

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



			E-I	WIINI S	&P 50	JU (ES)	OPE	N INTE	RES	ı			
					A	S OF 6/2	23/2021						
			ES 85 I					SZ1 DTE	ES 267		ESN 358 E		
			426	0.50			425	0.00	424	2.00	4200	.00	
		4M1 DTE	EW			SU1 DTE		SZ1	ES 267		ESN 358 E		
STRIKES	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL		STRIKE
700	OALL		OALL		OALL	4,791	OALL	11,761	OALL		OALL		700
						-			-		-		
900						6,534		5,663	_		-		900
1100						915	_		_		_		1100
1200						11,420	5	4,328	_		_		1200
1400						2,635			_		_		1400
1500						2,240							1500
1600						1,375		5,027					1600
1700						1,342				577			1700
1800						1,519		3,299		678			1800
1900						2,956		2,638					1900
1950						1,723							1950
2000						5,113		2,873		1,885			2000
2050						1,565							2050
2100		54		2	33	1,979	2	1,804		738		401	2100
2150						1,309							2150
2200	2	185		721	3	5,594	2	3,452		510		5	2200
2250						3,133		917		305			2250
2300		15		50		3,209		2,038		832			2300
2350					4	2,974		1,322		348			2350
2400		2,258		15	2	2,044		1,773		379		10	2400
2450		100			5	2,357		609		230			2450
2500		20		521	105	5,543		3,593		292		130	2500
2550	2	53		338	3	3,454	1	2,154		43			2550
2600		176		56	38	2,756		2,126		832		63	2600
2650		27		15	77	2,478	14	2,437		378		80	2650
2700		704		210	78	1,096	25	1,861		792		20	2700
2750		1,844		32	78	2,187	13	1,165		522		10	2750
2800		101		182	11	5,897	1	3,122		164		324	2800
2850		2.426		1.012	89	1,643	5	2,533		239		024	2850
2900		5,204		214	47	3,727	27	2,267	1	921	_	40	2900
2910		3,204		214	47	577	21	2,207	-	921	_	40	2910
						1,008			-		-		2920
2920									-		-		_
2930						1,070							2930
2940		000		0.040	- 00	342	- 0.1	4 407	_	202			2940
2950		936		2,813	26	2,470	21	1,487	5	383		1	2950
2960						747			_		_		2960
2970						818			_		_		2970
2980						725			_		_		2980
2990					7	192							2990
3000		847		141	201	3,716	65	3,746	15	841	25	70	3000
3010					8	634							3010
3020					5	516							3020
3030					3	855							3030
3040		802			1	582							3040
3050		1,347		241	13	2,463	120	2,015		449			3050
3060		1,626			1	316							3060
3070		341			2	199							3070
3080		210		970	2	183							3080
3090		155		945		225							3090

	CALL	PUT	CALL	PUT	CALL	PUT	CALL PUT CALL F			PUT	CALL	PUT	
STRIKES		/4M1 DTE	<b>EW</b> 8 D			BU1 DTE	ESZ1 176 DTE		ESH2 267 DTE		ESN 358 D		STRIKES
			ES 85 I 426	DTE			177	SZ1 DTE 0.00	ES 267 424	DTE	ESN 358 D 4200		
		LOW									HIGH		

188 3,383

11 4,121

2 462

2 193

1,548 1,073 4,428

733 3,209

1 273

1,140

1,093

1,413

1,203

1,044

1,029

1,581

1,169

2,298

8 3,003

60 1,759

47 3,110

32 1,508

16 626

4 680

1 1,559

9 969

10 242 3100

2 254

## 

			85 I	0.50			177	SZ1 DTE 50.00		H2 DTE 2.00	ESM2 358 DTE 4200.00		
OTDIVEO		/4M1		1N1 OTE		SU1 DTE		SZ1 DTE		H2 DTE	ESI 358 I		OTDIVEO
STRIKES	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL		STRIKES
3270		220		210	1	610		30					3270
3280		1,073		409		450		93					3280
3290		361		207	2	739							3290
3300		5,697		676	672	8,135	58	4,215	56	984		101	3300
3310		130		727		538		.,=					3310
3320		256		1,279	4	788	1	16					3320
3330		118		408	1	296		13					3330
3340		219		213	2	1,590		206					3340
3350		871		1,246	683	3.696	7	2,012	8	618		13	3350
3360		759		1,208	3	593	<u> </u>	177	-	010		10	3360
3370		326		394	1	1,090		20					3370
3380		296		190	2	261		250	_		_		3380
3390		625		244	5	1,080		71					3390
3400					961		225		- 5	2 755	_	100	3400
		4,102		501		7,935	225	5,142	- 3	2,755	-	100	
3410	_	3,040	_	45	6	1,110		44	_		-	-	3410
3420		2,063		205	1	150			_		-		3420
3430		640		598	8	270		115	_		_		3430
3440	_	242	_	85	15	514			<u> </u>		_		3440
3445	<u> </u>	323	<u> </u>						<u> </u>		<b>—</b>		3445
3450	5	1,085		108	484	2,664	3	1,635	5	557	_		3450
3455		182							_		_		3455
3460		326		194	1	852		18	_				3460
3465		998											3465
3470		580		379		563		298					3470
3475		131											3475
3480		268		46		832							3480
3485		107		398									3485
3490		526		113	1	864		47					3490
3495		493		196									3495
3500		505		1,187	2,145	88,837	501	9,217	42	2,100		5	3500
3505		122		102									3505
3510		9,760		23	10	224		93					3510
3515		121		207									3515
3520		251		72	8	1,105							3520
3525		696		19									3525
3530		645		145	6	533		23					3530
3535		324		9									3535
3540		110		16	4	1,456		247					3540
3545		127		102		,							3545
3550		21,430		773	2,079	3,978	46	3,183	102	713			3550
3555		45		65	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	- 7.			_				3555
3560		226		184		898		86					3560
3565		92		507		000		- 00					3565
3570		54		72	2	391		62					3570
3575		165		154		- 001		- 02					3575
3580		325		100	1	682			-		-		3580
3585	<u> </u>	81	<u> </u>	64	<del>-</del>	JU2			_		_		3585
3590	<u> </u>	790	<u> </u>	112	5	367	3	11	_		_		3590
3595	_	346	_	100	- 3	307	3	- ''	_		-		3595
3600	1		6	469	2 457	12 600	924	7,429		2 706	-	190	
3605	1	10,557 225	- 0	7	2,407	12,690	324	7,429	- 3	2,796	<b>—</b>	190	3600 3605
3610	<u> </u>	163	_	254	7	268	1				<b>—</b>		3610
3615	<u> </u>	103	<u> </u>	42	<u></u>	200	'		<b>—</b>				3615
3620	<u> </u>	281	<u> </u>	161	12	611	4	10	<b>—</b>				3620
	-		-		12	611	4	10	-		_		3620
3625	<u> </u>	2,105	<u> </u>	128	40	1 100	-	24	<b>—</b>		<b>—</b>		
3630	<u> </u>	225	<u> </u>	156	10	1,122	1	24	<b>—</b>		<b>—</b>		3630
3635	<u> </u>	35	<u> </u>	64					-		-		3635
3640		313		184	13	451		50	_		_		3640
3645		626		31		0.000					_	-	3645
3650	_	2,195	_		4,107	3,939	581	4,344	40	825	<u> </u>	5	3650
3655		126		96	<u> </u>				_		_		3655
3660	<u> </u>	305	<u> </u>	142	18	1,095			<u> </u>		<u> </u>		3660
3665		1,117		14					_		_		3665
3670		212		82	14	2,504		51	<u> </u>		_		3670
3675		161		148					_		_		3675
3680		833		160	16	598		37					3680
3685		737		103									3685
3690		312		86	4	406		49					3690
3695		93		120									3695
3700	2	3,506		1,049	2,544	12,221	1,230	7,163	20	766	7	42	3700
3705		187		122									3705
						F	0				0.11	B	
STRIKES	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL		STRIKES
	EW	4M1	EW	1N1	E	SU1	ES	SZ1	ES	H2	ESI	vi2	J

	CALL PI	UT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL PUT		
STRIKES	EW4M1 1 DTE		<b>EW</b> <sup>4</sup>			BU1 DTE	ESZ1 176 DTE		ESH2 267 DTE		ESM2 358 DTE		STRIKES
			ES 85 E 426	OTE			177	SZ1 DTE 0.00	ES 267 424	DTE	258 E		
	LO	w									HIGH		

E-MINI S&P 500 (ES) OPEN INTEREST	
AS OF 6/23/2021	

			ESU1 85 DTE 4260.50				177	SZ1 DTE 50.00	ESH2 267 DTE 4242.00		ESM2 358 DTE 4200.00		
STRIKES		/4M1 DTE	<b>EW</b> 8 D			SU1 DTE		SZ1 DTE	ES 267		ES# 358 E		STRIKES
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
3710		443		42	8	296							3710
3715		154		305									3715
3720		204		30	6	1,121		47					3720
3725		3,029		232	3	996							3725
3730	2	479		71	2	398		73					3730
3735		233		307									3735
3740		94		61	4	664		71					3740
3745		183		184									3745
3750	2	4,437	6	488	1,340	3,022	1,635	5,048	44	758		6	3750
3755	1	307		200							_		3755
3760		1,047		99	9	341		18			_		3760
3765		265		256							_		3765
3770	1	89	1	169	11	623					_		3770
3775		333		691	17	2,895					_		3775
3780		71		165	12	807	_	84					3780
3785		239		27							_		3785
3790		313		67	4	974		30			_		3790
3795	1	291		199							_		3795
3800	5	779	9	476	4,454	11,902	3,631	4,200	95	1,790	_	234	3800
3805	1	390	_	22	<u> </u>		<u> </u>				<u> </u>		3805
3810	1	440		81	3	823	2	53	<u> </u>		<u> </u>		3810
3815		385	_	131	<u></u>	4.0=-	<u> </u>				<u> </u>		3815
3820		354		191	11	1,252		30			_		3820
3825	1	2,029	_	695	3	359	<u> </u>	10:			<u> </u>		3825
3830		610		39	5	354		134			_		3830
3835		287		255	_								3835
3840		166		137	6	1,146	1	79					3840
3845		856	_	63	4.000	0.540	054	0.007	- 00	004			3845
3850	3	2,425	2	311	1,099	6,549	951	3,887	96	891	_		3850
3855	-	405		124		004	_	045	_		_		3855
3860	-	309		106	52	891	_	215	_		_		3860
3865	-	717		179	10	404	_	400			_		3865
3870 3875	3	299 525		52 126	58	494 381	_	100			_		3870 3875
3880	3	433		151	53	388	-	65	_		_		3880
3885		834		279	- 33	300		03					3885
3890		556		10	33	659	_	30					3890
3895		696		293	- 00	000	_	- 00					3895
3900	98	3.250	3	1,365	3.339	83,172	3,049	4.321	505	2,383		170	3900
3905	30	1,149	- 3	167	3,333	03,172	3,043	4,021	303	2,000		170	3905
3910		493	3	49	35	774		61					3910
3915	1	871		105	- 00			- 01					3915
3920		447	4	77	50	1,259		50					3920
3925		981		136	195	538		- 00					3925
3930		996		448	31	517	1	65					3930
3935		1,193		236	- 0.	0.,	_	- 00					3935
3940		525	1	337	54	599		115					3940
3945		542		89	-								3945
3950	7	2,262	4	416	2,975	3,599	1,366	1.157	1,015	1.513		1	3950
3955	T i	2,502	5	101		,	,	,				Ė	3955
3960		493	1	596	24	686	1	230					3960
3965	1	798	1	136		-555	ı İ						3965
3970	8	768	16	100	102	811	1	223					3970
3975	1	498	10	130	336	1,124							3975
3980	1	431	2	339	32	663	1	97					3980
3985	18	733		158									3985
3990	117	727		380	97	322		64					3990
3995	1	955	3	198									3995
4000	4	5,258			5,210	13,566	2,017	4,496	1,301	1,921		370	4000
4005	20	667	1										4005
4010	1	919		248	212	441	1	89					4010
4015	12	1,054	1	55									4015
4020	1	511	1	284	415	953	1	98					4020
4025	8	1,697	2	242	46	583							4025
4030	28	820	1	151	120	821		57					4030
4035	2	3,084		197									4035
4040	10	1,055		424	386	749	7	42					4040
4045	2	794	1	112			Ė						4045
4050	5	3,926	6		4,067	3,923	2,333	3,429	638	914	14	125	4050
	4	1,184	2	387									4055
4055													
4060	8	393	4	228	362	655	27	25					4060
	8	393	4	228	362	655	27	25					4060

	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL PUT		CALL	PUT	
STRIKES	EW 1 0	4M1 OTE	<b>EW</b> 8 D			SU1 DTE	ESZ1 176 DTE		ESH2 267 DTE		ESM2 358 DTE		STRIKES
			ES 85 I	DTE			ES 177	ES 267	DTE	358 E			
		LOW	426	J.5U			423	0.00	424		4200 HIGH	.00	

## 

			85	U1 DTE 0.50			177	SZ1 DTE 50.00	ES 267 424		358 [	ESM2 358 DTE 4200.00	
STRIKES		/4M1 DTE	EW 8 E	1N1 OTE		SU1 DTE		SZ1	ES 267		ESN 358 E		STRIKES
OTTAINED	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	OTTAINED
4065	5	329	2	326									4065
4070	20	1,917	1	140	213	1,181	50	36					4070
4075	39	7,059	1	431	240	1,242							4075
4080	22	993	5	519	246	1,301	35	74					4080
4085	7	566	2	248									4085
4090	42	5,504	6	187	182	607	55	1					4090
4095	45	349	1	296									4095
4100	155	6,645	15	1,727	4,546	8,374	4,149	4,400	1,529	1,052	70	86	4100
4105	34	1,362	14	528									4105
4110	39	594	41	350	121	527	57	16					4110
4115	61	648	4	540									4115
4120	35	1,585	12	343	198	1,421	82	94	_				4120
4125	65	6,558	26	532	135	760	77	40	_				4125
4130	97	532	25	275	633	604	77	46	_				4130
4135	111	468	14 28	219	245	920	20	20	_				4135
4140	197	1,522	39	539	245	829	38	20	_				4140
4145	57	794		152	4.000	2 202	4.040	4 750	504	700	405		4145
4150	560	4,201	145	857	4,002	3,383	4,012	1,750	564	708	465		4150
4155 4160	127 193	893 1.516	53 88	1.020	440	1,031	1	2	323	539			4155 4160
4160	277	1,043	33	1,020	440	1,001	<u>'</u>		323	339			4160
4165	339	1,043	33	158	278	422	26	190	-	-			4165
4175	230	2.099	86	549	313	639	20	190	<b>—</b>				4175
4175	616	1.687	54	580	519	591	26	19	_				4175
4185	490	811	28	656	018	391	20	19	_				4185
4190	290	2,678	370	574	774	702	31	41					4190
4195	461	1,004	170	175		. 02	0.						4195
4200	1,556	2,855	277	481	5,127	4,633	5,371	2,581	1,322	720	913	117	4200
4205	435	884	273	402		,		,			dillin		4205
4210	639	1,464	290	113	726	373	11	25					4210
4215	599	970	609	187				-					4215
4220	1,167	3,187	444	898	557	585	143	202					4220
4225	1,423	1,000	390	232	1,179	982							4225
4230	1,414	1,397	500	206	724	571	39	40					4230
4235	875	787	494	74									4235
4240	1,497	934	536	43	1,074	343	21	48					4240
4245	1,226	356	352	34									4245
4250	3,517	561	1,884	82	2,883	1,522	1,430	1,436	1,510	353	IIIII		4250
4255	1,035	79	617	21									4255
4260	1,805	32	526	7	778	148	32	10					4260
4265	1,510	74	435	45									4265
4270	1,494	129	190	22	708	79	37						4270
4275	1,999	92	879	9	531	97							4275
4280	1,773	109	397	10	755	69	90	20					4280
4285	974	3	946	5									4285
4290	1,456	2			357	56	71						4290
4295	825	2	525	4									4295
4300	4,353	15		7	4,833	829	3,091	1,014	1,584	96	253	3	4300
4305	195	4	294										4305
4310	656	3	435	1	482	24	53	20	-		-		4310
4315	877	1	265	1	947	40	70	40	<u> </u>		-		4315
4320 4325	1,084	2	187 263	10	347 832	16 71	79	48	-				4320 4325
				10			21						
4330 4335	653 597	1	665 139		492	12	21		<b>—</b>				4330 4335
4340	1,463	'	193		593	10	696	20	-				4340
4345	754		205		593	10	090	20	_				4345
4350	1,559		849	12	4,470	65	1,858	408	253	742	517		4350
4355	1,129		51	12	-,-110	0.0	1,000	400	200	,42	317		4355
4360	1,873		141	<u> </u>	682	4	11	27					4360
4365	109		7	1	JUE	-	<u></u>						4365
4370	718		255	i i	695	6	48	2					4370
4375	527		260		1,000	72		_					4375
4380	354		102		1,527	29	17	2					4380
4385	10		4		,,,_,			_					4385
4390	44		387		254	10	68	3					4390
4395	47		42										4395
4400	5,202		571		8,668	78	3,904	222	361	269	924		4400
4405	184		10										4405
4410	728		107		264	4	56	3					4410
4415	38		3										4415
OTDIVEC	CALL	PUT	CALL		CALL	PUT	CALL	PUT	CALL		CALL		OTDU/==
STRIKES	FW	/4M1	FW	1N1	ES	SU1	E	SZ1	FS	H2	ESI	12	STRIKES

	CALL PUT	CALL PUT	CALL PUT	CALL PUT	CALL PUT	CALL PUT	
STRIKES	EW4M1 1 DTE	EW1N1 8 DTE	ESU1 85 DTE	ESZ1 176 DTE	ESH2 267 DTE	ESM2 358 DTE	STRIKES
		ESU1 85 DTE 4260.50		ESZ1 177 DTE 4250.00	ESH2 267 DTE 4242.00	ESM2 358 DTE 4200.00	
	LOW					HIGH	

	I		E0	114	AS	S OF 6/2			Ee	un	ECI	42	
			ES 85 ( 426)	DTE			177	SZ1 DTE 60.00	267 4242	DTE	358 E 4200	DTE	
STRIKES		4M1 OTE	<b>EW</b> 8 D			BU1 DTE		SZ1 DTE	ES 267		ESM 358 E		STRIKES
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
4420	216		18		617	7	130						4420
4425	42		40										4425
4430	82		406		278	5	193						4430
4435	3		2										4435
4440	49		68	1	284	4	251						4440
4445	45												4445
4450	218		363		4,363	250	2,338	206	899	86	60		4450
4455	1				,,		_,						4455
4460	21		95		367	6	241						4460
4470	737		133		220	7	76						4470
4480	1,288		128		259	8	181				-		4480
4490	54		184		247	17	13						4490
4500	97		94		5,962	137	5,001	184	691	206	188		4500
					_	137		104	091	200	100		
4510	63		59		298		66				_		4510
4520	18		373		190	14	2				-		4520
4530	711	2	425		118	11	226				-		4530
4540	16		3		379	9	120				_		4540
4550	2,003		405		1,438	36	2,487	106	905	175			4550
4560	15		6		222	5					_		4560
4570	12				457	1	10						4570
4580	36				397	1	78						4580
4590	21				83	2	20						4590
4600	77		27		2,623	23	2,914	273	1,152	613	76	20	4600
4610	10				287		198						4610
4620	103		2		705								4620
4630					113								4630
4640	10				405								4640
4650	22		12		869		856	369	1,163	81			4650
4660					206		104						4660
4670					7								4670
4700			1		1,423	1	1,712	739	638	279	228		4700
4750	1				347		979	36	795	10			4750
4800					2,186		1,794	15	705	94	3		4800
4850					502		489		600	17			4850
4900					490	316	807		689	16	1,194	3	4900
4950			20		661		310		110	1			4950
5000					881	52	2,257	2	934		125	4	5000
5050									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	$\vdash$				.5		302				5		5600
6000									52				6000
5550	CALL	PUT	CALL	DIIT	CALL	PUT	CALL	DIIT	CALL	DIIT	CALL	DIIT	5300
STRIKES						SU1		_					STRIKES
	EW4M1 EW1N1 1 DTE 8 DTE					DTE	ESZ1 176 DTE		ESH2 267 DTE		ESM2 358 DTE		
			ES 85 I 426	DTE			ESZ1 ESH2 ESM 177 DTE 267 DTE 358 D 4250.00 4242.00 4200.				DTE		

Powered by QuikStrike®



