



Options analytics, Equities, Prediction markets.

All data is delivered through Kafka, S3, API, ICE Chat and custom webhooks. Custom pipeline solutions tailored to your trading infrastructure are available as well.

DATASET	SINCE	DESCRIPTION	DOCS
OPTIONS FLOW & DERIVATIVES ANALYTICS			
Option Trades US OPRA feed	2022	All option trades enriched with the contract NBBO, underlying price, greeks at trade time and the open interest of the contract. Contains trade codes to differentiate between single leg, multi leg, stock multi leg, floor, sweep, cross trades. Canceled trades are flagged as well.	Web API
Multi leg Trades US OPRA feed	2025	Specialized view off the Option Trades dataset where all trades that executed as part of a multi leg transaction as indicated by their trade codes are matched together based on the time of their execution and the context. Based on an proprietary algorithm the option trade structure (risk reversal, condor, butterfly, box spread, etc.) is being determined. Contains greek exposures such as delta, theta.	Web API
Option Screener US OPRA feed	2022	Full options screener of all contracts for a given date. Screen contracts by every parameter.	Web API
Interval Flow US OPRA feed	2024	Specialized view of the Option Trades dataset where the trading session is split into distinct 5-minute periods. Screen contracts by every parameter.	Web
End-of-Day Option States (including greeks) US OPRA feed	2022	Approximately 15min before close daily "snapshot" of all option contracts by Ticker (note: pre-2023 contracts that did not trade during that day may be missing the NBBO, contracts that did not trade during that day do not have greeks values)	Web API
Aggregate greek exposure ("GEX" etc.) US OPRA feed	2023	Static (based on open price and overnight open interest update) and dynamic (based on spot price and open interest and volume) modeled Market Maker aggregate delta dexpore ("DEX"), gamma exposure ("GEX"), vanna exposure ("VEX"), and charm exposure ("CHEX") by ticker	Web API
SPX Market Exposure CBOE C1 only	2025	Zero-inference replication of the aggregate Market Maker net inventory and net second order greek exposure.	Web API
Volatility US OPRA feed	2022	Large collection of volatility metrics including IV Rank, Interpolated IV, IV Term Structure, IV Smile (by expiry), Risk Reversal Skew (0.5 to 0.05 delta), Historical Risk Reversal Skew (0.25 and 0.10 delta), Realized Volatility, Variance Risk Premium ("VRP"), and more	Web API
Net Premium Ticks and Market Tide US OPRA feed	2022	Net (aggregate across all strikes and expirations) Call and Put premium by Ticker	Web API
Delta / Vega Ticks US OPRA feed	2024	Net (aggregate across all strikes and expirations) option Delta and Vega by Ticker	Web API
Flex options US Equity and Option Markets	2026	Flex consolidations of flex options into standard options as well as daily flex contract open interest	Web
Account options volume US OPRA feed	2026	Breakdown of volume per underlying by customer groups (firm, market maker, customer). Lags by 1D. Comes with various growth stats over 7D, 14D, 30D	
EQUITIES & MARKET STRUCTURE			
Stock trades (lit + off lit) US Equity Markets	2022	All stock trades that executed through Nasdaq plus Finra/TRF. Off lit trades carry 2 timestamps in the case when the trade hit the TRF exchange and when it hit the public tape so participants can calculate the time it took till TRF trades got dumped on the public tape.	Web API
OHLC US Equity Markets	2000	Live OHLC data for all US equities as well as indexes such as SPX, VIX, RUT, VVIX, S&P 500 BuyWrite Index and more.	Web API
Trading Halts US Equity Markets	2021	Live trading halts of stocks with reasons.	Web API
News		Live headlines news from multiple sources streamed.	Web API
Earnings US Equity Markets	2022	Upcoming earnings with expected moves as well as historical earnings and dedicated earnings move statistics such as 1d, 3d, 1w, 2w pre/post earnings moves as well as 1d/1w straddle returns	Web API
Analyst Ratings US Equity Markets	2022	Analyst data including action (Upgraded / Downgraded/ Initiated / etc.), rating (Buy / Sell / Hold), and target price, enriched with categorical data like sector, market cap, etc.	Web API
Alerts (TradeAlert compatible)		Create alerts for specific trades, contracts and more with the unusual whales platform and only receive data when an alert matches. TradeAlert users import their TradeAlert configs into Unusual Whales directly.	Web API
OWNERSHIP, FILINGS & ALTERNATIVE DATA			
13F SEC-regulated US securities	Full	Live 13F data as soon as they are released. UW is fastest to post on social media about new holdings. Full holdings of all institutions. In-house tagging and analytics of biotech, value investors, tiger club funds are present as well.	Web API
Insider (3/4/5/144) SEC-regulated US securities	Full	Insider trades including 10b5-1 tags to clearly differentiate between scheduled selling and ad hoc selling. Updates as soon as data becomes available on SEC.	Web API
Ownership (super set of 13F) SEC-regulated US securities	Full	Ownership for all tickers as reported by all forms 3/4/5/144 13D, 13G, 13F.	API
Politician Portfolios US STOCK Act	Full	Constructed portfolios of every politician based on their filings.	Web API
Predictions Global	Full	All trades on polymarket as well as custom smart score per category for wallets. Wallet tagging, unusual bets etc.	Web API
ADDITIONAL DATASETS			
Futures Trades CME Futures feed	2026	L1 tick-level trades for CME equities, rates, energies, agricultures, and more, including block designations by product.	API
Lobbying and Campaign Contribution US LDA and FEC	2015	Lobbying and campaign finance data for US politicians and eligible public figures.	