CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 11 June 2019
Hedge funds cut net long position in petroleum complex by -96 million bbl to 525 million bbl (longs -54mn, shorts +42mn)

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 in petroleum by -396 million bbl in last seven weeks after raising it +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 3.31 from 4.34 the prior week and recent high of 8.68 on Apr 23

Ratio of money manager long to short positions in petroleum (Brent+WTI+gasoline+heating oil+ gasoil) (log-scale)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds cut total long positions in petroleum by 54 million bbl to 752 million bbl
Hedge funds raised short positions in petroleum complex to 228 million bbl from recent low of 119mn bbl on Apr 23.
Hedge funds cut combined net long position in Brent+WTI by -64 million bbl to 439 million bbl (longs -33mn, shorts +31mn)
Hedge funds have cut Brent+WTI net long position by -284 million bbl in last seven weeks, after raising it by +480 million bbl over prior 15 wks.

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

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 3.37 from 4.95 the prior week and recent high of 10.58 on Apr 23.
Hedge funds cut net long position in ICE Brent by -12 million bbl to 292 million bbl (longs -5mn, shorts +7mn)
Hedge funds have cut net long position in Brent by -114 million bbl over last five weeks, after increasing it by +270 million bbl since Dec 4.
Hedge fund ratio of long to short positions in Brent fell to 6.40 from 7.46 the prior week and a recent high of 15.55 on May 7.
Hedge funds cut net long position in NYMEX+ICE WTI by -52 million bbl to 147 million (longs -28mn, shorts +24mn)

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

Source: CME Group, ICE Futures Europe  
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Hedge funds have cut net long position in NYMEX+ICE WTI by -180mn bbl in last seven weeks, after increasing it by +242 million bbl since Jan 8.

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 2.41 from 3.48 the prior week and recent peak of 8.52 on Apr 23.

Source: US Commodity Futures Trading Commission
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Hedge funds raised short positions in NYMEX WTI by +25 million bbl to 79 million bbl from a low of 24 million bbl on April 23.
Hedge funds are building a large short position in NYMEX WTI, the 12th short-selling cycle since the start of 2015.
Hedge funds cut net long position in NYMEX gasoline by -8 million bbl to 74 million bbl (longs -7mn, shorts unchanged)
Hedge fund ratio of long to short positions in gasoline fell to 11.52 from 13.42 the previous week and a record high of 38.58 on Apr 16.
Hedge funds cut net long position in NYMEX heating oil by -6 million bbl to 19 million bbl *NET SHORT* (longs -2mn, shorts +4mn)
Hedge fund ratio of long to short positions in heating oil fell to 0.52 from 0.63 the previous week and the lowest since Jun 2017.
Hedge funds cut net long position in ICE gasoil by -2.38 million tonnes to 4.11 million tonnes (longs -1.54mn, shorts +0.84mn)
Hedge fund ratio of long to short positions in gasoil fell to 2.33 from 3.89 the prior week and a recent high of 35.72 on May 21

Source: ICE Futures Europe
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