



# IvyDB Signed Volume

## Option trading volume summarized by signed order direction

The IvyDB Signed Volume dataset, available as an add-on product for IvyDB US, contains historical and daily data on detailed option trading volume. Trades in the IvyDB US dataset are assigned as either buyer-initiated or seller-initiated based on the trade price and the bid-ask quote at the time of the trade.

### Key Insights:

With IvyDB Signed Volume, you can get key insights into option market order flows and participant activity. Use signed volume to better understand buy/sell pressure on options markets and improve your research! IvyDB Signed Volume is now available in five- and 30-minute snapshot intervals throughout the day, in addition to an end-of-day file.



### Features

- Tracks whether a trade occurred at the bid, ask, or midpoint
- Every option, every day since January 2016
- Clean and reliable data
- Available intraday at 5-minute or 30-minute intervals
- Symbols and security IDs link to IvyDB US
- Volume lot size fields beginning in 2021 to help identify retail and institutional flow
- Used in conjunction with IvyDB US, Signed Volume can help determine net gamma exposure by strike on a T-0 timeframe, as opposed to the traditional T-1

