

Commitments of Traders

Futures and options

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ICE Brent Crude Futures and Options - ICE Futures Europe  
31/12/2018

| MktDate    | OI      | Producer/Merchant/<br>Processor/User |         | Swap Dealers |       |           | Managed Money |        |           | Other Reportables |        |           | Nonreportable<br>Positions |       |
|------------|---------|--------------------------------------|---------|--------------|-------|-----------|---------------|--------|-----------|-------------------|--------|-----------|----------------------------|-------|
|            |         | Long                                 | Short   | Long         | Short | Spreading | Long          | Short  | Spreading | Long              | Short  | Spreading | Long                       | Short |
| 31/12/2018 | 2873935 | 805600                               | 1213314 | 500378       | 81685 | 430237    | 254893        | 102568 | 332741    | 58433             | 232774 | 430471    | 61182                      | 50145 |

Percent of Open Interest Represented by Each Category of Trader

| MktDate    | 100.0% | 28.0% | 42.2% | 17.4% | 2.8% | 15.0% | 8.9% | 3.6% | 11.6% | 2.0% | 8.1% | 15.0% | 2.1% | 1.7% |
|------------|--------|-------|-------|-------|------|-------|------|------|-------|------|------|-------|------|------|
| 31/12/2018 |        |       |       |       |      |       |      |      |       |      |      |       |      |      |

Number of Traders in Each Category

| MktDate    | 404 | 101 | 123 | 44 | 19 | 56 | 62 | 62 | 84 | 30 | 37 | 62 |
|------------|-----|-----|-----|----|----|----|----|----|----|----|----|----|
| 31/12/2018 |     |     |     |    |    |    |    |    |    |    |    |    |

Percent of Open Interest Held by the Indicated Number of the Largest Traders

| By Gross Position |       |                   |       | By Net Position   |       |                   |       |
|-------------------|-------|-------------------|-------|-------------------|-------|-------------------|-------|
| 4 or Less Traders |       | 8 or Less Traders |       | 4 or Less Traders |       | 8 or Less Traders |       |
| Long              | Short | Long              | Short | Long              | Short | Long              | Short |
| 15.6%             | 18.2% | 25.3%             | 29.5% | 9.7%              | 10.6% | 15.3%             | 15.7% |