Brent crude oil prices
Selected indicators

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Brent: daily percent change in front month futures price
1990-2018

Brent 1st Month Futures One-Day Percent Change
Mean percent change + / - 2 standard deviations
Mean percent change + / - 3 standard deviations
Mean Percent Change + / - 4 standard deviations

Source: Thomson Reuters Eikon
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Brent crude: frequency distribution of daily price changes
Front month futures 1990-2018, percent change

Source: ICE, Thomson Reuters Eikon
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Brent crude: distribution of daily price changes
Front month futures 1990-2018, percent change

Source: ICE, Thomson Reuters Eikon

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Shape of the futures price curve in Brent crude
Contango (-) or backwardation (+) from months 1 to 7 (US$/bbl)

Price difference Brent month 1 and month 7 (U.S.$/bbl)  
Source: ICE Futures, @JKempEnergy

Contango (-) or backwardation (+)
Shape of the futures price curve in Brent crude
Contango (-) or backwardation (+) from months 1 to 7 (US$ / bbl)

Price difference between 1st listed contract month and 7th listed contract month for Brent futures (U.S.$ / bbl)
Contango (-) or backwardation (+) averaged over 30 days

Source: Thomson Reuters Eikon, ICE Futures @JKempEnergy
Money managers' long and short positions in Brent futures and options contracts (million barrels) (ICE Brent)
Money managers' net long position in Brent
weekly change, million bbl

Source: ICE Futures Europe

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Ratio of money managers' long to short positions in ICE Brent (log scale)

Source: US Commodity Futures Trading Commission
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