CFTC and ICE commitments of traders Positions reported at close of business on May 24

JOHN KEMP REUTERS 30 May 2022

## CFTC and ICE commitments of traders

Week ending

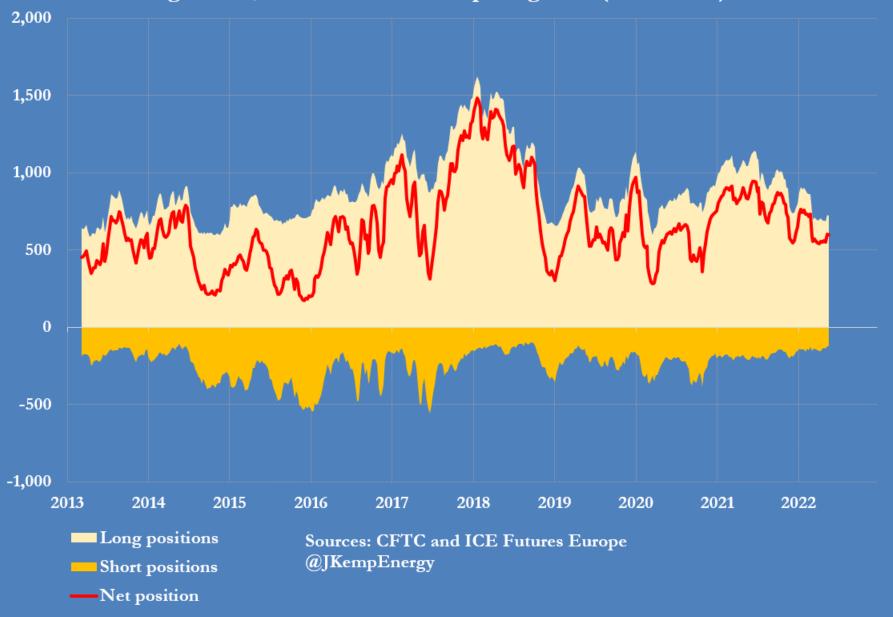
24 May 2022

	Total Long Total Short Positions Positions		Net Position (Long-Short)		$\Delta$ Long Positions	Δ Short Positions	Δ Net position		Long/Short Positions Ratio	
	million bbl	million bbl	million bbl	percentile	million bbl	million bbl	million bb1	ratio	percentile	
Total petroleum positions	721	122	599	0.47	-4	+0	-5	5.91	0.78	
Crude oil All products Middle distillates	571 150 90	27	476 123 67	0.42 0.53 0.55	+4 -8 -5	-1 +1 +0	+5 -9 -5	5.99 5.64 3.86	0.72 0.53 0.66	
WTI (NYMEX + ICE) Brent U.S. gasoline U.S. diesel	316 255 59 32	58 3	279 197 56 15	0.51 0.36 0.56 0.58	-5 +9 -4 -2	+3 -4 +1 +0	-8 +13 -4 -2	8.39 4.42 18.54 1.88	0.80 0.52 0.93 0.64	
European gas oil	58		52	0.55	-3	+0	-3	9.44	0.69	

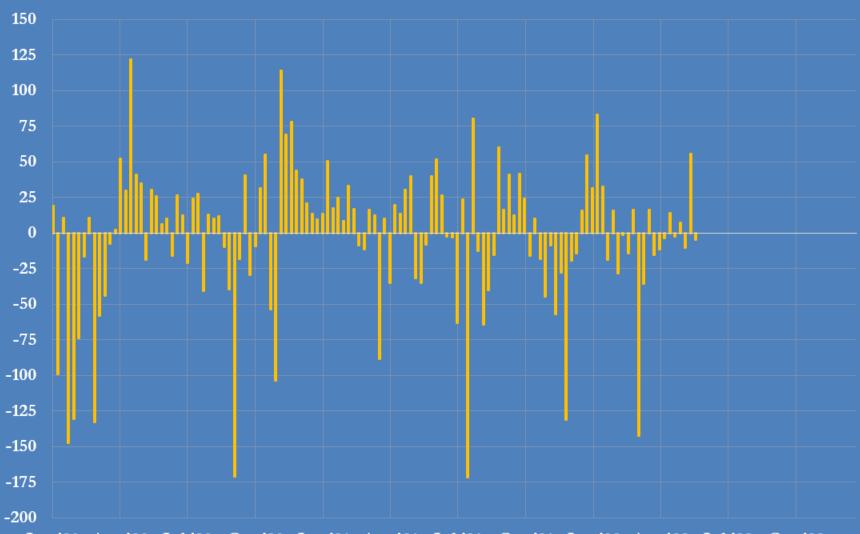
Percentiles are for all weeks since 2013

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

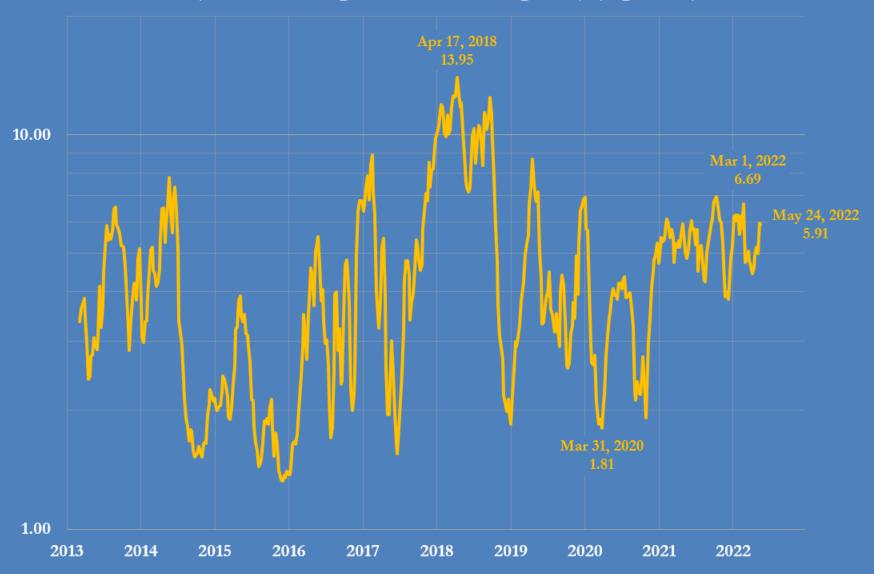
## Money managers' weekly net position change in middle distillates European gas oil plus U.S. diesel (million bbl)



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

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



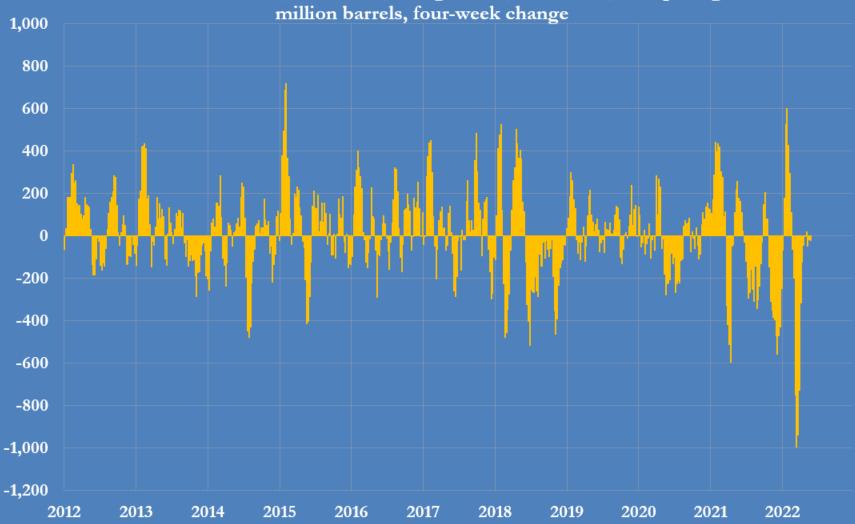
Sources: CFTC and ICE Futures Europe

Total open interest in six major petroleum futures contracts NYMEX and ICE WTI, ICE Brent, U.S. gasoline, U.S. diesel, European gas oil



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

Total open interest in six major petroleum futures contracts NYMEX and ICE WTI, ICE Brent, U.S. gasoline, U.S. diesel, European gas oil



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