CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 9 July 2019
Hedge funds left net long position in petroleum complex unchanged at 563 million bbl (longs +2mn, shorts +2mn)

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 left net long position in petroleum unchanged after raising it by +41 million bbl over the previous two weeks.
Hedge fund ratio of long to short positions in petroleum edged down to 3.91 from 3.94 the prior week but still up from recent low of 3.31 on Jun 11.

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 raised total long positions in petroleum by +2 million bbl to 757 million bbl

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 the petroleum complex by +2 million bbl to 194 million bbl
Hedge funds cut combined net long position in Brent+WTI by -9 million bbl to 421 million bbl (longs -7mn, shorts +2mn)

Money managers' long and short positions in the three main crude oil futures and options contracts (million barrels)
(NYMEX WTI, ICE WTI and ICE Brent)

Source: CME Group, ICE Futures Europe
@JKempEnergy
Hedge funds have cut Brent+WTI net long position in ten of the last 11 weeks by a total of -302 million bbl.

Source: US Commodity Futures Trading Commission, ICE Futures Europe
@JKempEnergy
Hedge funds’ ratio of long to short positions in Brent+WTI edged down to 3.82 from 3.92 the prior week.
Hedge funds cut net long position in ICE Brent by -4 million bbl to 244 million bbl (longs -2mn, shorts +2mn)
Hedge funds have cut net long position in Brent by -162 million bbl over last nine weeks, after increasing it by +270 million bbl since Dec 4.
Hedge fund ratio of long to short positions in Brent fell to 4.26 from 4.41 the prior week and a recent high of 15.55 on May 7.
Hedge funds cut net long position in NYMEX+ICE WTI by -5 million bbl to 177 million (longs -6mn, shorts unchanged)

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 cut net long position in NYMEX+ICE WTI by -5 million bbl after raising it by +36 million bbl over the previous three weeks.
Hedge fund ratio of long to short positions in NYMEX+ICE WTI dipped to 3.38 from 3.45 the prior week.
Hedge funds cut short positions in NYMEX WTI by -1 million bbl to 51 million bbl, the fourth consecutive week of short-covering.
Hedge funds have been closing out short sales, with short positions down to 51 million from a cycle-high of 79 million on Jun 11.

Money managers' short positions in NYMEX WTI in 2015-19

Accumulation and liquidation of short positions
Short positions shown negative, contracts of 000 bbl

Source: U.S. Commodity Futures Trading Commission @JKempEnergy
Hedge funds raised net long position in NYMEX gasoline by +2 million bbl to 95 million bbl (longs +2mn, 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
@J Kemp Energy
Hedge fund ratio of long to short positions in gasoline rose to 20.20 from 18.00 the previous week and a recent low of 11.52 on Jun 11

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds raised net long position in NYMEX heating oil by +3 million bbl to 5 million bbl (longs +2mn, shorts -1mn)
Hedge fund ratio of long to short positions in heating oil rose to 1.25 from 1.09 the previous week and a recent low of 0.52 on Jun 11.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds raised net long position in ICE gasoil by +0.54 million tonnes to 5.69 million tonnes (longs +0.74mn, shorts +0.20mn)

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 3.13 from 3.08 the prior week and a recent low of 2.33 on Jun 11.

Source: ICE Futures Europe
@JKempEnergy