CFTC and ICE commitments of traders reports
Selected indicators

JOHN KEMP
REUTERS
Data for the week ending 15 Oct 2019
Hedge funds cut net long position in petroleum complex by -4 million bbl to 433 million bbl (longs +9mn, shorts +14mn)

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’ structural long and short positions in six major petroleum contracts (shown by broken lines)

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

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
@JKempEnergy
Hedge funds are running a dynamic net position (minus structural long and short elements) of 58 million bbl **NET SHORT**

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 by -210 million bbl in last four weeks after raising it by +144 million bbl over previous two weeks.
Hedge fund ratio of long to short positions in petroleum fell to 2.52 from 2.61 the prior week and the lowest since Jan 22.
Hedge funds cut ratio of long to short positions in crude and distillates while boosting it slightly in gasoline.