

Compression Cycle Open Interest Change Report

November 26, 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
E1A			-1020
E1A	201912		-1020
E1A	201912	3075	-1
E1A	201912	3085	-1
E1A	201912	3100	-38
E1A	201912	3105	-35
E1A	201912	3110	-18
E1A	201912	3115	-143
E1A	201912	3125	-37
E1A	201912	3130	-138
E1A	201912	3135	-37
E1A	201912	3140	-127
E1A	201912	3150	-131
E1A	201912	3155	-210
E1A	201912	3160	-87
E1A	201912	3165	-12
E1A	201912	3190	-3
E1A	201912	3195	-2
E1C			-569
E1C	201912		-569
E1C	201912	3085	-20
E1C	201912	3105	-103
E1C	201912	3110	-127
E1C	201912	3115	-176
E1C	201912	3120	-19
E1C	201912	3135	-28
E1C	201912	3160	-13
E1C	201912	3165	-77
E1C	201912	3180	-6
E2A			-474
E2A	201912		-474
E2A	201912	3080	-1
E2A	201912	3100	-53
E2A	201912	3105	-9
E2A	201912	3120	-11
E2A	201912	3130	-22
E2A	201912	3140	-3
E2A	201912	3150	-22

E2A	201912	3155	-75
E2A	201912	3165	-9
E2A	201912	3175	-172
E2A	201912	3180	-123
E2A	201912	3195	6
E2A	201912	3200	20
E2C			-336
E2C	201912		-336
E2C	201912	3085	-2
E2C	201912	3095	-9
E2C	201912	3100	-48
E2C	201912	3140	-8
E2C	201912	3145	-96
E2C	201912	3155	-1
E2C	201912	3160	-1
E2C	201912	3165	-59
E2C	201912	3170	-38
E2C	201912	3175	-5
E2C	201912	3185	-44
E2C	201912	3200	-25
E3A			-352
E3A	201912		-352
E3A	201912	3105	-1
E3A	201912	3110	-97
E3A	201912	3200	-127
E3A	201912	3225	-127
E3C			-20
E3C	201912		-20
E3C	201912	3100	-1
E3C	201912	3175	-19
ES			-5569
ES	201912		-4705
ES	201912	3090	-150
ES	201912	3100	-25
ES	201912	3120	-75
ES	201912	3125	-375
ES	201912	3135	-75
ES	201912	3145	-175
ES	201912	3150	-155
ES	201912	3160	-25
ES	201912	3165	-219

ES	201912	3170	-549
ES	201912	3175	-505
ES	201912	3180	-383
ES	201912	3185	-657
ES	201912	3190	-50
ES	201912	3195	-22
ES	201912	3205	-79
ES	201912	3210	-257
ES	201912	3215	-248
ES	201912	3230	-354
ES	201912	3255	-139
ES	201912	3260	-30
ES	201912	3265	-25
ES	201912	3280	-43
ES	201912	3300	-61
ES	201912	3330	-4
ES	201912	3340	-25
ES	202003		-587
ES	202003	3100	-75
ES	202003	3140	-52
ES	202003	3160	-92
ES	202003	3210	-105
ES	202003	3230	-101
ES	202003	3260	-25
ES	202003	3390	-3
ES	202003	3400	-82
ES	202003	3420	-52
ES	202006		-277
ES	202006	3300	-124
ES	202006	3350	-97
ES	202006	3450	-47
ES	202006	3500	-9
EV1			-93
EV1	201912		-93
EV1	201912	2980	-15
EV1	201912	3100	-5
EV1	201912	3150	-67
EV1	201912	3200	-6
EV2			-4
EV2	201912		-4
EV2	201912	3105	-4

EW			-4015
EW	201912		-2782
EW	201912	2990	-2
EW	201912	3020	-1
EW	201912	3030	-6
EW	201912	3090	-17
EW	201912	3110	-87
EW	201912	3130	-3
EW	201912	3140	-24
EW	201912	3150	-500
EW	201912	3160	-211
EW	201912	3170	-109
EW	201912	3180	-95
EW	201912	3210	-425
EW	201912	3230	-276
EW	201912	3240	-340
EW	201912	3250	-24
EW	201912	3260	-43
EW	201912	3270	-329
EW	201912	3280	-67
EW	201912	3300	-95
EW	201912	3310	-96
EW	201912	3400	-10
EW	201912	3500	-22
EW	202001		-876
EW	202001	3000	-1
EW	202001	3040	-4
EW	202001	3060	-52
EW	202001	3080	-5
EW	202001	3110	-91
EW	202001	3140	-3
EW	202001	3150	-25
EW	202001	3175	-30
EW	202001	3190	-62
EW	202001	3210	-163
EW	202001	3230	-31
EW	202001	3240	-3
EW	202001	3250	-187
EW	202001	3300	-100
EW	202001	3310	-119
EW	202002		-81

EW	202002	3060	-1
EW	202002	3220	-25
EW	202002	3240	-55
EW	202003		-106
EW	202003	3150	16
EW	202003	3180	-12
EW	202003	3230	-8
EW	202003	3240	-25
EW	202003	3260	-29
EW	202003	3350	-23
EW	202003	3700	-25
EW	202004		-170
EW	202004	3080	-4
EW	202004	3090	-14
EW	202004	3100	-4
EW	202004	3110	-25
EW	202004	3190	-73
EW	202004	3260	-50
EW1			-1723
EW1	201912		-1723
EW1	201912	2980	-25
EW1	201912	3040	-3
EW1	201912	3060	-1
EW1	201912	3065	-1
EW1	201912	3095	-1
EW1	201912	3100	-125
EW1	201912	3105	-125
EW1	201912	3110	-252
EW1	201912	3115	-25
EW1	201912	3125	-135
EW1	201912	3130	-190
EW1	201912	3135	-74
EW1	201912	3140	-72
EW1	201912	3145	-2
EW1	201912	3150	-3
EW1	201912	3155	-200
EW1	201912	3160	-159
EW1	201912	3170	-8
EW1	201912	3180	-168
EW1	201912	3185	-45
EW1	201912	3195	-108

EW1	201912	3235	-1
EW2			-2370
EW2	201912		-2370
EW2	201912	2910	-150
EW2	201912	3075	-8
EW2	201912	3085	-2
EW2	201912	3090	-180
EW2	201912	3095	-21
EW2	201912	3110	-64
EW2	201912	3115	-144
EW2	201912	3130	-105
EW2	201912	3135	-170
EW2	201912	3145	-4
EW2	201912	3155	-33
EW2	201912	3160	-138
EW2	201912	3175	-354
EW2	201912	3180	-186
EW2	201912	3190	-42
EW2	201912	3195	-77
EW2	201912	3200	-268
EW2	201912	3205	-45
EW2	201912	3210	-75
EW2	201912	3225	-7
EW2	201912	3230	-122
EW2	201912	3240	-1
EW2	201912	3250	-174
EW3			-5293
EW3	202001		-4714
EW3	202001	2820	-2
EW3	202001	2870	-1
EW3	202001	3000	-1
EW3	202001	3020	-5
EW3	202001	3040	-137
EW3	202001	3050	-308
EW3	202001	3070	-17
EW3	202001	3080	-207
EW3	202001	3110	-120
EW3	202001	3120	-178
EW3	202001	3130	-280
EW3	202001	3140	-66
EW3	202001	3150	-96

EW3	202001	3160	-624
EW3	202001	3170	-221
EW3	202001	3175	-353
EW3	202001	3180	-934
EW3	202001	3190	-33
EW3	202001	3200	-98
EW3	202001	3210	-573
EW3	202001	3220	-1
EW3	202001	3240	-39
EW3	202001	3300	-100
EW3	202001	3310	-125
EW3	202001	3320	-195
EW3	202002		-576
EW3	202002	3000	-1
EW3	202002	3010	-2
EW3	202002	3020	-1
EW3	202002	3030	-1
EW3	202002	3060	-9
EW3	202002	3080	-20
EW3	202002	3090	-50
EW3	202002	3100	-50
EW3	202002	3120	-114
EW3	202002	3150	-150
EW3	202002	3180	-3
EW3	202002	3280	-171
EW3	202002	3310	-1
EW3	202002	3350	-3
EW3	202004		-3
EW3	202004	3310	-3
EW4			-1274
EW4	201912		-1274
EW4	201912	3075	-57
EW4	201912	3090	-10
EW4	201912	3100	-33
EW4	201912	3105	-56
EW4	201912	3130	-16
EW4	201912	3135	-4
EW4	201912	3140	-213
EW4	201912	3145	-1
EW4	201912	3150	-347
EW4	201912	3155	-55

EW4	201912	3160	-37
EW4	201912	3170	-14
EW4	201912	3175	-50
EW4	201912	3190	-111
EW4	201912	3195	-7
EW4	201912	3200	-56
EW4	201912	3205	-25
EW4	201912	3215	-21
EW4	201912	3220	-2
EW4	201912	3225	-25
EW4	201912	3235	-18
EW4	201912	3240	-1
EW4	201912	3255	-1
EW4	201912	3270	-5
EW4	201912	3280	-3
EW4	201912	3290	-6
EW4	201912	3300	-100
SP			-200
SP	201912		-200
SP	201912	3145	-100
SP	201912	3195	-100
Grand Total			-23312

Puts Net OI Change

Prod Code	Period Code	Strike	Net OI Change
E1A			-1664
E1A	201912		-1664
E1A	201912	3040	-66
E1A	201912	3045	-23
E1A	201912	3050	-50
E1A	201912	3055	-19
E1A	201912	3060	-99
E1A	201912	3065	-62
E1A	201912	3070	-194
E1A	201912	3075	-124
E1A	201912	3080	-273
E1A	201912	3085	-138
E1A	201912	3090	-113
E1A	201912	3095	-146
E1A	201912	3105	-1
E1A	201912	3115	-150
E1A	201912	3120	-64
E1A	201912	3130	-66
E1A	201912	3135	-131
E1A	201912	3175	55
E1C			-2041
E1C	201912		-2041
E1C	201912	3000	-115
E1C	201912	3010	-54
E1C	201912	3025	-88
E1C	201912	3030	-100
E1C	201912	3040	-92
E1C	201912	3045	-32
E1C	201912	3050	-1
E1C	201912	3055	-8
E1C	201912	3060	-60
E1C	201912	3065	-167
E1C	201912	3070	-124
E1C	201912	3075	-250
E1C	201912	3080	-242
E1C	201912	3085	-225
E1C	201912	3090	-8
E1C	201912	3095	-86

E1C	201912	3100	-117
E1C	201912	3105	-5
E1C	201912	3115	-140
E1C	201912	3120	-101
E1C	201912	3135	-15
E1C	201912	3145	-11
E2A			-378
E2A	201912		-378
E2A	201912	3000	-51
E2A	201912	3015	-6
E2A	201912	3025	-1
E2A	201912	3040	-4
E2A	201912	3045	-25
E2A	201912	3050	-63
E2A	201912	3055	-20
E2A	201912	3065	-64
E2A	201912	3085	-9
E2A	201912	3095	-27
E2A	201912	3100	-51
E2A	201912	3105	-1
E2A	201912	3110	-3
E2A	201912	3120	-6
E2A	201912	3125	-126
E2A	201912	3150	-5
E2A	201912	3160	-1
E2A	201912	3200	5
E2A	201912	3205	80
E2C			-559
E2C	201912		-559
E2C	201912	2925	-2
E2C	201912	2935	-1
E2C	201912	2940	-100
E2C	201912	2965	-30
E2C	201912	2980	-4
E2C	201912	2985	-9
E2C	201912	2995	-27
E2C	201912	3000	-14
E2C	201912	3015	-67
E2C	201912	3035	-8
E2C	201912	3040	-1
E2C	201912	3060	-4

E2C	201912	3065	-4
E2C	201912	3090	-20
E2C	201912	3095	-175
E2C	201912	3100	-55
E2C	201912	3105	-3
E2C	201912	3135	-29
E2C	201912	3155	-6
E3A			-198
E3A	201912		-198
E3A	201912	3050	-1
E3A	201912	3075	-1
E3A	201912	3080	-1
E3A	201912	3085	-43
E3A	201912	3100	-50
E3A	201912	3110	-102
ES			-14174
ES	201912		-7876
ES	201912	2820	-138
ES	201912	2825	-42
ES	201912	2830	-175
ES	201912	2840	-50
ES	201912	2845	-5
ES	201912	2850	-197
ES	201912	2860	-420
ES	201912	2875	-372
ES	201912	2880	-41
ES	201912	2885	-21
ES	201912	2890	-231
ES	201912	2895	-2
ES	201912	2910	-153
ES	201912	2915	-136
ES	201912	2920	-166
ES	201912	2925	-400
ES	201912	2935	-100
ES	201912	2940	-75
ES	201912	2945	-70
ES	201912	2950	-300
ES	201912	2955	-312
ES	201912	2975	-69
ES	201912	2980	-148
ES	201912	3000	-203

ES	201912	3010	-158
ES	201912	3030	-141
ES	201912	3040	-125
ES	201912	3045	-25
ES	201912	3050	-657
ES	201912	3060	-225
ES	201912	3080	-50
ES	201912	3085	-375
ES	201912	3090	-225
ES	201912	3095	-199
ES	201912	3105	-125
ES	201912	3110	-417
ES	201912	3135	-64
ES	201912	3140	-337
ES	201912	3145	-133
ES	201912	3170	-1
ES	201912	3180	-336
ES	201912	3185	-332
ES	201912	3190	-125
ES	202003		-5064
ES	202003	2310	-5
ES	202003	2350	-1
ES	202003	2360	-9
ES	202003	2380	-115
ES	202003	2420	-13
ES	202003	2500	-218
ES	202003	2510	-3
ES	202003	2550	-85
ES	202003	2560	-67
ES	202003	2590	-8
ES	202003	2600	-125
ES	202003	2610	-42
ES	202003	2650	-23
ES	202003	2680	-13
ES	202003	2730	-96
ES	202003	2740	-298
ES	202003	2750	-82
ES	202003	2760	-151
ES	202003	2770	-23
ES	202003	2780	-148
ES	202003	2790	-72

ES	202003	2820	-52
ES	202003	2850	-230
ES	202003	2870	-479
ES	202003	2890	-93
ES	202003	2900	-166
ES	202003	2930	-425
ES	202003	2950	-511
ES	202003	2960	-537
ES	202003	2975	-125
ES	202003	2980	-79
ES	202003	2990	-2
ES	202003	3010	-68
ES	202003	3025	-63
ES	202003	3050	-56
ES	202003	3080	-175
ES	202003	3090	-239
ES	202003	3130	-104
ES	202003	3200	-63
ES	202006		-1234
ES	202006	2300	-229
ES	202006	2550	-108
ES	202006	2700	-68
ES	202006	3000	-829
EV			-4
EV	202001		-4
EV	202001	2790	-7
EV	202001	2950	3
EV2			2
EV2	201912		2
EV2	201912	3085	2
EV3			-5
EV3	202002		-5
EV3	202002	2850	-7
EV3	202002	2970	2
EW			-4913
EW	201912		-2709
EW	201912	2750	-755
EW	201912	2790	-1
EW	201912	2820	-49
EW	201912	2840	-63
EW	201912	2870	-10

EW	201912	2880	-149
EW	201912	2890	-180
EW	201912	2900	-275
EW	201912	2920	-6
EW	201912	2935	-122
EW	201912	2975	-22
EW	201912	3000	-172
EW	201912	3050	-169
EW	201912	3060	-2
EW	201912	3070	-75
EW	201912	3080	-206
EW	201912	3100	-151
EW	201912	3110	-23
EW	201912	3140	-125
EW	201912	3150	-128
EW	201912	3170	-26
EW	202001		-1220
EW	202001	2650	-10
EW	202001	2730	-272
EW	202001	2750	-117
EW	202001	2770	-34
EW	202001	2780	-65
EW	202001	2840	-1
EW	202001	2880	-84
EW	202001	2910	-4
EW	202001	3000	-262
EW	202001	3020	-31
EW	202001	3050	-79
EW	202001	3060	-50
EW	202001	3070	-171
EW	202001	3100	-35
EW	202001	3150	-5
EW	202002		-199
EW	202002	2460	-15
EW	202002	2510	-75
EW	202002	2720	-20
EW	202002	2850	-2
EW	202002	2900	-5
EW	202002	3110	-7
EW	202002	4000	-75
EW	202003		-82

EW	202003	2670	-1
EW	202003	2980	-12
EW	202003	3000	-63
EW	202003	3010	-6
EW	202004		-703
EW	202004	2100	-25
EW	202004	2410	-28
EW	202004	2480	-225
EW	202004	2670	-25
EW	202004	2740	-6
EW	202004	2930	-125
EW	202004	3000	-73
EW	202004	3040	-100
EW	202004	3050	-4
EW	202004	3070	-4
EW	202004	3080	-88
EW1			-1737
EW1	201912		-1737
EW1	201912	2970	-24
EW1	201912	2980	-50
EW1	201912	2985	-75
EW1	201912	2990	-25
EW1	201912	2995	-69
EW1	201912	3000	-100
EW1	201912	3005	-74
EW1	201912	3015	-25
EW1	201912	3020	-21
EW1	201912	3025	-82
EW1	201912	3030	-52
EW1	201912	3035	-191
EW1	201912	3055	-225
EW1	201912	3065	-39
EW1	201912	3070	-160
EW1	201912	3090	-29
EW1	201912	3095	-71
EW1	201912	3100	-153
EW1	201912	3105	-25
EW1	201912	3110	-181
EW1	201912	3125	-7
EW1	201912	3130	-57
EW1	201912	3145	-1

EW1	201912	3150	-1
EW2			-4098
EW2	201912		-4098
EW2	201912	2890	-59
EW2	201912	2895	-10
EW2	201912	2900	-74
EW2	201912	2905	-22
EW2	201912	2910	-19
EW2	201912	2915	-24
EW2	201912	2920	-350
EW2	201912	2925	-68
EW2	201912	2930	-84
EW2	201912	2935	-172
EW2	201912	2940	-17
EW2	201912	2945	-29
EW2	201912	2955	-89
EW2	201912	2960	-100
EW2	201912	2965	-12
EW2	201912	2970	-80
EW2	201912	2980	-175
EW2	201912	2985	-219
EW2	201912	2990	-22
EW2	201912	2995	-70
EW2	201912	3005	-222
EW2	201912	3010	-173
EW2	201912	3020	-75
EW2	201912	3025	-270
EW2	201912	3030	-104
EW2	201912	3035	-137
EW2	201912	3040	-50
EW2	201912	3045	-142
EW2	201912	3050	-514
EW2	201912	3055	-104
EW2	201912	3060	-61
EW2	201912	3080	-18
EW2	201912	3085	-36
EW2	201912	3100	-59
EW2	201912	3105	-178
EW2	201912	3110	-21
EW2	201912	3115	-58
EW2	201912	3130	-140

EW2	201912	3135	-33
EW2	201912	3140	-3
EW2	201912	3145	-1
EW2	201912	3160	-1
EW2	201912	3185	-3
EW3			-9456
EW3	202001		-6944
EW3	202001	2610	-300
EW3	202001	2640	-11
EW3	202001	2670	-60
EW3	202001	2710	-20
EW3	202001	2720	-250
EW3	202001	2740	-173
EW3	202001	2750	-203
EW3	202001	2780	-96
EW3	202001	2800	-255
EW3	202001	2810	-277
EW3	202001	2820	-42
EW3	202001	2830	-230
EW3	202001	2850	-369
EW3	202001	2860	-254
EW3	202001	2880	-75
EW3	202001	2900	-211
EW3	202001	2910	-222
EW3	202001	2920	-52
EW3	202001	2930	-225
EW3	202001	2940	-26
EW3	202001	2980	-97
EW3	202001	2990	-83
EW3	202001	3020	-12
EW3	202001	3040	-531
EW3	202001	3050	-300
EW3	202001	3060	-566
EW3	202001	3070	-496
EW3	202001	3080	-149
EW3	202001	3100	-209
EW3	202001	3110	-301
EW3	202001	3120	-87
EW3	202001	3130	-64
EW3	202001	3140	-225
EW3	202001	3160	-214

EW3	202001	3175	-25
EW3	202001	3180	-234
EW3	202002		-2270
EW3	202002	2500	-160
EW3	202002	2510	-24
EW3	202002	2520	-103
EW3	202002	2550	-4
EW3	202002	2560	-18
EW3	202002	2570	-16
EW3	202002	2580	-225
EW3	202002	2610	-163
EW3	202002	2630	-25
EW3	202002	2640	-1
EW3	202002	2650	-52
EW3	202002	2670	-11
EW3	202002	2680	-105
EW3	202002	2700	-19
EW3	202002	2710	-4
EW3	202002	2720	-6
EW3	202002	2730	-7
EW3	202002	2740	-3
EW3	202002	2760	-7
EW3	202002	2770	-22
EW3	202002	2780	-89
EW3	202002	2790	-63
EW3	202002	2800	-75
EW3	202002	2810	-59
EW3	202002	2820	-164
EW3	202002	2880	-175
EW3	202002	2930	-72
EW3	202002	2940	-49
EW3	202002	2960	-85
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EW3	202002	2990	-1
EW3	202002	3000	-73
EW3	202002	3010	-28
EW3	202002	3030	-81
EW3	202002	3040	-26
EW3	202002	3050	-79
EW3	202002	3080	-66
EW3	202002	3090	-35

EW3	202002	3130	-15
EW3	202004		-242
EW3	202004	2400	-50
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EW3	202004	2890	-50
EW3	202004	2970	-15
EW3	202004	3000	-3
EW3	202004	3200	1
EW4			-857
EW4	201912		-857
EW4	201912	2790	-3
EW4	201912	2810	-42
EW4	201912	2820	-1
EW4	201912	2825	-1
EW4	201912	2830	-13
EW4	201912	2835	-13
EW4	201912	2850	-22
EW4	201912	2870	-57
EW4	201912	2880	-34
EW4	201912	2890	-18
EW4	201912	2900	-25
EW4	201912	2905	-18
EW4	201912	2910	-125
EW4	201912	2930	-106
EW4	201912	2935	-1
EW4	201912	2950	-22
EW4	201912	2955	-25
EW4	201912	2965	-1
EW4	201912	2980	-2
EW4	201912	3015	-100
EW4	201912	3020	-2
EW4	201912	3025	-9
EW4	201912	3030	-56
EW4	201912	3050	-28
EW4	201912	3075	-3
EW4	201912	3080	-37
EW4	201912	3085	-40
EW4	201912	3095	-1
EW4	201912	3105	-7
EW4	201912	3110	-45
SP			-25

SP	201912		-25
SP	201912	3000	-25
Grand Total			-40107