

# CFTC and ICE commitments of traders

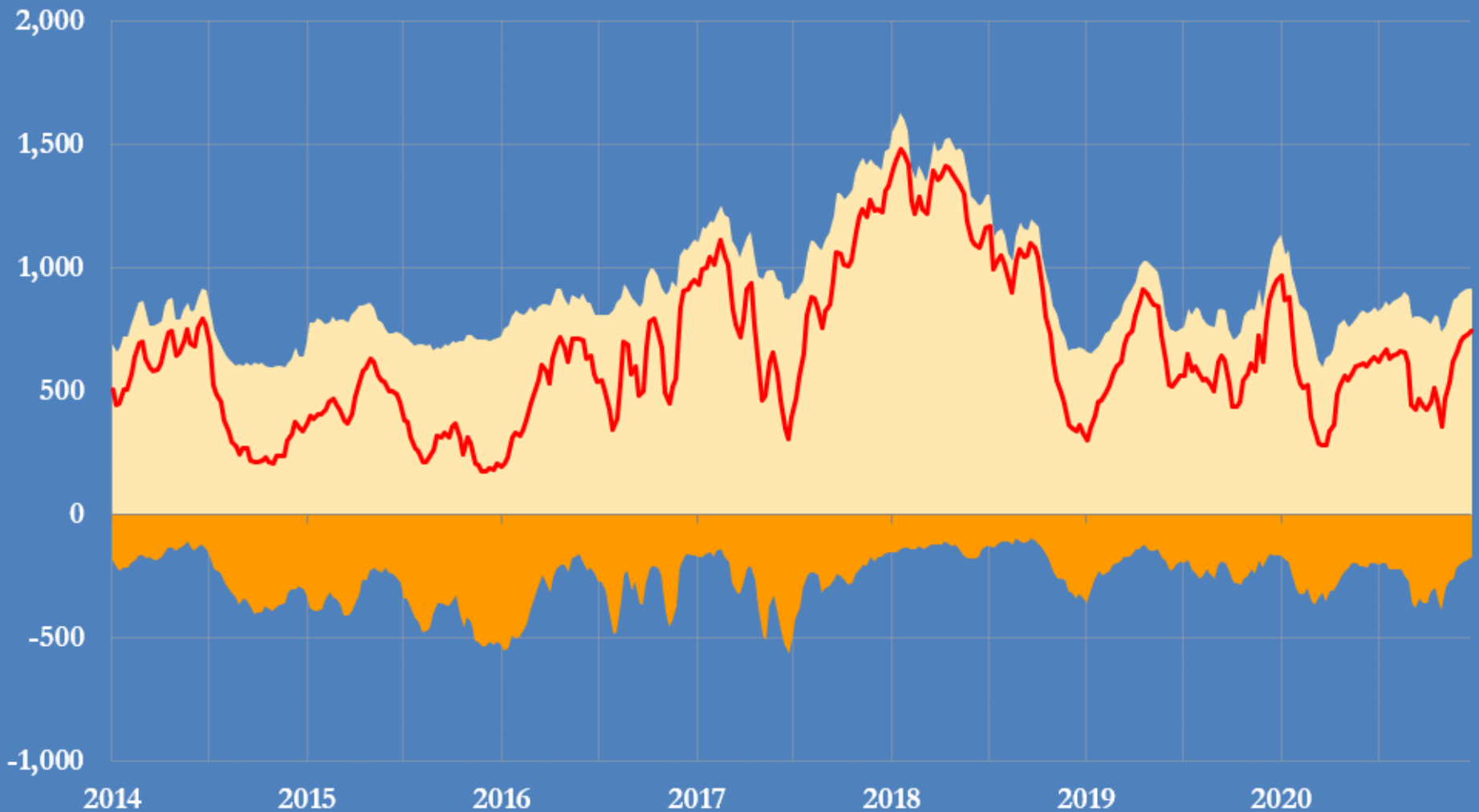
Positions reported at close of business on December 29

JOHN KEMP

REUTERS

5 Jan 2021

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

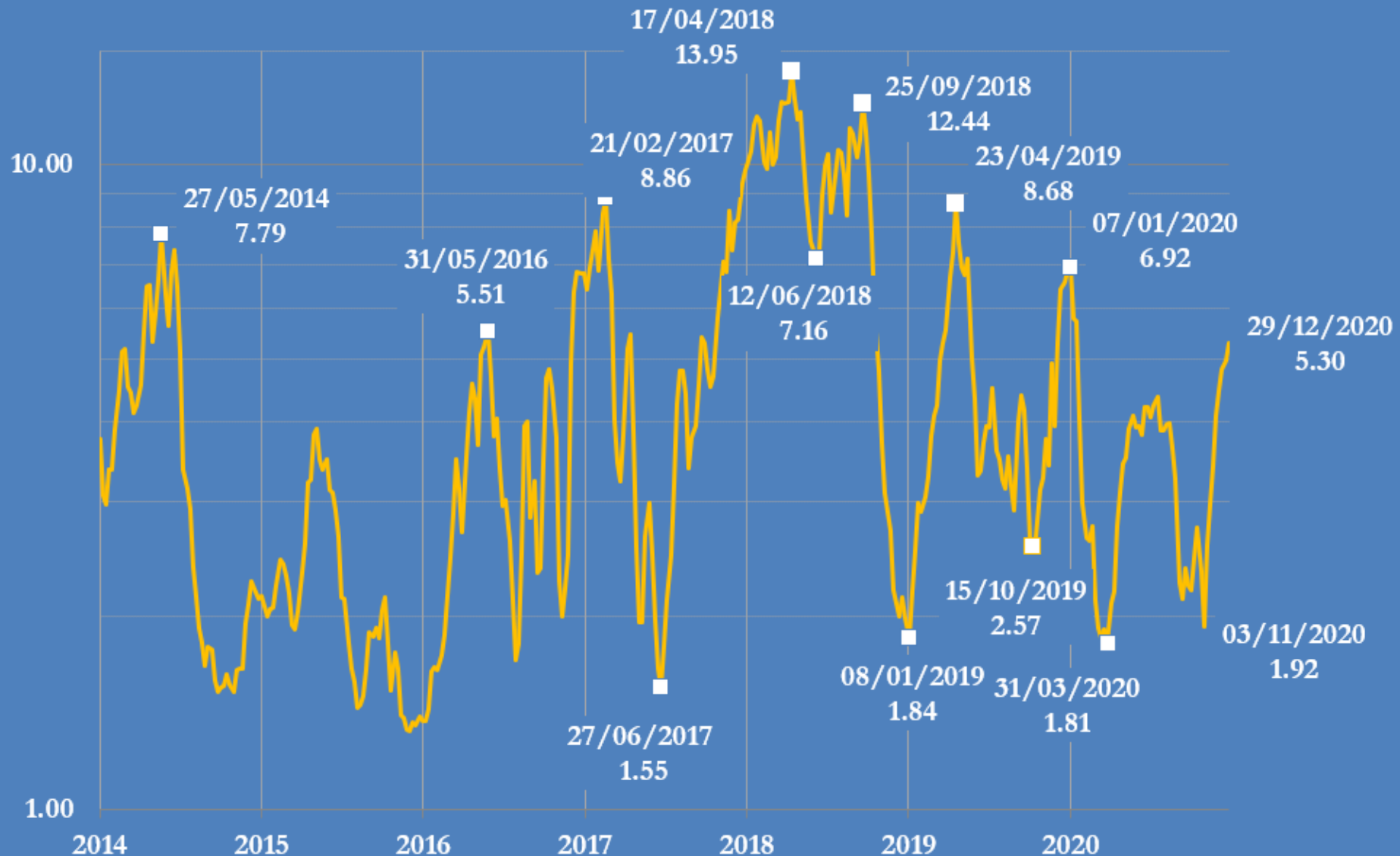


Long positions Short positions Net position

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe

@JKempEnergy

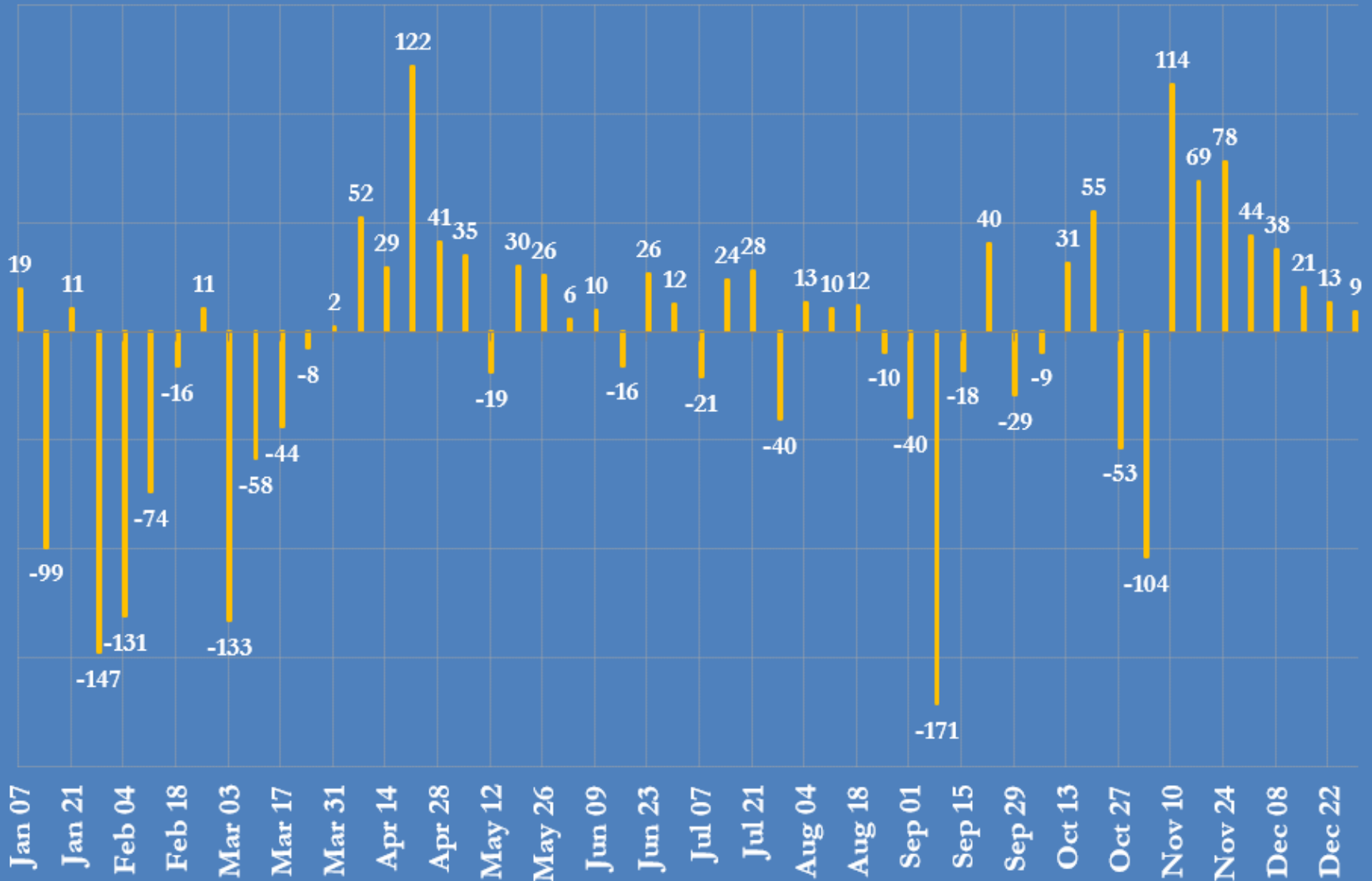
# Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+heating oil+ gasoil) (*log-scale*)



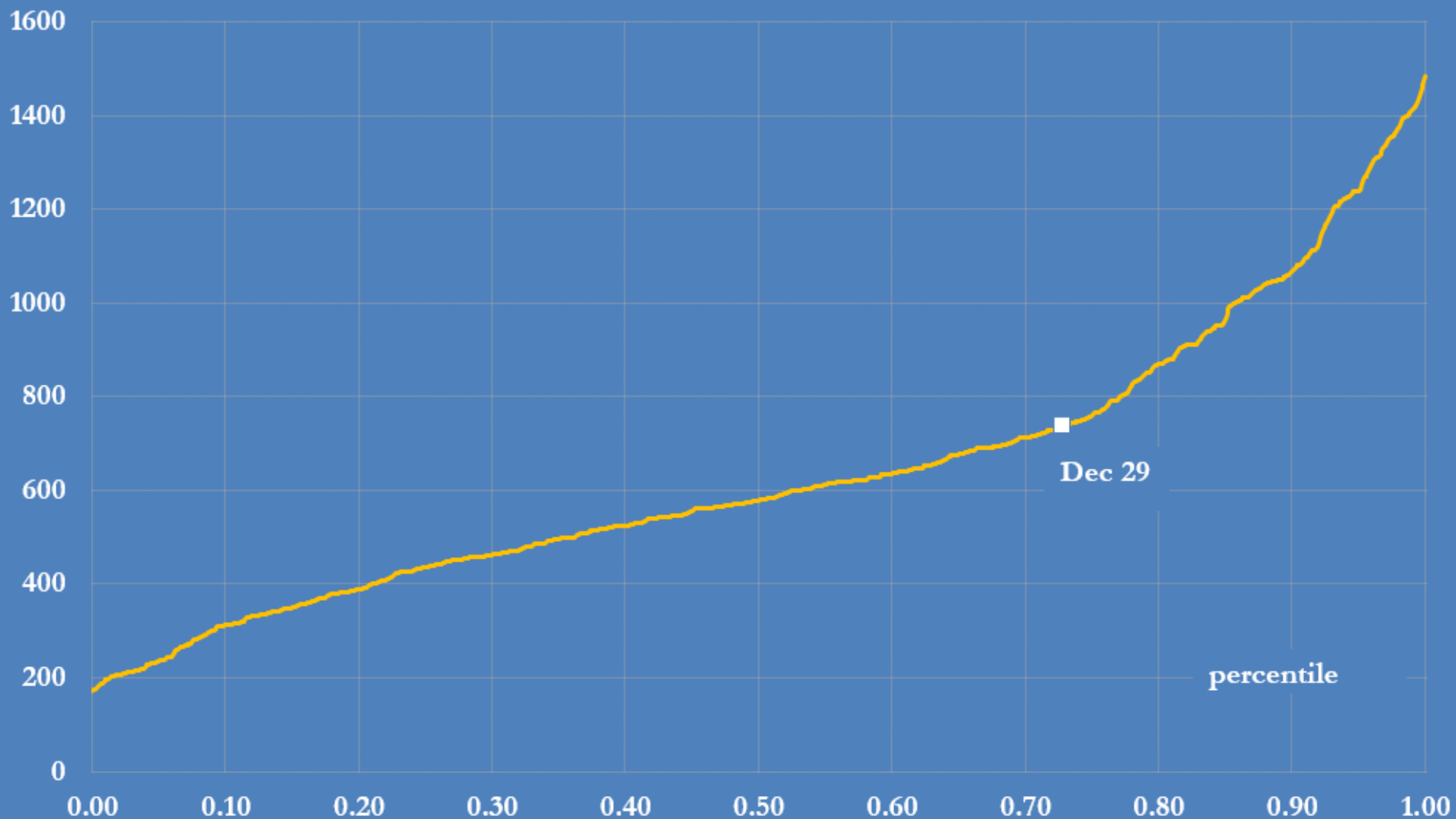
Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe

@JKempEnergy

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



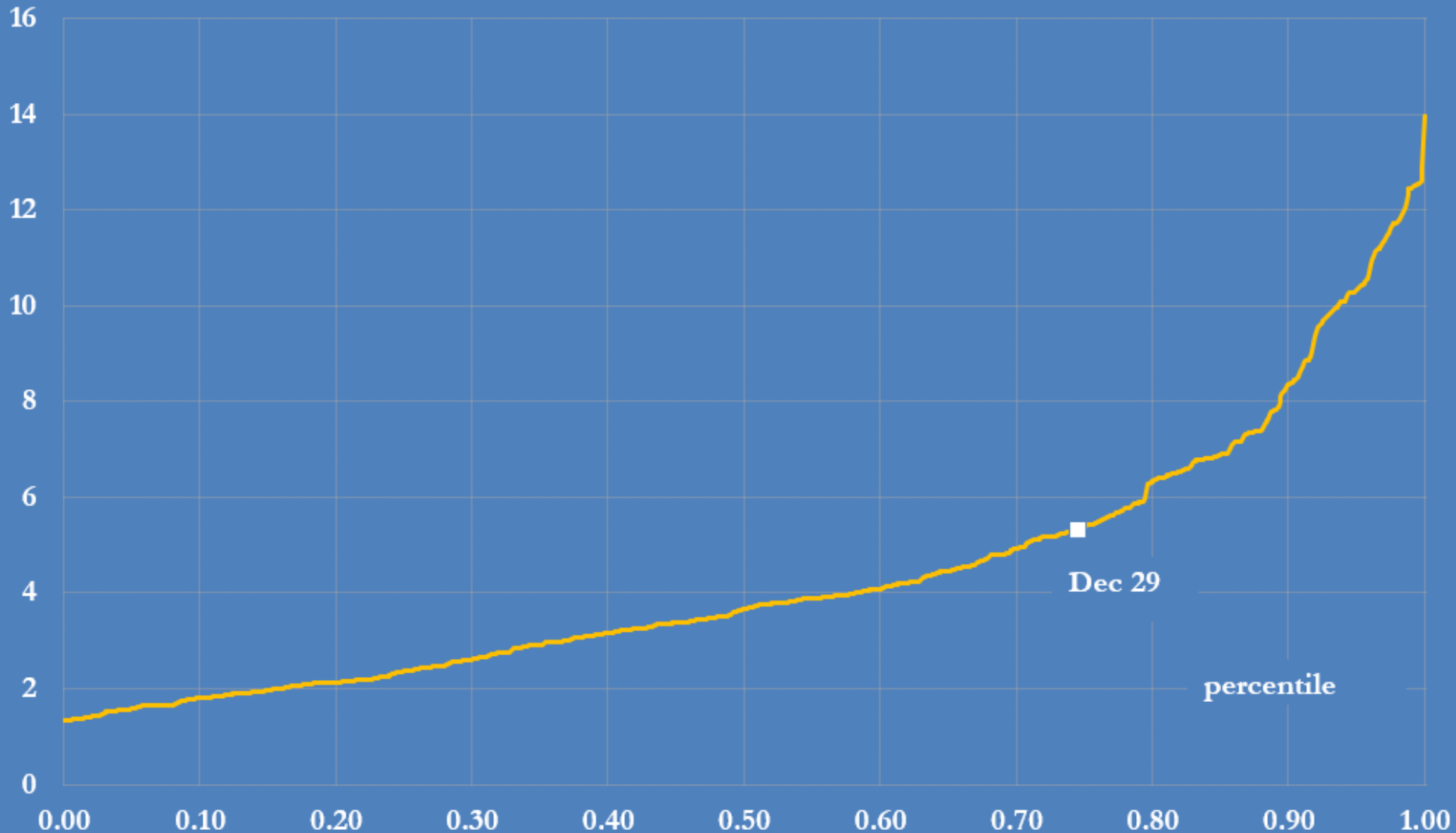
# Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil, million barrels, percentiles, 2013-2020



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

@JKempEnergy

# Ratio of money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil percentiles, 2013-2020

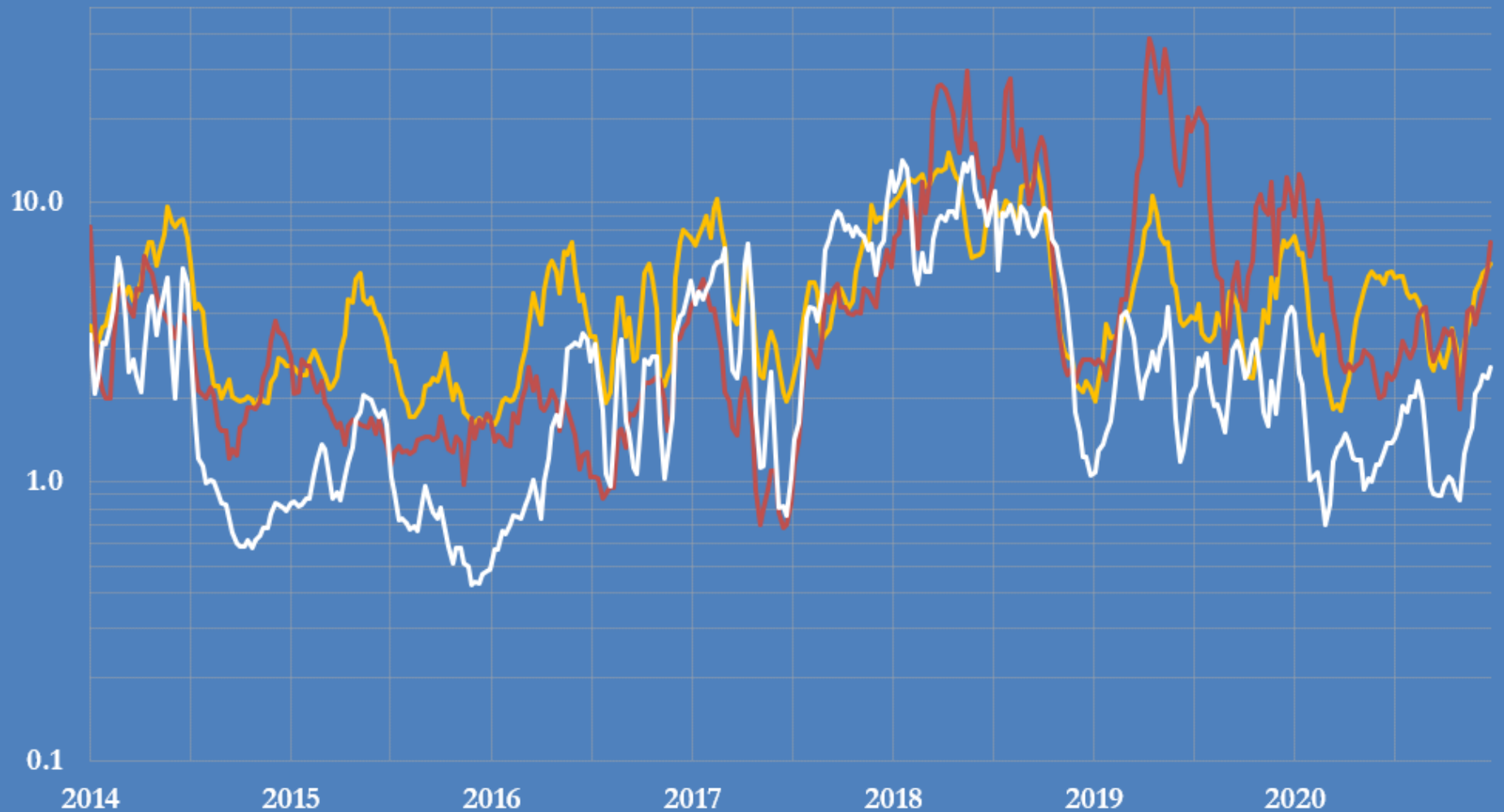


Source: U.S. Commodity Futures Trading Commission and ICE Futures Europe

@JKempEnergy

# Ratio of money managers' long to short positions in crude, gasoline and middle distillates, 2014-2020

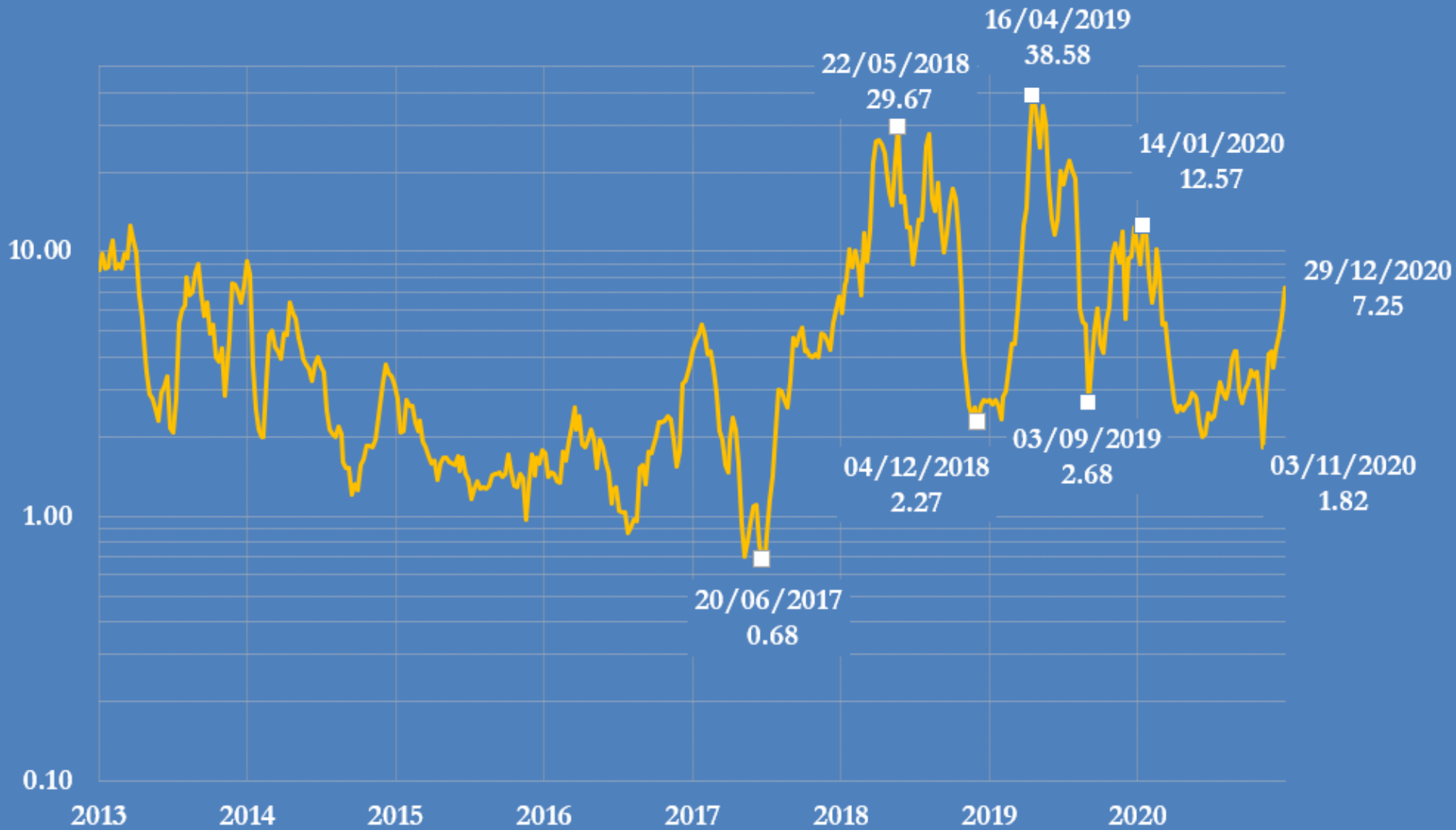
Brent, WTI, RBOB, U.S. heating oil and European gasoil, semi-log scale



- Crude (ICE Brent, ICE WTI and NYMEX WTI)
- Gasoline (NYMEX RBOB)
- Distillates (NYMEX Heating Oil and ICE Gasoil)

Sources: NYMEX, ICE Futures Europe, CFTC  
@JKempEnergy

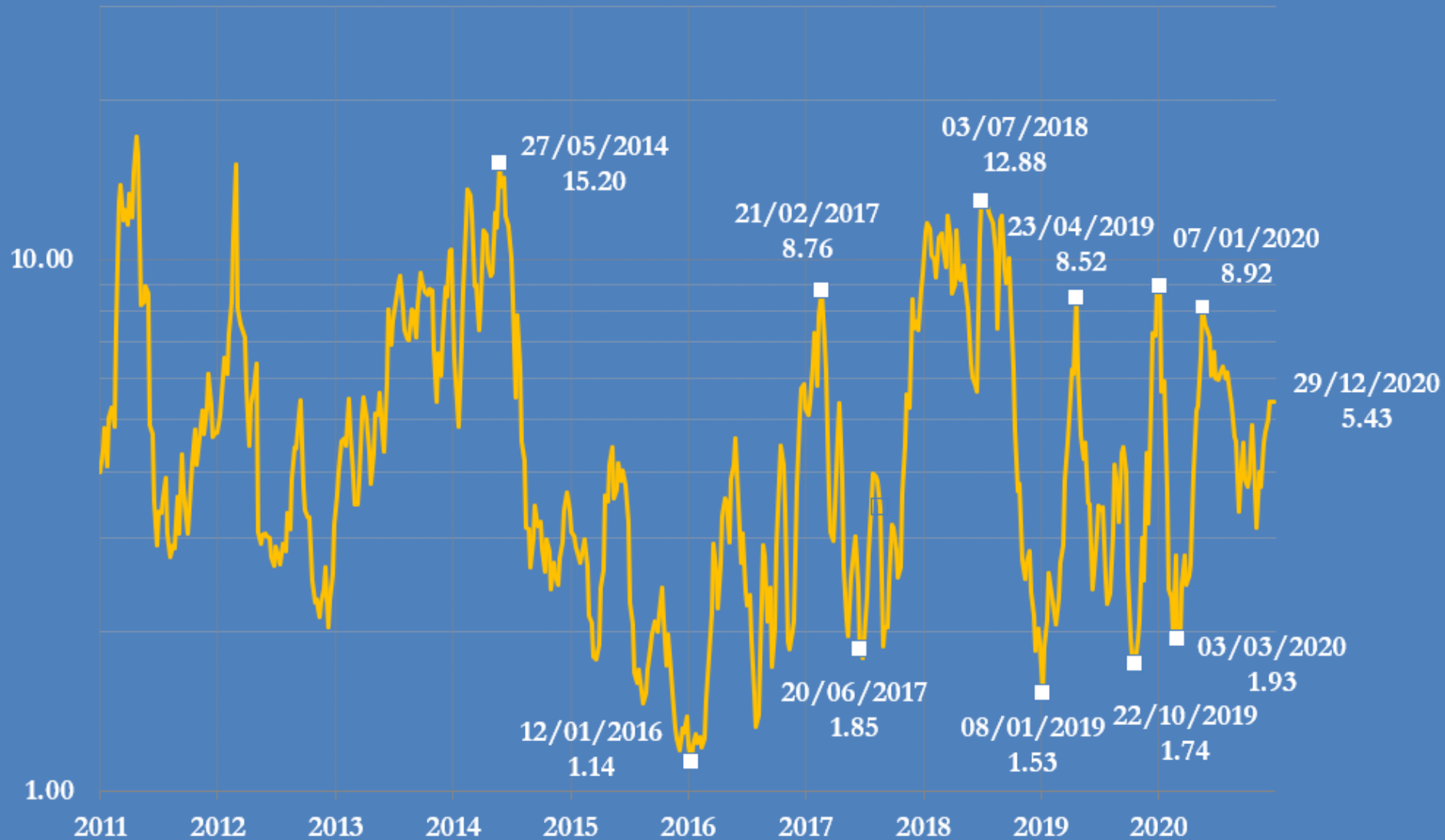
# Ratio of money managers' long to short positions in New York gasoline futures and options (*semi-log scale*)



Source: US Commodity Futures Trading Commission  
@JKempEnergy

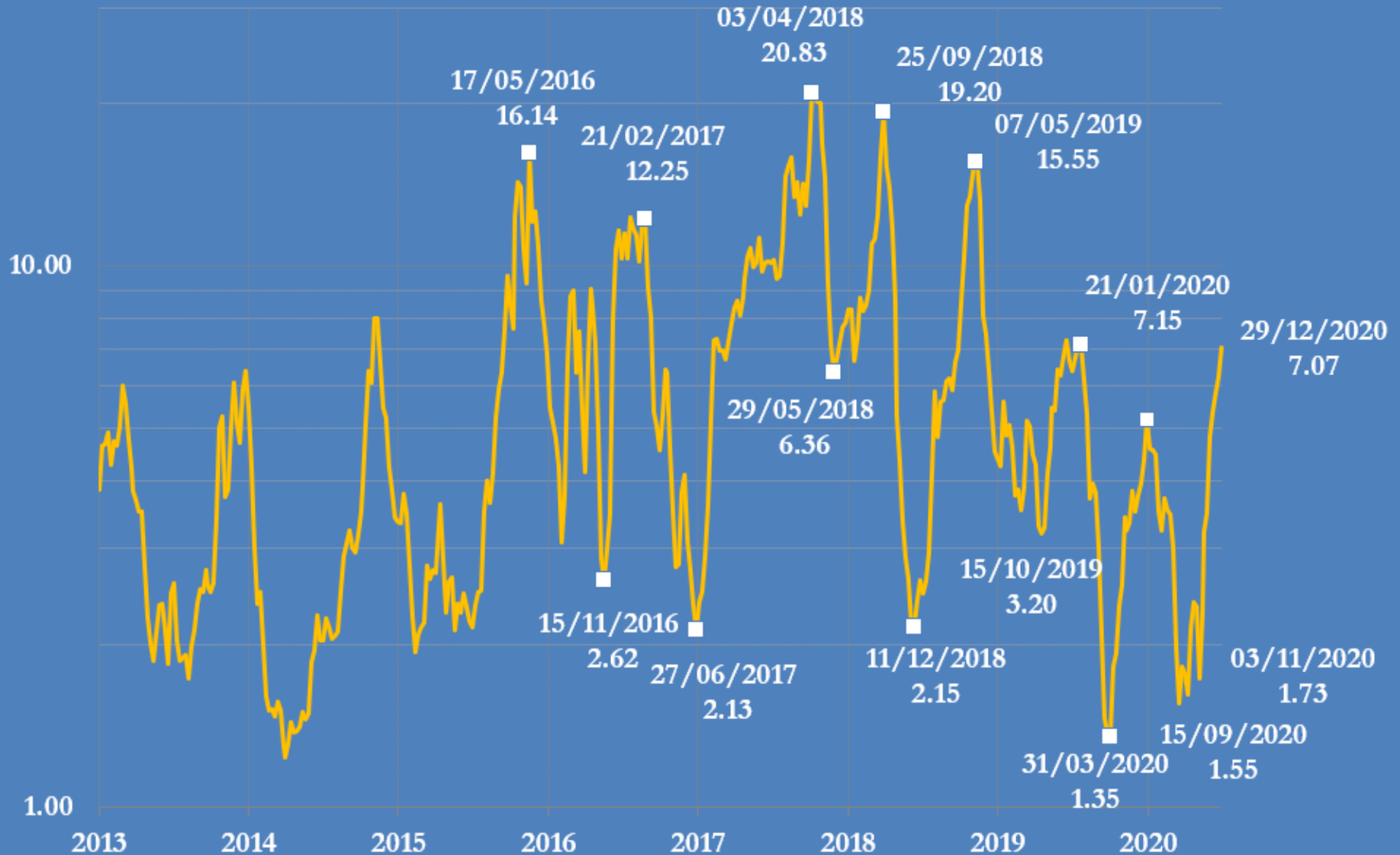


# Ratio of money managers' long to short positions in NYMEX and ICE WTI (semi-log scale)

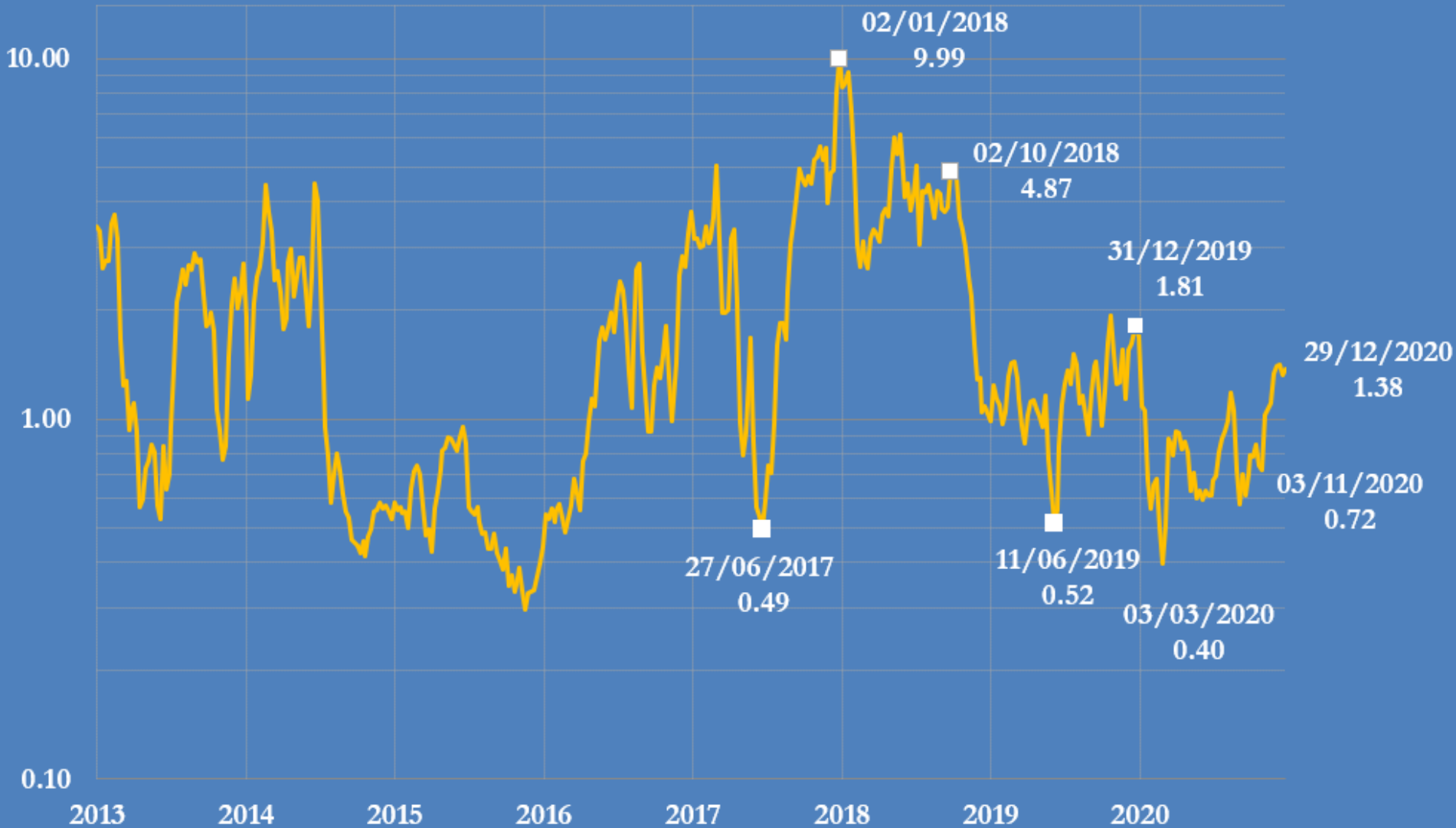


Source: US Commodity Futures Trading Commission  
@JKempEnergy

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

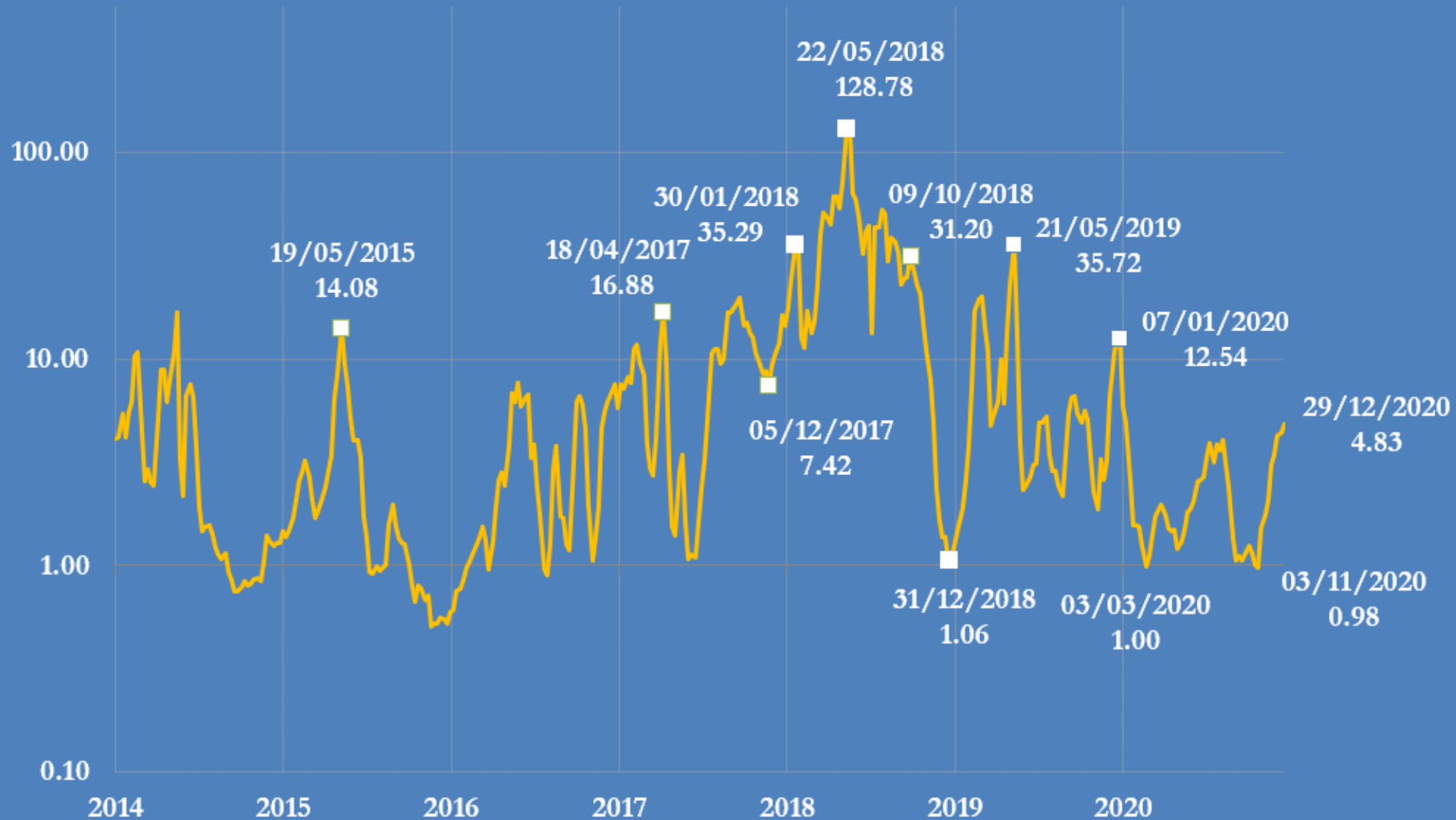


# Ratio of money managers' long to short positions in New York #2 heating oil futures and options (*semi-log scale*)



Source: US Commodity Futures Trading Commission  
@JKempEnergy

# Ratio of money managers' long and short positions in ICE gasoil futures and options (*semi-log scale*)



Source: ICE Futures Europe  
@JKempEnergy