

IvyDB TradeFlow

Gain an Edge with Intraday Insights into Options Order Flow



COVERING DATA
SINCE **JANUARY 2016**



AVAILABLE AT
**5 & 30-MINUTE
INTERVALS**



COVERS
EVERY U.S. OPTION



PLUS
**END-OF-DAY
DATA**

IvyDB TradeFlow provides data and analytics that classify retail versus institutional options trading and liquidity. Track order flow, participant activity, buy/sell pressure, and shifting market sentiment across today's fast-moving options markets.

Key Features



Detailed Trade Activity

Tracks volume, buy/sell pressure, lot sizes, and whether trades occurred at the bid, ask, or midpoint.



Retail and Institutional Insights

Classifies and analyzes trading activity across retail investors and market makers.



Comprehensive Market Coverage

Covers every U.S. option, every day since January 2016.



Multiple Data Intervals

Provides data and analytics snapshots at 5-minute, 30-minute, and end-of-day intervals.



Built to Complement IvyDB US

Designed to work alongside IvyDB US for comprehensive options data and analytics.



Enhanced Directional Volume



IvyDB TradeFlow rapidly orders, classifies, and categorizes trade data from all U.S. exchanges.

It incorporates trade description codes, exchange venue data, and Volume-Weighted Average Price to more precisely assign directional volume.

Understand Market Positioning



Identify shifts in positioning, liquidity, and market sentiment with detailed data and analytics on options trading across retail investors and market makers.

- Analyze buy/sell pressure
- Compare retail and institutional activity
- Evaluate lot sizes and trade locations
- Measure trade aggressiveness relative to the SEC's National Best Bid and Offer (NBBO)