CFTC and ICE commitments of traders reports
Selected indicators

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REUTERS
Data for the week ending 4 Sep 2018
Hedge funds raised net long position in petroleum complex by +47 million bbl to 1,075 million bbl (longs +54mn, shorts +7mn)

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 raised net long position in petroleum by +172 million bbl in last two weeks after cutting it by -508 million bbl since Apr 17.
Hedge fund ratio of long to short positions in petroleum edged down to 11.13 from 11.38 the prior week.

Source: U.S. Commodity Futures Trading Commission, ICE Futures Europe
Hedge funds raised total long positions in petroleum by $+54$ million bbl to $1,181$ million bbl.
Hedge funds raised short positions in petroleum complex by +7 million bbl to 106 million bbl, from a multi-year low of 99 million prior week.
Hedge funds raised combined net long position in Brent+WTI by +44 million bbl to 803 million (longs +47mn, shorts +3mn)
Hedge funds have raised Brent+WTI net long position by +138 million bbl in last two weeks.
Hedge funds’ ratio of long to short positions in Brent+WTI rose to 11.60 from 11.43 the previous week and recent low of 8.13 on Aug 21
Hedge funds raised net long position in ICE Brent by +28 million bbl to 417 million bbl (longs +30mn, shorts +2mn)
Hedge funds have raised net long position in Brent by +92 million bbl in last two weeks.
Hedge fund ratio of long to short positions in Brent edged up to 11.17 from 11.01 the prior week and recent low of 6.36 on May 29.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds raised net long position in NYMEX+ICE WTI by +17 million bbl to 386 million (longs +18mn, shorts +1mn)

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 raised net long position in NYMEX+ICE WTI by a total of +45 million bbl in last two weeks.

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

Source: U.S. Commodity Futures Trading Commission  
@JKempEnergy
Hedge fund ratio of long to short positions in NYMEX+ICE WTI rose to 12.10 from 11.91 the prior week and recent low of 7.46 on Aug 21.

Source: US Commodity Futures Trading Commission
@JKempEnergy
Hedge funds raised short positions in NYMEX WTI by +4 million bbl to 26 million bbl.
Hedge funds show no sign of initiating another short-selling cycle in NYMEX WTI, with short positions close to post-2014 lows.

Money managers' short positions in NYMEX WTI in 2015-18

Accumulation and liquidation of short positions

Short positions shown negative, contracts of 000 bbl

Source: U.S. Commodity Futures Trading Commission
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Hedge funds cut net long position in NYMEX gasoline by -4 million bbl to 83 million bbl (longs -2mn, shorts +2mn)
Hedge fund ratio of long to short positions in gasoline fell to 12.67 from 18.14 the prior week.

Source: US Commodity Futures Trading Commission
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Hedge funds raised net long position in NYMEX heating oil by +4 million bbl to 63 million bbl (longs +5mn, shorts +2mn)

Money managers' long and short positions in New York heating oil futures and options, NYMEX #2 heating oil, million barrels

Source: US Commodity Futures Trading Commission
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Hedge fund ratio of long to short positions in heating oil fell to 4.19 from 4.30 the prior week.
Hedge funds raised net long position in ICE gasoil by +0.40 million tonnes to 17.40 million tonnes (longs +0.43mn, shorts +0.03mn)
Hedge fund ratio of long to short positions in gasoil edged down to 37.02 from 38.80 the prior week.
Hedge funds cut combined net long position in NYMEX+ICE U.S. gas by -195 bcf to 1,729 bcf (longs -67 bcf, shorts +128 bcf)
Hedge funds have cut net long position in U.S. natural gas by -493 bcf in last two weeks after raising it by +1,491 bcf in the previous four weeks.

Money managers' net long position in U.S. natural gas
Combined NYMEX + ICE contracts, weekly change, billion cubic feet

Source: US Commodity Futures Trading Commission
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Hedge fund ratio of long to short positions in U.S. gas fell to 2.65 from 3.09 the prior week and recent high of 3.47 on Aug 21.

Ratio of money managers' long to short positions in U.S. natural gas (NYMEX +ICE)

Source: US Commodity Futures Trading Commission
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