CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 30 Apr 2019
Hedge funds cut net long position in petroleum complex by -17 million bbl to 894 million bbl (longs +1mn, shorts +18mn)

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 cut net long position in six major petroleum contracts by -17 million bbl after raising it by +609 million bbl in previous 15 weeks

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

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge fund ratio of long to short positions in petroleum fell to 7.55 from a recent high of 8.68 the prior week.

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds kept total long positions in petroleum at 1,030 million bbl, unchanged from the previous week.

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 to 137 million bbl from a recent low of 119 million bbl the previous week.

Money managers’ total 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 cut combined net long position in Brent+WTI by -11 million bbl to 712 million bbl (longs +2mn, shorts +13mn)
Hedge funds cut Brent+WTI net long position by -11 million bbl, the first reduction in 10 weeks

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

Source: US Commodity Futures Trading Commission, ICE Futures Europe
@JKempEnergy
Hedge funds’ ratio of long to short positions in Brent+WTI fell to 9.08 from a recent high of 10.58 the prior week.

Source: US Commodity Futures Trading Commission, ICE Futures Europe
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Hedge funds raised net long position in ICE Brent by +8 million bbl to 404 million bbl (longs +5mn, shorts -3mn)
Hedge funds have raised net long position in Brent in 19 out of the last 21 weeks by a total of +268 million bbl since Dec 11
Hedge fund ratio of long to short positions in Brent rose to 14.84 from 13.38 the prior week and a recent low of just 2.15 on Dec 11.

Source: ICE Futures Europe
@JKempEnergy
Hedge funds cut net long position in NYMEX+ICE WTI by -19 million bbl to 308 million (longs -3mn, shorts +15mn)
Hedge funds cut net long position in NYMEX+ICE WTI by -19 million bbl, after increasing it by a total of +242 million bbl since Jan 8
Hedge fund ratio of long to short positions in NYMEX+ICE WTI fell to 6.23 from a recent peak of 8.52 the prior week.
Hedge funds raised short positions in NYMEX WTI to 28 million bbl from a low of 24 million the previous week, first increase in 10 weeks.
Hedge funds have closed out all short positions they started to initiate in late Aug, but too early to tell if they are initiating a new short-selling cycle.
Hedge funds raised net long position in NYMEX gasoline by +3 million bbl to 115 million bbl (longs +4mn, shorts +1mn)

Money managers' long and short positions in New York gasoline futures and options, NYMEX RBOB contract, million barrels

Source: US Commodity Futures Trading Commission @JKempEnergy
Hedge fund ratio of long to short positions in gasoline fell to 27.95 from 35.16 the previous week and a record high of 38.58 on Apr 16
Hedge funds cut net long position in NYMEX heating oil by -2 million bbl to 1 million bbl (longs -2mn, shorts unchanged)
Hedge fund ratio of long to short positions in heating oil was basically unchanged at 1.06.

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

Source: US Commodity Futures Trading Commission
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Hedge funds cut net long position in ICE gasoil by -1.02 million tonnes to 8.61 million tonnes (longs -0.42mn, shorts +0.60mn)
Hedge fund ratio of long to short positions in gasoil fell to 6.09 from 9.86 the prior week and down from a recent high of 19.97 on Mar 12.

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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