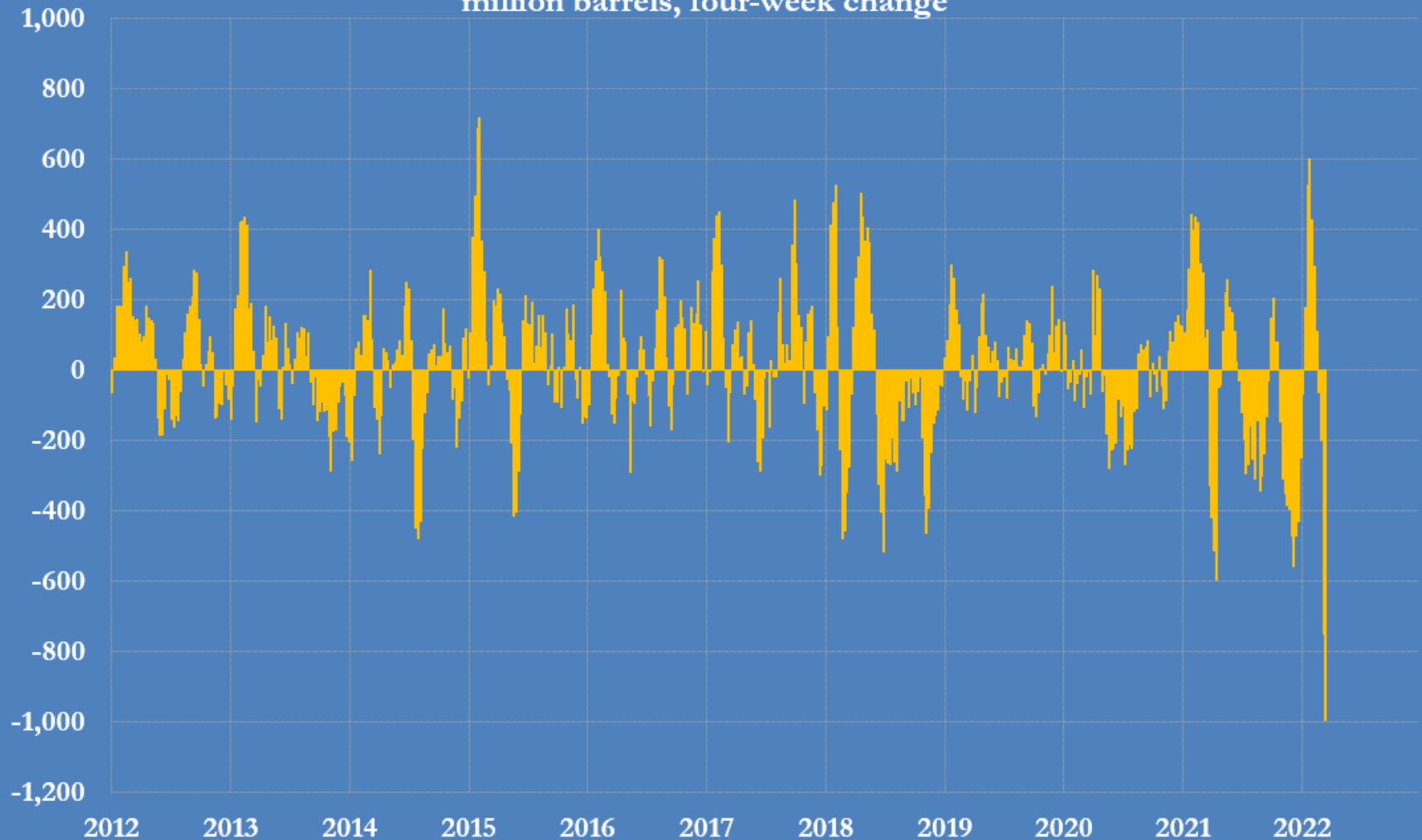
NYMEX and ICE WTI, ICE Brent, U.S. gasoline, U.S. diesel, European gas oil
million barrels



Sources: U.S. Commodity Futures Trading Commission and ICE Futures Europe
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Total open interest in six major petroleum futures contracts

NYMEX and ICE WTI, ICE Brent, U.S. gasoline, U.S. diesel, European gas oil
million barrels, four-week change



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