

E-MINI S&P 500 (ES) OPEN INTEREST													
AS OF 6/24/2021													
	ESU1 85 DTE 4260.00						ESZ1 176 DTE 4251.25		ESH2 267 DTE 4245.00		ESM2 358 DTE 4200.00		
STRIKES	EW4M1 1 DTE		EW1N1 8 DTE		ESU1 84 DTE		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE		STRIKES
	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
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		118		406	1	295		13					3330
3340		219		213	2	1,588		206					3340
3350		871		1,246	633	3,679	7	2,013	8	618		13	3350
3360		759		1,208	3	593		177					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									3495
3500		505		1,187	2,145	88,914	501	9,173	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	1,063							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		</							

HIGH

AS OF 6/24/2021

	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	
STRIKES	EW4M1 1 DTE		EW1N1 8 DTE		ESU1 84 DTE		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE		STRIKES
			ESU1 85 DTE 4260.00				ESZ1 176 DTE 4251.25		ESH2 267 DTE 4245.00		ESM2 358 DTE 4200.00		
	<div><div>LOW</div><div></div><div>HIGH</div></div>												

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	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT		
4065	5	330	2	309									4065	
4070	20	1,912	1	144	213	1,182	50	36					4070	
4075	39	7,054	1	435	251	1,203							4075	
4080	22	1,316	5	392	259	1,250	35	74					4080	
4085	7	914	2	1,634									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	34	1,354	14	528									4105	
4110	39	1,739	41	447	142	532	57	16					4110	
4115	61	664	4	600									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									4135	
4140	197	1,561	29	639	245	1,039	38	20					4140	
4145	57	800	39	168									4145	
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									4165	
4170	336	1,111	41	175	275	361	26	190					4170	
4175	223	2,176	82	520	297	639							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									4195	
4200	1,555	3,514	316	1,729	5,282	5,003	5,402	2,314	1,322	718	913	117	4200	
4205	422	784	275	552									4205	
4210	633	1,731	303	346	726	346	11	40					4210	
4215	534	1,169	527	205									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	840	1,511	493	203									4235	
4240	1,432	1,749	509	145	1,062	490	21	48					4240	
4245	1,372	723	364	186									4245	
4250	3,839	4,220	1,882	889	2,913	1,775	1,669	1,489	1,510	353	75			

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	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT		
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												4455	
4460	21		95		367	6	241						4460	
4470	737		133		220	7	76						4470	
4480	1,288		1,547		260	8	181						4480	
4490	54		176		247	17	13						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			4750	
4800					2,189		1,794	15	714	94	3		4800	
4850					502		489		600	17			4850	
4900					490	316	807		689	16	1,194	3	4900	
4950			20		661		330		110	1			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	
STRIKES	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	CALL	PUT	STRIKES	
	EW4M1 1 DTE		EW1N1 8 DTE		ESU1 84 DTE		ESZ1 175 DTE		ESH2 266 DTE		ESM2 357 DTE			
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