ICE commitments of traders reports
Selected indicators

JOHN KEMP
REUTERS
Data for the week ending 22 Jan 2019
Hedge funds raised net long position in ICE Brent by +30 million bbl to 203 million bbl (longs +7mn, shorts -23mn)

Money managers' long and short positions in Brent futures and options contracts (million barrels)

(ICE Brent)

Source: ICE Futures Europe
@JKempEnergy
Hedge funds have raised net long position in Brent in six out of the last seven weeks by a combined +66 million bbl since Dec 4.
Hedge fund ratio of long to short positions in Brent rose to 4.09 from 2.95 the previous week and a recent low of 2.15 on Dec 11.
Hedge funds raised net long position in ICE gasoil by +0.59 million tonnes to 2.06 million tonnes (longs +0.01mn, shorts -0.58mn)

Money managers' long and short positions in ICE gasoil futures and options (million tonnes)

Source: ICE Futures Europe
@JKempEnergy
Hedge fund ratio of long to short positions in gasoil rose to 1.55 from 1.34 the prior week and a recent low of 1.06 on Dec 31.

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

Source: ICE Futures Europe
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