

Compression Cycle Open Interest Change Report May 14, 2019

Description

Summary

There are 3 Compression Cycle Net Open Interest (OI) reports broken out by Futures, Puts and Calls in the tabs below

This report provides net change in open interest by Futures, Calls and Puts. The format of this report follows the structure below.

Futures

Product	Period Code	Net OI Change
Product Total		<i>Net change in OI for Futures by Product</i>
Grand Total		<i>Net change in OI across all Futures</i>

Calls

Product	Period Code	Strike	Net OI Change
Product Total			<i>Net change in OI for Calls by product</i>
Period Code Total	<i>YYYYMM Total</i>		<i>Net change in OI for Calls by period code</i>
Product Detail	<i>YYYYMM</i>	<i>1234</i>	<i>Net change in OI for Calls by strike</i>
Grand Total			<i>Net change in OI across all Calls</i>

Puts

Product	Period Code	Strike	Net OI Change
Product Total			<i>Net change in OI for Puts by product</i>
Period Code Total	<i>YYYYMM Total</i>		<i>Net change in OI for Puts by period code</i>
Product Detail	<i>YYYYMM</i>	<i>1234</i>	<i>Net change in OI for Puts by strike</i>
Grand Total			<i>Net change in OI across all Puts</i>

No Futures Net OI Change

Calls Net OI Change

Prod Code	Period Code	Strike	Net OI Change
ES			-13081
ES	201906		-12610
ES	201906	2175	7
ES	201906	2685	-78
ES	201906	2695	587
ES	201906	2740	-31
ES	201906	2795	-19
ES	201906	2800	-50
ES	201906	2815	-513
ES	201906	2835	323
ES	201906	2840	-200
ES	201906	2845	-200
ES	201906	2850	-508
ES	201906	2855	-200
ES	201906	2860	-43
ES	201906	2865	-8
ES	201906	2870	-143
ES	201906	2875	-310
ES	201906	2880	-361
ES	201906	2885	-350
ES	201906	2890	-123
ES	201906	2895	-50
ES	201906	2900	-1159
ES	201906	2910	-196
ES	201906	2915	-232
ES	201906	2920	-619
ES	201906	2925	-87
ES	201906	2930	-166
ES	201906	2935	-70
ES	201906	2940	-374
ES	201906	2945	-36
ES	201906	2950	-631
ES	201906	2955	-161
ES	201906	2960	-158
ES	201906	2975	-98
ES	201906	2985	-344
ES	201906	2990	1819
ES	201906	2995	-18

ES	201906	3005	-39
ES	201906	3010	-32
ES	201906	3015	-231
ES	201906	3020	-170
ES	201906	3025	-545
ES	201906	3030	-233
ES	201906	3035	-17
ES	201906	3045	-202
ES	201906	3050	-413
ES	201906	3055	-212
ES	201906	3060	-174
ES	201906	3070	-34
ES	201906	3075	-37
ES	201906	3080	-293
ES	201906	3085	-366
ES	201906	3090	-51
ES	201906	3100	-1837
ES	201906	3110	-175
ES	201906	3120	-81
ES	201906	3125	-267
ES	201906	3130	-329
ES	201906	3140	-749
ES	201906	3150	-188
ES	201906	3160	-147
ES	201906	3175	-65
ES	201906	3190	-50
ES	201906	3200	-180
ES	201906	3220	-143
ES	201906	3250	-200
ES	201906	3300	-100
ES	201906	3400	-250
ES	201909		93
ES	201909	2595	331
ES	201909	2925	-200
ES	201909	2930	-100
ES	201909	2965	-39
ES	201909	2990	-48
ES	201909	3025	-195
ES	201909	3030	-90
ES	201909	3040	-104
ES	201909	3050	-309

ES	201909	3070	-2
ES	201909	3080	-60
ES	201909	3100	-150
ES	201909	3110	-66
ES	201909	3120	1520
ES	201909	3175	-364
ES	201909	3225	-1
ES	201909	3240	-30
ES	201912		-564
ES	201912	2525	1
ES	201912	3100	-3
ES	201912	3140	-83
ES	201912	3175	-50
ES	201912	3225	-31
ES	201912	3240	-200
ES	201912	3430	-80
ES	201912	3700	-113
ES	201912	3850	-5
EV			-61
EV	201906		-65
EV	201906	2925	-15
EV	201906	3050	-50
EV	201907		4
EV	201907	2645	2
EV	201907	2845	2
EW			-4542
EW	201906		-3552
EW	201906	2750	-7
EW	201906	2770	-1
EW	201906	2790	-16
EW	201906	2820	-31
EW	201906	2825	-4
EW	201906	2840	17
EW	201906	2850	-68
EW	201906	2865	-27
EW	201906	2870	-78
EW	201906	2875	-256
EW	201906	2885	-50
EW	201906	2890	-7
EW	201906	2900	-5
EW	201906	2915	-3

EW	201906	2920	-23
EW	201906	2930	-40
EW	201906	2950	-354
EW	201906	2955	-206
EW	201906	2960	-1
EW	201906	2965	-250
EW	201906	2980	-2
EW	201906	2985	-3
EW	201906	2990	-58
EW	201906	2995	-46
EW	201906	3000	-274
EW	201906	3005	1395
EW	201906	3010	-70
EW	201906	3015	-57
EW	201906	3025	-282
EW	201906	3030	-49
EW	201906	3035	-460
EW	201906	3040	-50
EW	201906	3045	-250
EW	201906	3050	-108
EW	201906	3055	-101
EW	201906	3060	-223
EW	201906	3065	-143
EW	201906	3070	-398
EW	201906	3075	-88
EW	201906	3080	-321
EW	201906	3085	-52
EW	201906	3095	-176
EW	201906	3100	-32
EW	201906	3120	-50
EW	201906	3125	-58
EW	201906	3140	-162
EW	201906	3170	-18
EW	201906	3180	-5
EW	201906	3230	-1
EW	201907		-904
EW	201907	2940	-20
EW	201907	2950	-1
EW	201907	3000	-100
EW	201907	3050	-100
EW	201907	3125	-7

EW	201907	3190	-91
EW	201907	3240	-22
EW	201907	3270	-6
EW	201907	3275	-32
EW	201907	3280	-43
EW	201907	3290	-11
EW	201907	3300	-42
EW	201907	3310	-29
EW	201907	3340	-400
EW	201908		-86
EW	201908	2750	-22
EW	201908	3010	-5
EW	201908	3110	-8
EW	201908	3130	-49
EW	201908	3175	-2
EW1			-1
EW1	201906		-1
EW1	201906	2760	-1
EW1	201906	2765	-1
EW1	201906	2775	-1
EW1	201906	2785	-1
EW1	201906	2795	-1
EW1	201906	2800	-1
EW1	201906	2805	-2
EW1	201906	2810	-1
EW1	201906	2820	-44
EW1	201906	2835	73
EW1	201906	2840	-10
EW1	201906	2850	-100
EW1	201906	2855	-10
EW1	201906	2860	-18
EW1	201906	2870	-130
EW1	201906	2875	-10
EW1	201906	2885	-12
EW1	201906	2900	-100
EW1	201906	2915	-43
EW1	201906	2930	-66
EW1	201906	2935	-164
EW1	201906	2950	-40
EW1	201906	2955	-19
EW1	201906	2960	1470

EW1	201906	2965	-34
EW1	201906	2975	-20
EW1	201906	2980	-9
EW1	201906	2990	-52
EW1	201906	2995	-1
EW1	201906	3000	-25
EW1	201906	3005	-1
EW1	201906	3020	-3
EW1	201906	3025	-1
EW1	201906	3035	-1
EW1	201906	3040	-2
EW1	201906	3045	-200
EW1	201906	3050	-218
EW1	201906	3055	-102
EW1	201906	3070	-48
EW1	201906	3085	-50
EW1	201906	3090	-2
EW2			367
EW2	201906		367
EW2	201906	2835	44
EW2	201906	2970	542
EW2	201906	3025	-5
EW2	201906	3035	-1
EW2	201906	3070	-3
EW2	201906	3080	-10
EW2	201906	3095	-100
EW2	201906	3250	-100
EW3			-5601
EW3	201907		-5481
EW3	201907	2805	-23
EW3	201907	2840	9
EW3	201907	2850	-66
EW3	201907	2870	-50
EW3	201907	2905	-330
EW3	201907	2930	-10
EW3	201907	2940	-100
EW3	201907	2950	-360
EW3	201907	2955	-400
EW3	201907	2965	-11
EW3	201907	2970	-42
EW3	201907	2975	-330

EW3	201907	2980	-81
EW3	201907	2990	-198
EW3	201907	2995	-32
EW3	201907	3005	-16
EW3	201907	3010	-11
EW3	201907	3025	-451
EW3	201907	3045	-14
EW3	201907	3060	-50
EW3	201907	3065	-150
EW3	201907	3070	-279
EW3	201907	3080	-18
EW3	201907	3085	-350
EW3	201907	3090	-220
EW3	201907	3095	-21
EW3	201907	3100	-12
EW3	201907	3110	-200
EW3	201907	3120	-266
EW3	201907	3125	-467
EW3	201907	3130	-50
EW3	201907	3140	-11
EW3	201907	3150	-400
EW3	201907	3175	-321
EW3	201907	3200	-150
EW3	201908		-120
EW3	201908	2850	-20
EW3	201908	3080	-33
EW3	201908	3090	-19
EW3	201908	3120	-35
EW3	201908	3150	-13
SP			-187
SP	201906		-114
SP	201906	2700	29
SP	201906	2850	-46
SP	201906	2900	-25
SP	201906	2985	26
SP	201906	3150	-98
SP	201909		-73
SP	201909	2000	1
SP	201909	2575	3
SP	201909	2845	23
SP	201909	2875	-75

SP	201909	2925	-25
Grand Total			-23106

Puts Net OI Change

Prod Code	Period Code	Strike	Net OI Change
ES			-27529
ES	201906		-23790
ES	201906	2175	-449
ES	201906	2185	-108
ES	201906	2200	-327
ES	201906	2205	-41
ES	201906	2220	-78
ES	201906	2240	-51
ES	201906	2245	-50
ES	201906	2250	-10
ES	201906	2265	-37
ES	201906	2270	-152
ES	201906	2275	-547
ES	201906	2285	-200
ES	201906	2290	-50
ES	201906	2300	-814
ES	201906	2305	-1
ES	201906	2310	-302
ES	201906	2320	-77
ES	201906	2330	-350
ES	201906	2350	-549
ES	201906	2355	-5
ES	201906	2360	-10
ES	201906	2370	-212
ES	201906	2375	-556
ES	201906	2380	-154
ES	201906	2385	-81
ES	201906	2390	-138
ES	201906	2400	-1403
ES	201906	2405	-50
ES	201906	2410	-7
ES	201906	2415	-60
ES	201906	2420	-62
ES	201906	2430	-26
ES	201906	2435	-109
ES	201906	2440	-3
ES	201906	2445	-123
ES	201906	2450	-10

ES	201906	2455	-24
ES	201906	2460	-107
ES	201906	2475	-237
ES	201906	2480	-1
ES	201906	2485	-38
ES	201906	2500	-850
ES	201906	2510	-11
ES	201906	2515	-100
ES	201906	2520	-73
ES	201906	2525	-683
ES	201906	2530	-50
ES	201906	2535	-200
ES	201906	2545	-71
ES	201906	2555	-25
ES	201906	2565	-76
ES	201906	2580	-248
ES	201906	2585	-28
ES	201906	2590	-45
ES	201906	2600	-1178
ES	201906	2605	-146
ES	201906	2610	-51
ES	201906	2620	-65
ES	201906	2625	-364
ES	201906	2630	-96
ES	201906	2635	-117
ES	201906	2640	-181
ES	201906	2645	-72
ES	201906	2650	-940
ES	201906	2655	-74
ES	201906	2660	-40
ES	201906	2665	-61
ES	201906	2670	-88
ES	201906	2675	-811
ES	201906	2680	-28
ES	201906	2685	-50
ES	201906	2695	-214
ES	201906	2700	-477
ES	201906	2705	-54
ES	201906	2710	-208
ES	201906	2715	-30
ES	201906	2720	-96

ES	201906	2735	-299
ES	201906	2740	-82
ES	201906	2745	-50
ES	201906	2755	-92
ES	201906	2760	-2
ES	201906	2765	-32
ES	201906	2770	-553
ES	201906	2780	-6
ES	201906	2785	-134
ES	201906	2790	-10
ES	201906	2800	-563
ES	201906	2805	-75
ES	201906	2810	-191
ES	201906	2815	-788
ES	201906	2820	-457
ES	201906	2825	-549
ES	201906	2830	-81
ES	201906	2835	-70
ES	201906	2840	-1
ES	201906	2845	-25
ES	201906	2850	-455
ES	201906	2855	-142
ES	201906	2860	-222
ES	201906	2865	-112
ES	201906	2870	-194
ES	201906	2875	-1560
ES	201906	2880	-181
ES	201906	2890	-93
ES	201906	2895	-240
ES	201906	2900	-455
ES	201906	2905	-2
ES	201906	2910	-217
ES	201906	2915	-154
ES	201906	2920	-141
ES	201906	2925	-281
ES	201906	2930	-183
ES	201906	2940	-229
ES	201906	2945	-155
ES	201906	2950	-550
ES	201906	2955	-100
ES	201906	2985	2077

ES	201906	3060	-647
ES	201906	3525	16
ES	201909		-3383
ES	201909	1875	-50
ES	201909	1920	-36
ES	201909	1950	-133
ES	201909	2000	-10
ES	201909	2025	-30
ES	201909	2050	-100
ES	201909	2080	-282
ES	201909	2175	-99
ES	201909	2190	-60
ES	201909	2220	-10
ES	201909	2250	-228
ES	201909	2275	-100
ES	201909	2280	-93
ES	201909	2325	-438
ES	201909	2450	-250
ES	201909	2550	-500
ES	201909	2575	-150
ES	201909	2595	-593
ES	201909	2610	-100
ES	201909	2620	-50
ES	201909	2630	-26
ES	201909	2650	-50
ES	201909	2685	-9
ES	201909	2690	-40
ES	201909	2695	-819
ES	201909	2705	-164
ES	201909	2795	-425
ES	201909	2875	-41
ES	201909	2905	-50
ES	201909	2950	-29
ES	201909	3110	1582
ES	201912		-356
ES	201912	2840	6
ES	201912	2900	-315
ES	201912	2950	-50
ES	201912	3200	3
EV			-182
EV	201906		-160

EV	201906	2200	-60
EV	201906	2820	-50
EV	201906	2860	-50
EV	201907		-22
EV	201907	2300	-35
EV	201907	2645	13
EW			-8263
EW	201906		-6844
EW	201906	2125	-50
EW	201906	2175	-328
EW	201906	2220	-50
EW	201906	2230	-6
EW	201906	2240	-500
EW	201906	2250	-57
EW	201906	2270	-44
EW	201906	2275	-88
EW	201906	2280	-12
EW	201906	2290	-13
EW	201906	2300	-133
EW	201906	2325	-1
EW	201906	2350	-8
EW	201906	2400	-281
EW	201906	2410	-11
EW	201906	2420	-50
EW	201906	2450	-100
EW	201906	2460	-18
EW	201906	2480	-50
EW	201906	2500	-37
EW	201906	2510	-7
EW	201906	2525	-7
EW	201906	2560	-14
EW	201906	2565	-84
EW	201906	2575	-315
EW	201906	2585	-50
EW	201906	2600	-16
EW	201906	2610	-54
EW	201906	2620	-28
EW	201906	2625	-21
EW	201906	2640	-1
EW	201906	2680	-234
EW	201906	2685	-36

EW	201906	2690	-60
EW	201906	2700	-215
EW	201906	2705	-150
EW	201906	2710	-1
EW	201906	2715	-249
EW	201906	2720	-22
EW	201906	2730	-33
EW	201906	2740	-21
EW	201906	2745	-62
EW	201906	2750	-450
EW	201906	2755	-43
EW	201906	2775	-100
EW	201906	2780	-34
EW	201906	2790	-64
EW	201906	2795	-54
EW	201906	2800	-272
EW	201906	2805	-32
EW	201906	2810	-54
EW	201906	2815	-65
EW	201906	2825	-204
EW	201906	2830	-250
EW	201906	2835	-77
EW	201906	2840	121
EW	201906	2845	-50
EW	201906	2850	-452
EW	201906	2855	-101
EW	201906	2870	-353
EW	201906	2880	-360
EW	201906	2885	-250
EW	201906	2890	-31
EW	201906	2900	-704
EW	201906	2905	-61
EW	201906	2910	-53
EW	201906	2915	-25
EW	201906	2920	-2
EW	201906	2925	-7
EW	201906	2930	-50
EW	201906	2940	-131
EW	201906	2945	-349
EW	201906	2950	-235
EW	201906	2975	-245

EW	201906	3005	19
EW	201906	3010	1691
EW	201907		-1342
EW	201907	2025	-50
EW	201907	2090	-100
EW	201907	2225	-100
EW	201907	2230	-7
EW	201907	2270	-8
EW	201907	2325	-50
EW	201907	2375	-100
EW	201907	2380	-84
EW	201907	2500	-40
EW	201907	2525	-106
EW	201907	2550	-200
EW	201907	2595	-23
EW	201907	2625	-50
EW	201907	2650	-400
EW	201907	2725	-10
EW	201907	2880	-1
EW	201907	2960	-14
EW	201907	3850	1
EW	201908		-77
EW	201908	2300	-32
EW	201908	2500	-29
EW	201908	2720	-20
EW	201908	2920	-21
EW	201908	2945	-7
EW	201908	3100	82
EW	201908	3160	-50
EW1			-1892
EW1	201906		-1875
EW1	201906	2390	-42
EW1	201906	2440	-30
EW1	201906	2470	-11
EW1	201906	2495	-3
EW1	201906	2500	-1
EW1	201906	2520	-3
EW1	201906	2535	-2
EW1	201906	2550	-41
EW1	201906	2595	-16
EW1	201906	2605	-18

EW1	201906	2615	-127
EW1	201906	2620	-1
EW1	201906	2645	-6
EW1	201906	2695	-2
EW1	201906	2700	-550
EW1	201906	2720	-125
EW1	201906	2730	-12
EW1	201906	2750	-77
EW1	201906	2755	-148
EW1	201906	2765	-10
EW1	201906	2770	-11
EW1	201906	2775	-32
EW1	201906	2780	-2
EW1	201906	2795	-5
EW1	201906	2800	-500
EW1	201906	2820	-31
EW1	201906	2825	-320
EW1	201906	2835	-14
EW1	201906	2845	-25
EW1	201906	2855	-27
EW1	201906	2870	-124
EW1	201906	2885	-140
EW1	201906	2900	-172
EW1	201906	2930	-79
EW1	201906	2935	-244
EW1	201906	2940	-6
EW1	201906	2965	997
EW1	201906	3300	85
EW1	201907		-17
EW1	201907	2850	-20
EW1	201907	2885	3
EW2			-408
EW2	201906		-408
EW2	201906	2250	-100
EW2	201906	2300	-50
EW2	201906	2400	-50
EW2	201906	2440	-50
EW2	201906	2450	-200
EW2	201906	2455	-250
EW2	201906	2465	-32
EW2	201906	2490	-4

EW2	201906	2495	-9
EW2	201906	2685	-3
EW2	201906	2690	-9
EW2	201906	2705	-22
EW2	201906	2710	5
EW2	201906	2730	-10
EW2	201906	2735	-10
EW2	201906	2825	-43
EW2	201906	2830	-1
EW2	201906	2840	-43
EW2	201906	2870	-39
EW2	201906	2975	512
EW3			-8848
EW3	201907		-8093
EW3	201907	2025	-46
EW3	201907	2050	-186
EW3	201907	2070	-237
EW3	201907	2075	-10
EW3	201907	2090	-61
EW3	201907	2100	-302
EW3	201907	2125	-12
EW3	201907	2130	-3
EW3	201907	2160	-23
EW3	201907	2170	-4
EW3	201907	2175	-450
EW3	201907	2225	-7
EW3	201907	2230	-36
EW3	201907	2275	-150
EW3	201907	2290	-50
EW3	201907	2300	-437
EW3	201907	2325	-50
EW3	201907	2350	-50
EW3	201907	2360	-352
EW3	201907	2375	-500
EW3	201907	2380	-100
EW3	201907	2400	-35
EW3	201907	2410	-29
EW3	201907	2420	-22
EW3	201907	2460	-100
EW3	201907	2475	-500
EW3	201907	2480	-4

EW3	201907	2530	-50
EW3	201907	2550	-59
EW3	201907	2555	-124
EW3	201907	2560	-50
EW3	201907	2590	-210
EW3	201907	2600	-60
EW3	201907	2605	-7
EW3	201907	2625	-262
EW3	201907	2635	-21
EW3	201907	2655	-150
EW3	201907	2665	-100
EW3	201907	2675	-105
EW3	201907	2750	-100
EW3	201907	2755	-3
EW3	201907	2760	-150
EW3	201907	2770	-50
EW3	201907	2775	-50
EW3	201907	2795	-44
EW3	201907	2800	-721
EW3	201907	2805	-17
EW3	201907	2820	-50
EW3	201907	2830	-100
EW3	201907	2835	-101
EW3	201907	2840	-300
EW3	201907	2855	-50
EW3	201907	2875	-100
EW3	201907	2880	-50
EW3	201907	2895	-13
EW3	201907	2900	-150
EW3	201907	2915	-100
EW3	201907	2925	-200
EW3	201907	2950	-102
EW3	201907	2955	-1
EW3	201907	3040	139
EW3	201907	3100	-346
EW3	201907	3110	-480
EW3	201908		-755
EW3	201908	1900	-74
EW3	201908	1950	-50
EW3	201908	2050	-39
EW3	201908	2190	-7

EW3	201908	2260	-11
EW3	201908	2290	-1
EW3	201908	2300	-78
EW3	201908	2340	-12
EW3	201908	2380	-50
EW3	201908	2430	-13
EW3	201908	2440	-24
EW3	201908	2500	-50
EW3	201908	2560	-11
EW3	201908	2570	-100
EW3	201908	2630	2
EW3	201908	2810	-62
EW3	201908	2830	-174
EW3	201908	2930	-50
EW3	201908	3070	49
SP			-87
SP	201906		-117
SP	201906	2200	-62
SP	201906	2300	-100
SP	201906	2400	-5
SP	201906	2650	-10
SP	201906	2675	30
SP	201906	2840	6
SP	201906	3000	24
SP	201909		30
SP	201909	2800	28
SP	201909	3110	2
Grand Total			-47209