

ICE commitments of traders reports

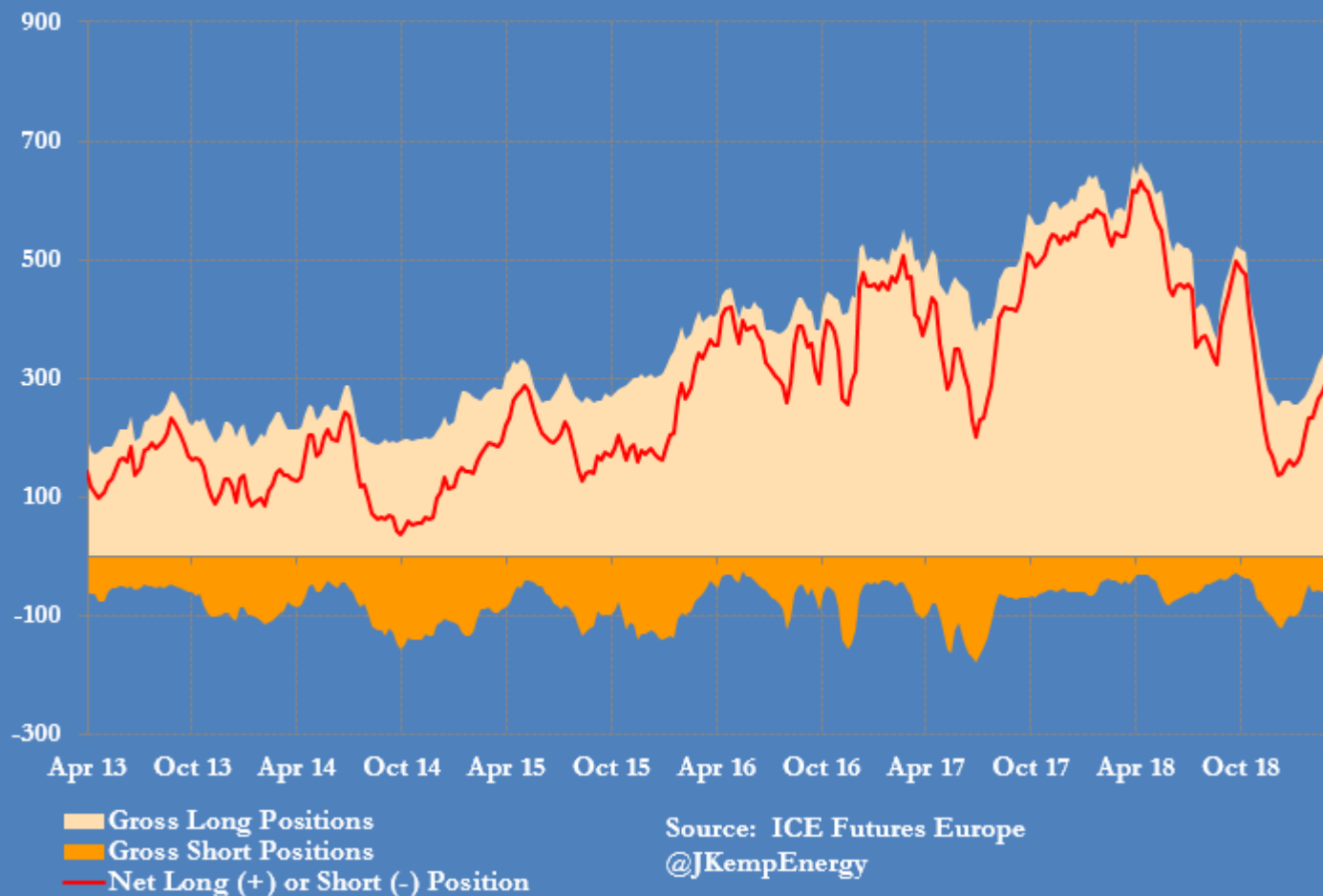
Selected indicators

JOHN KEMP
REUTERS

Data for the week ending 12 Mar 2019

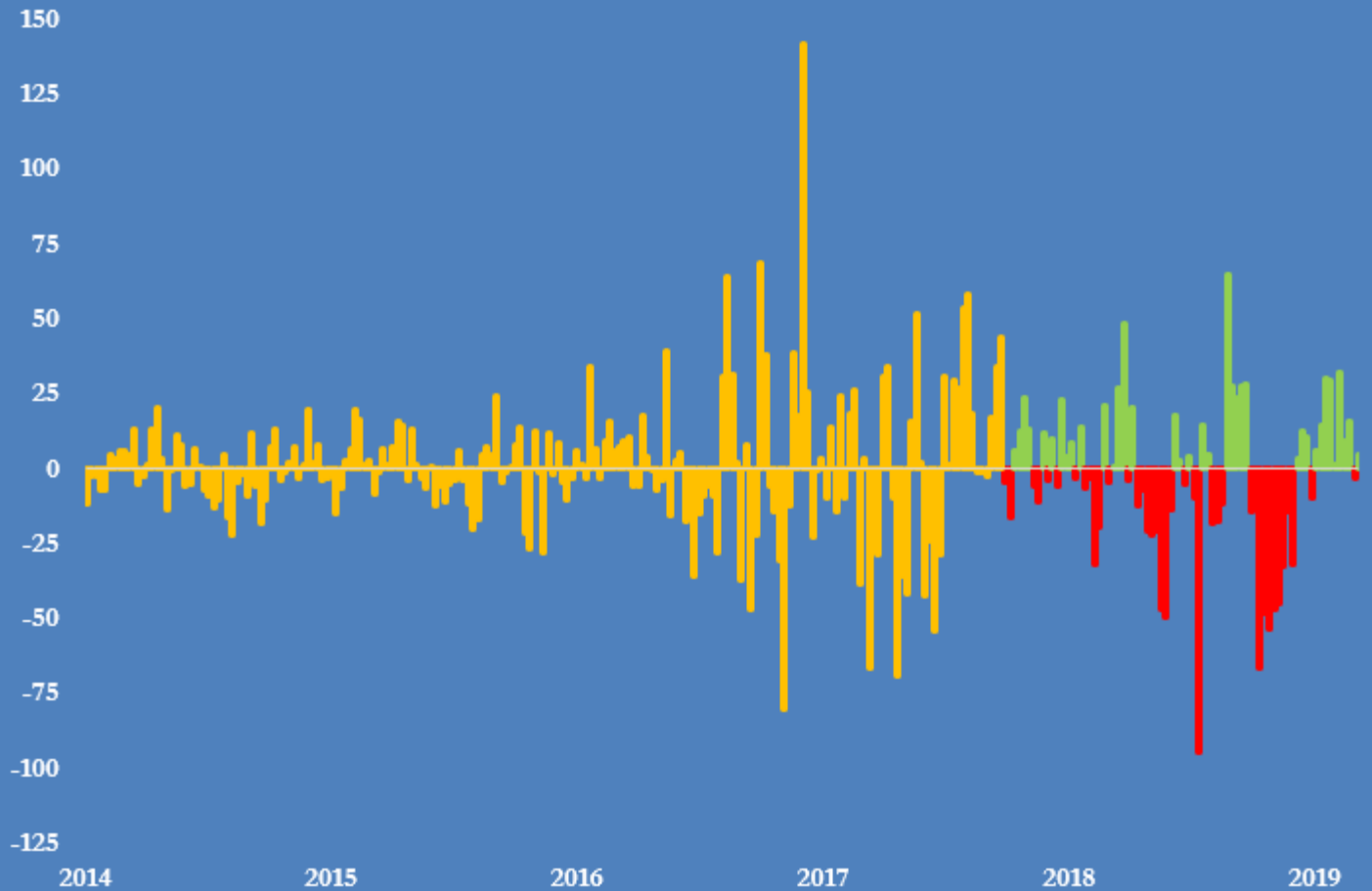
Hedge funds raised net long position in ICE Brent by +5 million bbl to 293 million bbl (longs +9mn, shorts +4mn)

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



Hedge funds raised net long position in Brent by +5 million bbl after cutting it by -4 million bbl the prior week

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



Source: ICE Futures Europe

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Hedge fund ratio of long to short positions in Brent fell to 5.90 from a recent peak of 6.21 prior week but up from recent low of 2.15 on Dec 11

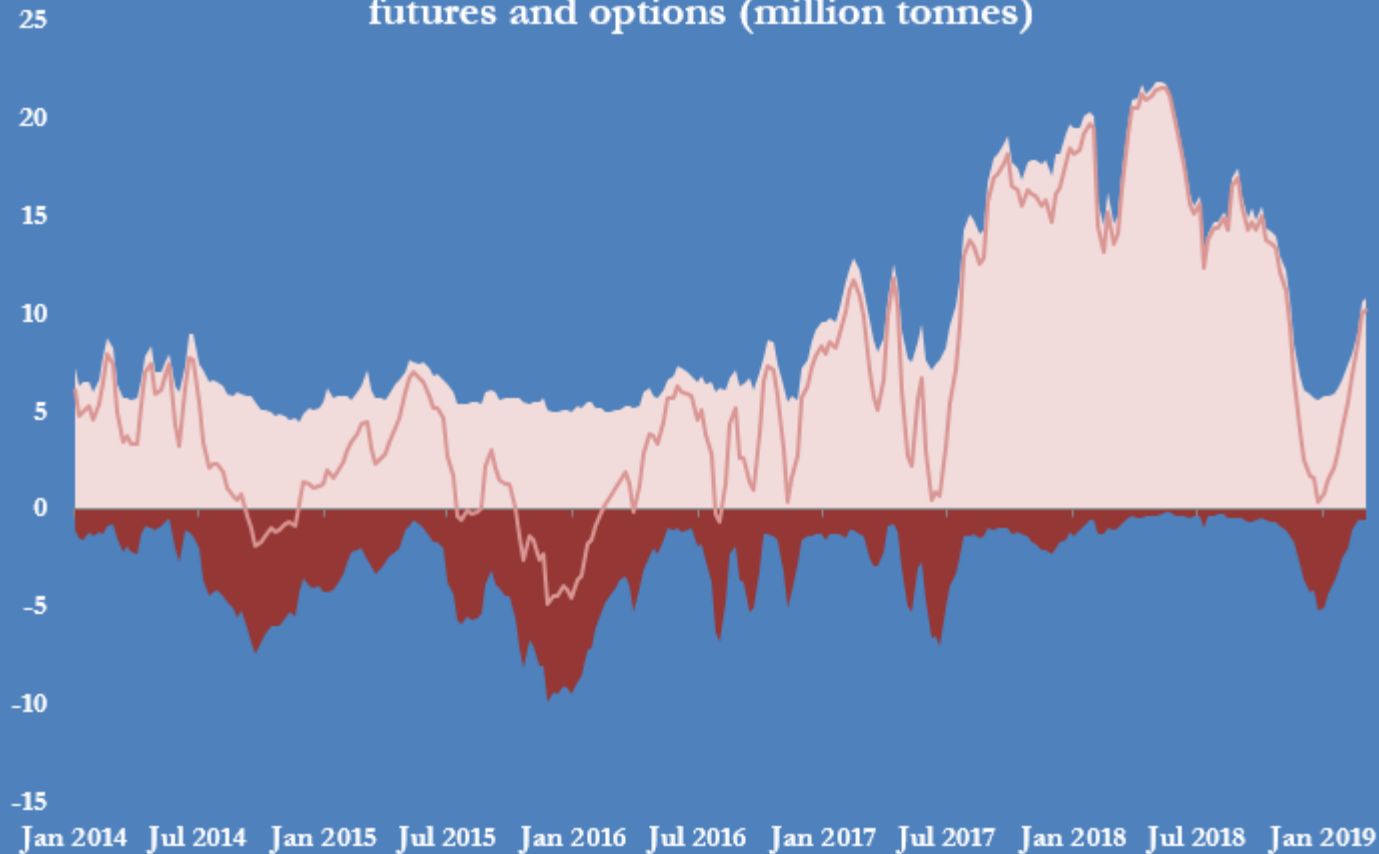
Ratio of money managers' long to short positions
in ICE Brent (*semi-log scale*)



Source: ICE Futures Europe
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Hedge funds raised net long position in ICE gasoil by +0.22 million tonnes to 10.23 million tonnes (longs +0.22mn, shorts unchanged)

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

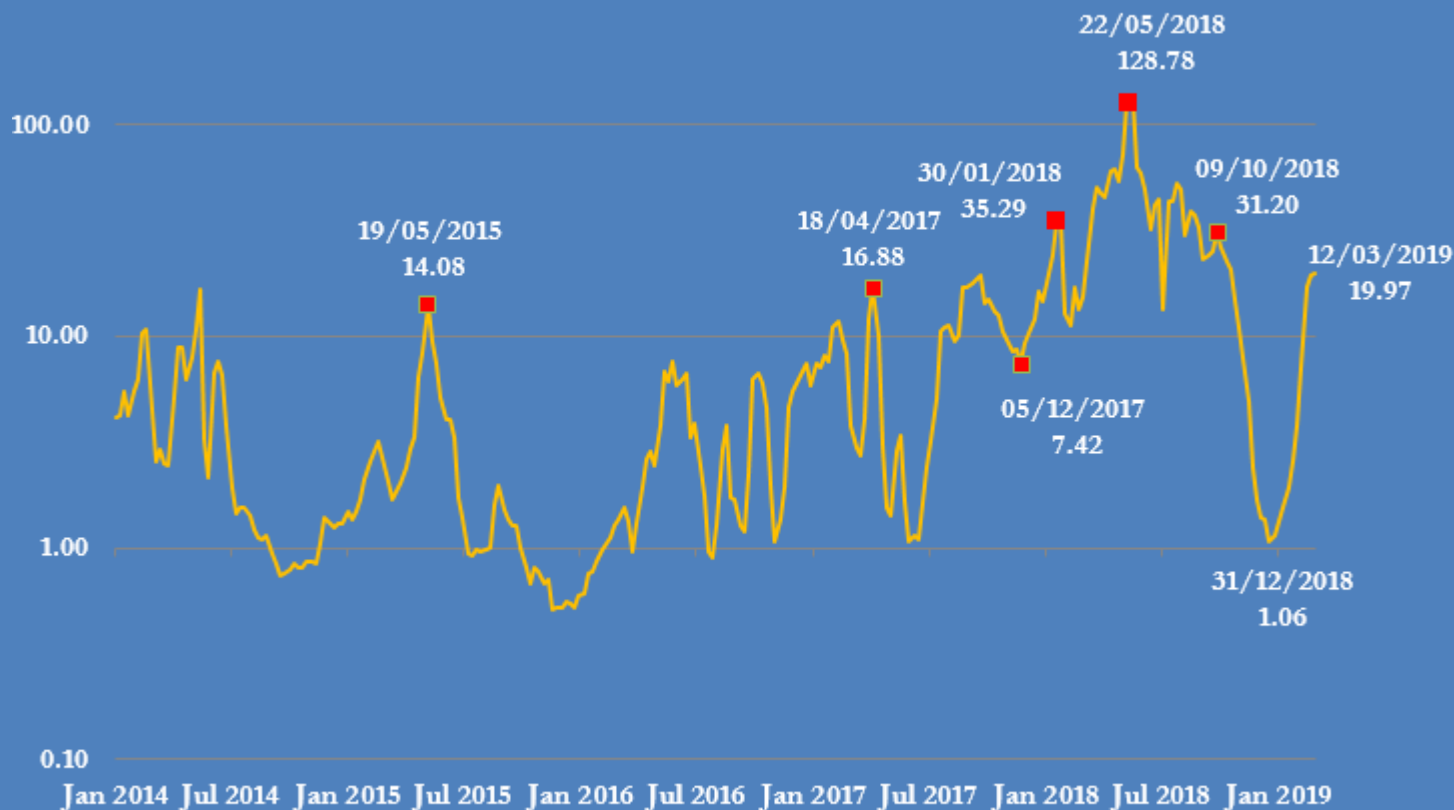


■ Gross Long Positions
■ Gross Short Positions
— Net Long (+) or Short (-) Position

Source: ICE Futures Europe
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Hedge fund ratio of long to short positions in gasoil edged up to 19.97 from 19.55 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 (*semi-log scale*)



Source: ICE Futures Europe
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