CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 1 Oct 2019
Hedge funds cut net long position in petroleum complex by -96 million bbl to 532 million bbl (longs -71mn, shorts +25mn)
Hedge funds are running a dynamic net long position (minus structural long and short elements) of 41 million bbl.

Money managers' total long and short positions in Brent, WTI, U.S. gasoline, U.S. heating oil and European gasoil (million bbl) (minus "structural" long and short positions)

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds have cut net long position in petroleum for two weeks by a total of -111 million bbl, after raising it +144 million in prior two 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 3.39 from 4.17 the prior week and a recent high of 4.39 on Sep 17.
Hedge funds cut the ratio of long to short positions in all elements of the petroleum complex

Ratio of money managers' long to short positions in crude, gasoline and middle distillates, 2014-2019
Brent, WTI, RBOB, U.S. heating oil and European gasoil, semi-log scale

Sources: NYMEX, ICE Futures Europe, CFTC @JKempEnergy
Hedge funds cut combined net long position in Brent+WTI by -81 million bbl to 401 million bbl (longs -61mn, shorts +20mn)
Hedge funds have cut combined Brent+WTI net long position -104mn bbl over last two weeks, after raising it by +84mn over prior two weeks.
Hedge funds’ ratio of long to short positions in Brent+WTI fell to 3.39 from 4.25 the prior week and a recent high of 4.78 on Sep 10.

Source: US Commodity Futures Trading Commission, ICE Futures Europe
@JKempEnergy
Hedge funds cut net long position in ICE Brent by -17 million bbl to 253 million bbl (longs -17mn, shorts unchanged)
Hedge funds cut net long position in Brent by -41 million bbl in last three weeks after raising it by +74 million bbl over previous three weeks.
Hedge fund ratio of long to short positions in Brent fell to 4.30 from 4.49 the prior week and a recent high of 5.18 on Sep 10.
Hedge funds cut net long position in NYMEX+ICE WTI by -64 million bbl to 148 million (longs -44mn, shorts +20mn)
Hedge funds cut net long position in NYMEX+ICE WTI by -64 million bbl, the largest one-week reduction for more than two years.
Hedge fund ratio of long to short positions in NYMEX+ICE WTI fell to 2.62 from 3.99 the prior week and a recent high of 4.34 on Sep 10.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds cut net long position in NYMEX gasoline by -6 million bbl to 58 million bbl (longs -1mn, shorts +4mn)
Hedge fund ratio of long to short positions in gasoline fell to 4.47 from a high of 6.09 the previous week.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds cut net long position in NYMEX heating oil by -5 million bbl to 5 million bbl (longs -3mn, shorts +2mn)
Hedge fund ratio of long to short positions in heating oil fell to 1.20 from 1.43 the prior week.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds cut net long position in ICE gasoil by -0.55 million tonnes to 9.02 million tonnes (longs -0.68mn, shorts -0.13mn)
Hedge fund ratio of long to short positions in gasoil edged up to 6.59 from 6.50 the prior week and a recent low of 2.16 on Sep 3.

Source: ICE Futures Europe
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