

OPRA Data

US Equity Options data

The Options Price Reporting Authority (OPRA) provides consolidated information on last sale prices, exchange BBO and national BBO from national securities exchanges that the Securities and Exchange Commission has approved for listing and trading exchange-traded securities options.

The BMLL OPRA Data product provides a cleansed, normalised tick history dataset covering all OPRA historical data. Access a 1-second conflated NBBO, trades and trade statistics messages or the raw market data.

As one of the largest historical market data sets available, BMLL's OPRA solutions make it easy to query, analyse and use OPRA market data.

Use Cases

- Backtesting trading strategies
- Transaction cost analysis
- Hedging analysis

Coverage

- Data coverage includes every US equity options venue
- Data available from January 2019
- All options traded and reported to OPRA, including extended and global trading hours

Products

- Raw data
- 1-second trade safe conflated NBBO & Trades
- Trade by trade
- Reference data
- Summary statistics

Products

- BMLL Data Lab
- BMLL Data Feed via AWS S3

