CFTC and ICE commitments of traders Positions reported at close of business on October 18

JOHN KEMP REUTERS 24 October 2022

CFTC and ICE commitments of traders

Week ending

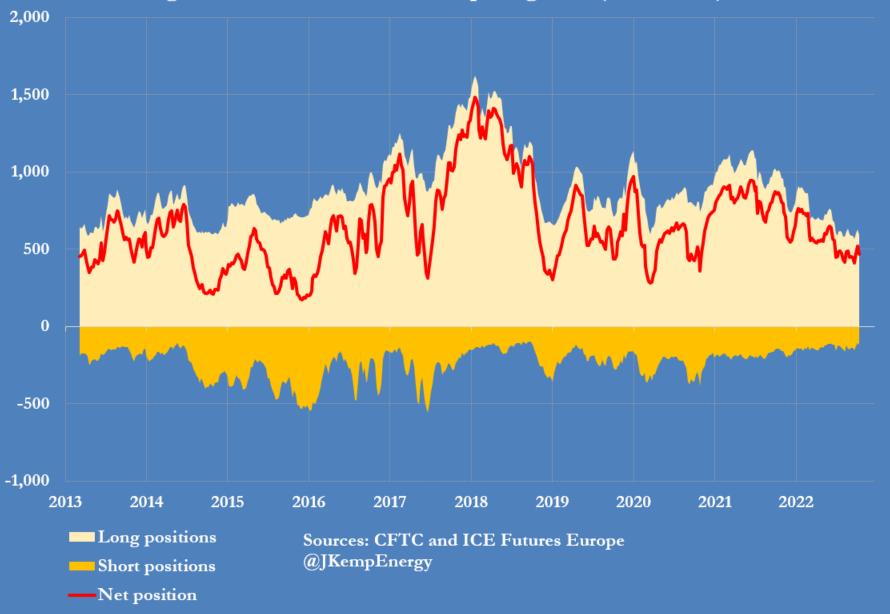
18 October 2022

	Total Long Total Short Positions 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	590	121	469	0.27	-39	+11	-50	4.88	0.63	
Crude oil	442	100	342	0.16	-41	+12	-54	4.42	0.47	
All products	148	21	127	0.54	+3	-1	+4	7.04	0.54	
Middle distillates	93	16	77	0.64	+5	-2	+7	5.76	0.83	
WTI (NYMEX + ICE)	228	63	165	0.16	-19	+10	-29	3.64	0.38	
Brent	214	37	177	0.30	-22	+2	-24	5.73	0.67	
U.S. gasoline	55	5	50	0.47	-2	+0	-3	11.30	0.83	
U.S. diesel	36	8	28	0.76	+3	-2	+4	4.59	0.93	
European gas oil	57	8	49	0.51	+2	+0	+2	6.88	0.60	

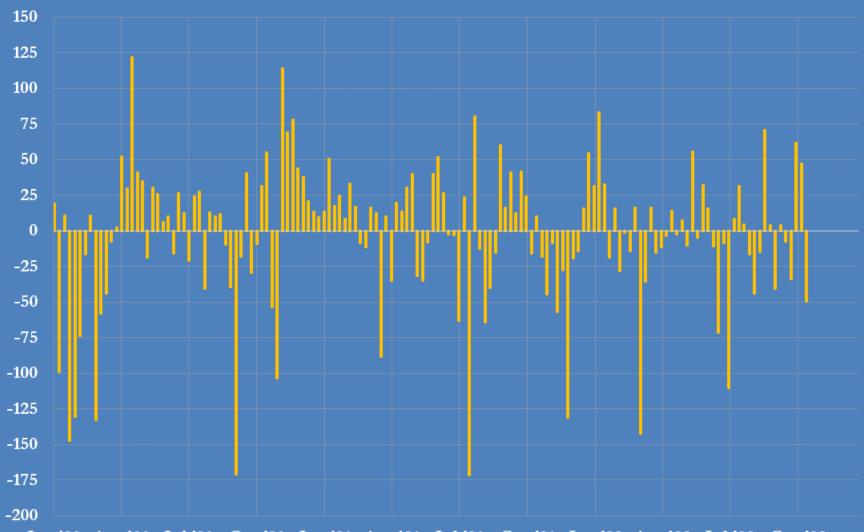
Percentiles are for all weeks since 2013

Sources: CFTC and ICE Futures Europe

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



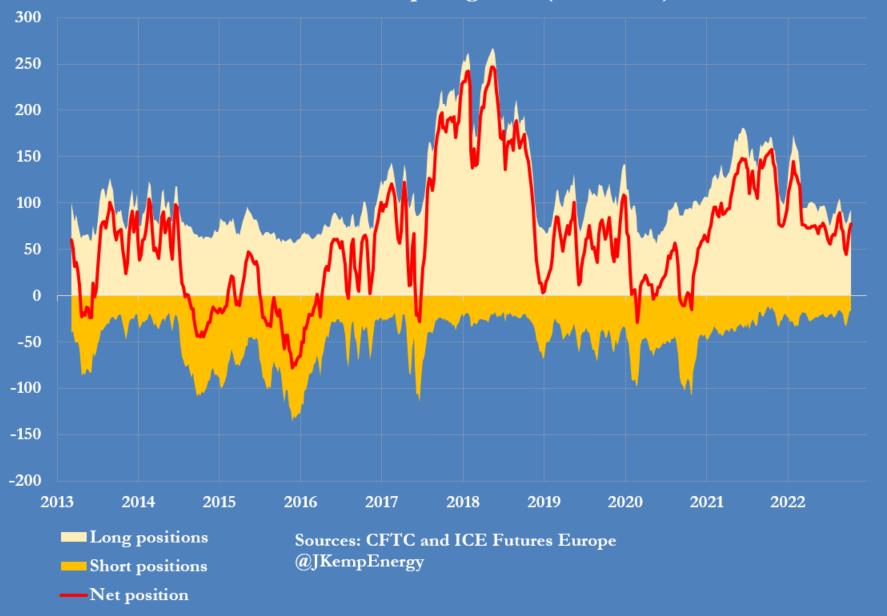
Money managers' weekly net position change in Brent, WTI, U.S. gasoline, U.S. diesel and Euro gasoil (million bbl)



Jan '20 Apr '20 Jul '20 Oct '20 Jan '21 Apr '21 Jul '21 Oct '21 Jan '22 Apr '22 Jul '22 Oct '22

Sources: CFTC and ICE Futures Europe

Money managers' total long and short positions in middle distillates U.S. diesel and European gas oil (million bbl)



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



Jan '20 Apr '20 Jul '20 Oct '20 Jan '21 Apr '21 Jul '21 Oct '21 Jan '22 Apr '22 Jul '22 Oct '22

Sources: CFTC and ICE Futures Europe

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



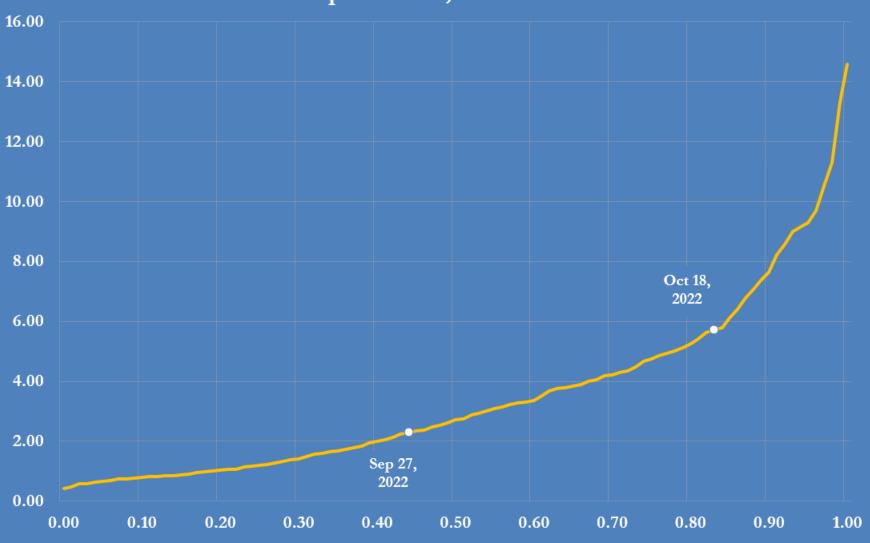
Jan '20 Apr '20 Jul '20 Oct '20 Jan '21 Apr '21 Jul '21 Oct '21 Jan '22 Apr '22 Jul '22 Oct '22

Money managers' weekly net position change in European gas oil (million bbl)



Jan '20 Apr '20 Jul '20 Oct '20 Jan '21 Apr '21 Jul '21 Oct '21 Jan '22 Apr '22 Jul '22 Oct '22

Ratio of money managers' total long and short positions in middle distillates (U.S. diesel and European gas oil) percentiles, 2013-2022



Sources: CFTC and ICE Futures Europe