User Guide | Option Analytics: Most Active Strikes

Overview
An interactive options analytics tool where users can view open interest, open interest change and volume activity detailing the most active strikes by calls, puts and combined calls and puts. Report displays the Top 20 (default) in rank order including all expirations available for the currently selected product.

Sample Report
See the next page for a description of each numbered section.
1. Product Group and Product Selection
Clicking on the current product group or the arrow next to the current product group will display a dropdown with all the product groups that are currently available in QuikStrike. After selecting a group, all products for that group will be displayed in the horizontal menu next to the blue product group selector. If a product contains CSOs (calendar spread options), APOs (average price options) and/or product spreads (like WTI/Brent), those products will be listed separately under the CSOs or Exotics section of each menu column.

2. PDF Generation and Help Buttons
Clicking the PDF icon will show two options for printing the current page information - Portrait or Landscape. The recommended print format for this report (greatest resolution, etc.) is Landscape (when 1 product select) and Portrait (when more than 1 product is selected). See Product Filter below for details on multiple product selection.

The help (question mark) button will show markers on key areas of the report with a short title or description of function or data displayed.

3. Data Display Settings
Use this menu dropdown to select how many of the top \( n \) changes that should be listed in the tables \( [5, 10, 15, 20 \text{ (default)}, 25 \text{ and all non-zero}] \) as well as change the ranking order \( [\text{Open Interest Change (default)}, \text{Open Interest and Volume}] \) displayed in the table. The Show Summaries Only checkbox will limit the display to the 3 smaller tables for Calls, Puts and Combined totals. These summary boxes have totals across the entire list of expirations for the currently selected product(s).

4. Product Filter
This dropdown lists all products that are part of the current product group. The checkbox list will be the same as the products displayed in the horizontal [product] menu (to the right of the product group selector). Include more than one product in the report by clicking more checkboxes (and then hitting the Apply button to update the report).

5. Trade Date
Displays the most recent trade date with data available (this will more than likely be the last active trade date).

6. Summary Tables
These tables show totals for volume, open interest (totals, strikes up and down) and open interest change for the entire product (listed in the title above tables).

7. Top N Tables
Data will be displayed in rank order for Open Interest Change (default), Open Interest and Volume based on Data Display Settings -> Rank Order selection. Check the corresponding column to view sorted data.

NOTE: A light blue highlight on a strike row indicates the at-the-money (ATM) strike.