CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 16 Oct 2018
Hedge funds cut net long position in petroleum complex by -133 million bbl to 912 million bbl (longs -119mn, shorts +14mn)

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

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds have cut net long position by -187 million bbl in last three weeks after raising it by +196 million bbl in previous five weeks.
Hedge fund ratio of long to short positions in petroleum fell to 7.81 from 9.72 the prior week and the lowest since mid-Jun.
Hedge funds cut total long positions in petroleum by -119 million bbl to 1,046 million bbl (largest one-week liquidation since Jul 17)

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

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds raised short positions in petroleum complex by +14 million bbl to 134 million bbl.
Hedge funds cut combined net long position in Brent+WTI by -103 million bbl to 668 million (longs -90mn, shorts +14mn)
Hedge funds have cut Brent+WTI net long position by -174 million bbl in last three weeks after raising it +177 million bbl over prior five weeks.

Source: US Commodity Futures Trading Commission, ICE Futures Europe
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Hedge funds’ ratio of long to short positions in Brent+WTI fell to 7.29 from 9.33 the prior week and lowest since mid-Jun.
Hedge funds cut net long position in ICE Brent by -66 million bbl to 409 million bbl (longs -65mn, shorts +1mn)
Hedge funds have cut net long position in Brent by -87 million in last three weeks after raising it by +172 million bbl in previous five weeks.

Money managers' net long position in Brent
weekly change, million bbl

Source: ICE Futures Europe
Hedge fund ratio of long to short positions in Brent fell to 11.77 from 14.02 the prior week and recent high of 19.20 on Sep 25

Source: US Commodity Futures Trading Commission
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Hedge funds cut net long position in NYMEX+ICE WTI by -37 million bbl to 259 million (longs -25mn, shorts +12mn)
Hedge funds have cut net long position in NYMEX+ICE WTI by a total of -127 million bbl in last six weeks to lowest level since Sep 2017}

Money managers' combined net long position in NYMEX+ICE WTI, weekly change, million bbl

Source: U.S. Commodity Futures Trading Commission

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Hedge fund ratio of long to short positions in NYMEX+ICE WTI fell to 4.79 from 6.28 the prior week.

Source: US Commodity Futures Trading Commission
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Hedge funds raised short positions in NYMEX WTI by +16 million bbl to 57 million bbl, the highest level since Nov 2017.
Hedge funds show tentative signs of initiating a new short-selling cycle in NYMEX WTI, the first new cycle for more than 12 months.
Hedge funds cut net long position in NYMEX gasoline by -15 million bbl to 84 million bbl (longs -13mn, shorts +1mn)
Hedge fund ratio of long to short positions in gasoline fell to 11.51 from 15.81 the prior week.

Source: US Commodity Futures Trading Commission
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Hedge funds cut net long position in NYMEX heating oil by -6 million bbl to 56 million bbl (longs -7mn, shorts -1mn)
Hedge fund ratio of long to short positions in heating oil fell to 4.67 from 4.87 the prior week.

Source: US Commodity Futures Trading Commission
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Hedge funds cut net long position in ICE gasoil by -1.19 million tonnes to 13.79 million tonnes (longs -1.14mn, shorts +0.05mn)
Hedge fund ratio of long to short positions in gasoil fell to 26.05 from 31.20 the prior week.
Hedge funds cut combined net long position in NYMEX+ICE U.S. gas by -82 bcf to 2,631 bcf (longs -117 bcf, shorts -35 bcf)
Hedge funds cut net long position in U.S. natural gas by -82 bcf after raising it by +1,497 bcf in three previous weeks

Money managers' net long position in U.S. natural gas
Combined NYMEX + ICE contracts, weekly change, billion cubic feet

Source: US Commodity Futures Trading Commission
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Hedge fund ratio of long to short positions in U.S. gas rose to 5.14, the highest for more than eight years.