

E-mini S&P 500 (ES) Open Interest & Volume Heat Map



	E-l	MINI S	S&P 50	0 (ES)	OPE	N INTE	REST	•	
			AS	OF 6/2	4/2021				
		SU1 DTE				SZ1 DTE			ſ
	426	0.00			425	1.25	424	5.00	L
4M1 DTE	<b>EW</b> 8 D		ES 84 I			SZ1 DTE			Γ
PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	I
				4,791	5	11,761			I
				6,534		5,663			l
				915					Г

					AS	OF 6/2	4/2021						
			85	SU1 DTE S0.00			176	SZ1 DTE 51.25	267	H2 DTE 5.00	358 E 4200	TE	
		/4M1	EW	1N1	ES		ES	SZ1	ES	H2	ESM	<b>1</b> 2	
STRIKES	CALL	PUT	8 C CALL	PUT	CALL	PUT	175 CALL	PUT	266 CALL	DTE PUT	357 C		STRIKES
700	OALL		OALL		OALL	4,791	5		OALL	101	OALL		700
900						6,534		5,663					900
1100						915							1100
1200						11,422	10	4,352					1200
1400						2,635							1400
1500						2,240							1500
1600						1,375		5,046					1600
1700						1,342				577			1700
1800						1,519		3,283	_	678	_		1800
1900						2,956		2,638	_		_		1900
1950 2000						1,723 5,190	_	2,882	-	1,885	-	_	1950 2000
2050						1,565	-	2,002	-	1,000	-	-	2050
2100		54		2	33	1,979	2	1,818	_	728	_	401	2100
2150		34			33	1,309		1,010		720		401	2150
2200	2	185		721	3	4,866	2	3,592		510		35	2200
2250	_				-	3,105	_	1,017		305			2250
2300		15		50		3,219		2,038		832		20	2300
2350					4	3,012		1,322		348			2350
2400		2,258		15	2	2,037		1,773		379		20	2400
2450		100			5	2,444		609		230			2450
2500		20		521	105	5,549		3,553		292		140	2500
2550	2	53		338	3	3,400	1	2,112		43			2550
2600		176		56	38	3,041		2,068		832		65	2600
2650		27		15	77	2,525	14	2,437		378		80	2650
2700		704		210	78	2,693	25	1,876		792		20	2700
2750		1,844		32	78	2,237	13	1,235		522		10	2750
2800		101		182	11	5,915	1	3,121		164		327	2800
2850		2,426		1,012	89	1,648	5	2,517		239			2850
2900		5,204		214	47	3,727	27	2,004	1	921		40	2900
2910						577							2910
2920	_		_			1,008			-		-	_	2920
2930 2940	_		_			1,070			-		-	_	2930
2940	_	936	_	2 042	26	342	21	1,490	5	383	-	1	2940 2950
2960	_	930	_	2,813	20	2,519 747	21	1,490	- 3	303		_ '	2960
2970						818							2970
2980						725							2980
2990					7	192							2990
3000		847		151	201	4,487	65	3,788	15	841	25	75	3000
3010					8	593							3010
3020					5	516							3020
3030					3	855							3030
3040		802			1	582							3040
3050		1,347		241	13	2,463	120	2,030		449			3050
3060		1,626			1	316							3060
3070		341			2	199							3070
3080		210		970	2	183							3080
3090		155		945		367			_				3090
3100		20,013		1,140	188	3,389	8	3,047	16	536	10	242	3100
3110		51		1,093	2	463			<u> </u>		<u> </u>	_	3110
3120		117		418		118			_		_	_	3120
3130	<u> </u>	116	<u> </u>	473		235	-		<u> </u>		<u> </u>	-	3130
3140	-	1,581	-	1,413	11	193	60	1,909	4	680	-	7	3140
3150 3160	-	1,169 266	-	1,203 460	- 11	4,125 145	60	1,909	4	000	-	-	3150 3160
3170	-	133	-	546		391			-		-	-	3170
3180		215		165	1	399						-	3180
3190		515		2,106	1	378		66					3190
3200	6	910		1,548	1,073	4,204	47	3,347	1	1,573	2	254	3200
3210	ا ا	2,298		1,044	1,073	206	7/	5,547	ı —	.,575		_54	3210
3220		585		77	1	293		26					3220
3230		819		1,029	2	266							3230
3240		594		80	_	191		21					3240
3250		952	1	412	733	3,342	32	1,576	9	969		85	3250
3260		252		272	1	273							3260
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PLIT	
						. • .		. • .					

	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL				
STRIKES		4M1 DTE	<b>EW</b> 8 D		ES 84 E		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE		STRIKES		
				SU1 DTE				Z1 DTE	ES 267		ESN 358 E				
			426	0.00			425	1.25	424	5.00	4200	.00			
		LOW						HIGH							

_			E-	MINI	S&P 50	0 (ES) 6 OF 6/2		N INTE	REST				
			85	SU1 DTE 60.00			E\$	SZ1 DTE 51.25	267	H2 DTE 5.00	ESM2 358 DTE 4200.00		
STRIKES		/4M1 DTE	EW 8 E	1N1 TE	ES 84 I	U1 DTE		SZ1 DTE	ES 266	H2 DTE	ESN 357 E		STRIKES
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	011111120
3270		220		210	1	1,436		30					3270
3280		1,073		409		450		93					3280
3290		361		207	2	847							3290
3300		5,697		677	672	8,366	58	4,385	56	984		104	3300
3310		130		727		553							3310
3320	_	256		1,279	4	788	1	16					3320 3330
3330 3340		118		406	1 2	295	-	13					3340
3350	_	219 871		213 1,246	633	1,588 3,679	7	206	8	618		13	3350
3360		759		1,208	3	593	- '	177	0	010		13	3360
3370		326		394	1	1,052		108					3370
3380		296		190	2	261		250					3380
3390		625		244	5	1,080		75					3390
3400		4,102		501	961	8,450	225	5,239	5	2,755		100	3400
3410		3,040		45	6	1,110		82					3410
3420		2,063		205	1	152							3420
3430		640		598	8	270		115					3430
3440		242		85	15	1,689		78					3440
3445		323											3445
3450	5	1,085		108	484	2,578	3	1,635	5	557			3450
3455		182											3455
3460		326		194	1	927		55					3460
3465		998											3465
3470		580		389		563		298					3470
3475		131											3475
3480		268		46		833	_						3480
3485		107		398									3485
3490		526		113	1	867	_	47					3490
3495	_	493		196	0.445	00.044	504	0.470	40	0.400		-	3495
3500 3505	_	505 122		1,187	2,145	88,914	501	9,173	42	2,100		5	3500 3505
3510		9,760		23	10	224	-	93					3510
3515		121		207	10	224		30					3515
3520		251		72	8	1,063							3520
3525		696		19	_	.,							3525
3530		645		145	6	533		113					3530
3535		324		9									3535
3540		110		16	4	1,461		247					3540
3545		127		102									3545
3550		21,430		1,590	2,079	5,051	46	3,197	102	662			3550
3555		45		78									3555
3560		226		184		909		86					3560
3565		92		507									3565
3570		54		73	2	391		62					3570
3575		165		153			_						3575
3580	<u> </u>	325		100	1	1,022	_						3580
3585		81		71			<u> </u>						3585
3590	<u> </u>	790	-	351	5	399	3	69			-		3590
3595 3600	1	346 10,557	6	133 476	2,457	11,997	924	7,586	-	2,796		190	3595 3600
3605	1	225	- 0	7	2,407	11,597	524	7,500	5	2,790		190	3605
3610	<del>-</del> -	163		254	7	268	1						3610
3615	<u> </u>	103		139	· '	200	<u> </u>						3615
3620	_	281		161	12	611	4	18					3620
3625		2,105		128	12	311		10					3625
3630		225		158	10	1,122	1	24					3630
3635		35		64	- 10	.,	ı —						3635
3640		313		184	13	449		50					3640
3645		626		28	.,,								3645
3650		2,195		578	4,107	3,954	581	4,339	40	825		5	3650
3655		126		96									3655
3660		305		142	18	1,102		11					3660
3665		1,117		14									3665
3670		212		82	14	2,731		51					3670
3675		161		148									3675
3680		833		160	16	639		64					3680
3685		737		103									3685
3690		312		86	4	406		50					3690
3695		93		120									3695
3700	2	3,505		1,559	2,544	13,741	1,231	7,183	20	769	7	42	3700
3705		187		121									3705

	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
STRIKES		4M1 DTE	EW <sup>4</sup>		ES 84 E		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE		STRIKES
			85	0.00			176	SZ1 DTE 1.25	ES 267 424	DTE	258 E 4200	TE	
		LOW								Н	IIGH		

			E-	MINIS	S&P 50	٠,		N INTE	REST				
					AS	OF 6/2							
			85	SU1 DTE S0.00			176	SZ1 DTE 1.25	267	5H2 DTE 5.00	358 E 4200	DTE	
	EW	4M1	EW		ES	114	_	SZ1		H2	ESI		
STRIKES		4M1 DTE	8 E		84 I			DTE		DTE	357 E		STRIKE
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
3710		443		42	8	323							3710
3715		154		305									3715
3720		204		30	6	1,121		47					3720
3725		3,029		232	3	1,096							3725
3730	2	479		84	3	398		83					3730
3735		233		306									3735
3740		94		61	4	666		81					3740
3745		183		183									3745
3750	2	4,437	6	489	1,336	3,184	1,635	5,197	44	758		6	3750
3755	1	307		200									3755
3760		1,055		99	9	341		33					3760
3765	l i	265		256		227			<u> </u>		<u> </u>		3765
3770	1	89	1	169	11	623		10					3770
3775	$\vdash$	333		690	17	2,855							3775
3780	$\vdash \vdash$	69		165	12	1,003		105	-		-		3780
3785	$\vdash$	239		26					-		-		3785
3790		313		65	4	867		99	-		-		3790
3795	1	291		199		44.500	0.004	5 000	- 05	4 700	_	004	3795
3800	5	807	9	2,484	4,454	11,523	3,631	5,062	95	1,790	_	234	3800
3805	1	390		22					_		_		3805
3810	1	440		86	3	864	2	75	_		_		3810
3815		385		131	- 44	4.450		45	_		_		3815
3820		356		213	11	1,152		45	_		_	-	3820
3825	1	11,160		695	3	312		404	_		_		3825
3830		610		39	5	339		134	_		_	-	3830
3835		297		255		005	4	00	_		-		3835
3840 3845		1,344		137 63	6	895	1	88	-		-		3840 3845
3850	3	2,445	2	303	1,099	6,574	951	3,890	96	891	-	1	3850
3855	3	405		124	1,099	0,374	901	3,090	90	091		Η.	3855
3860		309		106	52	868		235					3860
3865		937		176	- 52	000		200					3865
3870		306		52	10	494		118	-		-		3870
3875	3	1,022		144	58	381		110					3875
3880		433		142	53	391		75	-		-		3880
3885		966		278	- 00								3885
3890		555		10	33	720		75					3890
3895		941		293									3895
3900	98	3,365	9	1,367	3,006	83,549	3,048	4,549	505	2,383		170	3900
3905	- 55	1,366	ت ا	163	2,000	,	2,3.3	.,5.5	300	_,505			3905
3910		992	3	49	35	783		51					3910
3915	1	871		105									3915
3920		447	4	77	50	1,259		60					3920
3925		991		136	195	524							3925
3930		1,004		448	32	548	1	76					3930
3935		1,180		238									3935
3940		529	1	337	54	660		125					3940
3945		542		89									3945
3950	7	2,271	4	435	2,952	3,590	1,366	1,082	1,015	1,519		1	3950
3955		2,501	5	202									3955
3960		581	1	596	24	690	1	270					3960
3965	1	715	1	151									3965
3970	8	767	16	100	102	926	1	223					3970
3975	1	495	10	139	322	1,124							3975
3980	1	422	2	339	32	663	1	107					3980
3985	18	733		158									3985
2000	117	706		200	06	414		0.4					2000

	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
STRIKES		EW4M1 EW1N1 ESU <sup>1</sup> 1 DTE 8 DTE 84 DTI						SZ1 DTE	ES 266		ESN 357 E		STRIKES
				BU1 DTE			ESZ1 ESH2 176 DTE 267 DTE				ES# 358 E		
			426	0.00			425	1.25	424	5.00	4200	.00	
		LOW									IICH		

117 726

11 5,101

20 664

1 1,835

12 1,001

8 3,193

2 3,103

10 1,754

5 5,682

4 1,427

28 1,095

2 955

7 661

8 1,468

11 384

4 211

29 2,334

1 1,592

21 379

2 488

11 150

96 414

212 514

45 583

120 821

376 615 27 25

4,067 4,020 2,333 3,431

638 914

5,057 13,977 2,017 4,588 **1,301** 1,922

14 125 4050

			E-	MINI S	NI S&P 500 (ES) OPEN INTEREST AS OF 6/24/2021									
			85	SU1 DTE SO.00			ES 176	SZ1 DTE 51.25	ES 267 424	DTE	ESN 358 E	TE		
CTDIVEC		4M1 OTE	EW 8 E	1N1	ES 84 I		ES	SZ1 DTE	ES 266	H2	ESN 357 E	<b>/12</b>	CTRIVEC	
STRIKES	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL		STRIKES	
4065	5	330	2	309									4065	
4070	20	1,912	1	144	213	1,182	50	36					4070	
4075 4080	39	7,054 1,316	1 5	435 392	251 259	1,203	35	74			_		4075 4080	
4085	7	914	2	1.634	259	1,250	35	74			-		4085	
4090	42	5,396	6	115	196	475	55	1					4090	
4095	45	425	1	312									4095	
4100	155	6,241	16	1,492	4,548	8,475	4,149	4,420	1,529	1,052	76	88	4100	
4105 4110	34	1,354	14 41	528 447	142	532	E7	16	_		-		4105 4110	
4115	39 61	664	41	600	142	332	57	10					4115	
4120	35	1,371	12	495	208	1,338	82	94					4120	
4125	65	6,566	25	835	144	715							4125	
4130	95	657	25	271	638	693	77	46			_		4130	
4135	111	458	14	225	245	1.020	20	20	_		-		4135 4140	
4140 4145	197 57	1,561 800	29 39	639 168	245	1,039	38	20			-		4140	
4150	550	4,282	148	906	4,002	4,028	4,012	1,750	564	808	181		4150	
4155	127	893	54	180									4155	
4160	193	1,413	88	1,041	438	1,058	1	2	323	539			4160	
4165	276	1,281	33	189	075	221		400	_		<u> </u>		4165	
4170 4175	336 223	1,111 2,176	41 82	175 520	275 297	361 639	26	190			-		4170 4175	
4180	619	1,672	54	603	505	581	26	37					4180	
4185	490	893	28	470									4185	
4190	290	1,625	376	605	747	682	31	41					4190	
4195	447	1,107	171	214							, marie		4195	
4200 4205	1,555	3,514 784	316 275	1,729 552	5,282	5,003	5,402	2,314	1,322	718	913	117	4200 4205	
4210	633	1.731	303	346	726	346	11	40			-		4205	
4215	534	1,169	527	205	720	0.0	- ''						4215	
4220	1,114	3,604	417	911	556	545	143	274					4220	
4225	1,425	3,501	390	411	1,193	1,004							4225	
4230	1,373	3,787	609	319	728	586	40	40			_		4230	
4235 4240	840 1,432	1,511 1,749	493 509	203 145	1,062	490	21	48			-		4235 4240	
4245	1,372	723	364	186	1,002	400		-10					4245	
4250	3,839	4,220	1,882	889	2,913	1,775	1,669	1,489	1,510	353	75		4250	
4255	2,005	981	600	204									4255	
4260 4265	<b>1,932</b> 2.212	<b>603</b> 132	<b>610</b> 469	<b>231</b> 194	859	235	32	10	_		-		4260 4265	
4200	2,792	202	233	115	744	80	60				-		4205	
4275	3,922	99	962	17	525	100	- 00						4275	
4280	1,678	156	793	10	662	89	205	20					4280	
4285	2,989	9	1,038	5									4285	
4290 4295	1,858 2,069	41	1,287	13	357	32	71		_		-		4290	
4300	5,268	10	506 1,660	12	4,853	837	2,915	1.002	1,584	96	515	3	4295 4300	
4305	421	4	362		,,,,,,,		,,,,,	,		33		J	4305	
4310	676	3	438	1	526	78	53	20					4310	
4315	881	2	338	2	000						_		4315	
4320 4325	1,111	2	181 382	10	362 908	73 71	79	48			<u> </u>		4320 4325	
4325	1,491	1	695	10	491	36	21						4325	
4335	694	1	161		.07	- 55							4335	
4340	1,466		195		563	10	696	20					4340	
4345	814		205										4345	
4350	5,269		918	12	4,775	63	1,687	408	253	742	525		4350	
4355 4360	1,155 1,873		51 141	1	682	4	11	27			-		4355 4360	
4365	109		7	1			<u> </u>						4365	
4370	718		250		712	7	48	2					4370	
4375	527		337		1,034	75							4375	
4380 4385	354 10		86		1,562	29	17	2					4380 4385	
4385	45		387		227	10	68	3			-		4385	
4395	56		42			10	30						4395	
4400	5,202		571		10,144	80	4,115	222	361	269	999		4400	
4405	184		11										4405	
4410	728		107		265	5	56	3					4410	
4415	38		3										4415	
OTDIVE C	CALL	PUT	CALL		CALL	PUT	CALL	PUT	CALL	PUT	CALL		etpw=2	
STRIKES		4M1 DTE	EW 8 E	1N1 TE	ES 84 I			SZ1 DTE	ES 266		ESN 357 E		STRIKES	

ESH2 266 DTE

ESH2 267 DTE

4245.00

ESM2 358 DTE

4200.00

ESZ1 175 DTE

ESZ1 176 DTE

4251.25

LOW

EW1N1 8 DTE

ESU1 85 DTE

4260.00

ESU1 84 DTE

					AS	OF 6/2	4/2021						
			85	SU1 DTE 0.00			176	SZ1 DTE 1.25	ES 267 424	DTE	ESM 358 E	DTE	
	EW	4M1	EW.		ESU1			SZ1	ES		ESI		
STRIKES	1 CALL	PUT	8 D		84 E			DTE PUT	266 CALL		357 E		STRIKES
4420	216		18		617	7	158	1					4420
4425	42		40										4425
4430	82		406		281	5	193	1					4430
4435	3		2										4435
4440	49		68	1	277	4	251						4440
4445	45												4445
4450	218		373		4,334	252	2,149	206	899	86	60		4450
4455	1		0.0		1,001	202	2,110	200	000		- 00		4455
4460	21		95		367	6	241						4460
4470	737		133		220	7	76				_		4470
4480						8	181				_		4480
	1,288		1,547		260						-		
4490	54		176		247	17	13	404	004	200	070		4490
4500	97		94		6,329	137	6,274	184	691	206	278		4500
4510	63		59		300	14	116				_		4510
4520	18		373		207	14	37				_		4520
4530	707	2	425		134	11	240				_		4530
4540	16		3		380	9	168						4540
4550	2,003		398		1,448	36	2,487	106	905	175			4550
4560	15		6		227	5	21						4560
4570	12				410	1	63						4570
4580	36				399	1	78						4580
4590	21				84	2	20						4590
4600	77		27		2,612	23	3,028	274	1,152	613	76	20	4600
4610	10				287		198						4610
4620	103		2		705		1						4620
4630					113								4630
4640	10				405		6						4640
4650	22		12		874		863	369	1,161	81			4650
4660					206		104		.,				4660
4670					8								4670
4700			1		1,427	1	1,803	739	638	279	230		4700
4750	1		-		347		1,069	36	795	10	200		4750
									714		2		
4800	$\vdash$				2,189		1,794	15		94	3		4800
4850					502	040	489		600		1.404		4850
4900			00		490	316	807		689	16	1,194	3	4900
4950	$\vdash$		20		661		330		110	1	405		4950
5000					881	52	2,212	2	934		125	4	5000
5050							493		143				5050
5100					264		1,224		1,506		20		5100
5200					386		1,345		733				5200
5300					160		565		667		1		5300
5400					13		652		21		126		5400
5600													5600
6000									52				6000
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
STRIKES					ES 84 E		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE		STRIKES
			85	BU1 DTE 0.00			176	SZ1 DTE 1.25	ES 267 424	DTE	ESM 358 E 4200	DTE	

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