Interesting data sources

- NASDAQ
- CBOE Futures Exchange
- Quandl: Finance and Economics Data
- Enron Email Dataset
- Lending Club
- World Bank Data
- Unicef Data
- US Census Data
- Yahoo Labs Data
- World Health Organization
- The New York Times Data APIs
- Weather Underground Data API
- NYC Open Data
- U.S. Government's open data
- Google Public Data Explorer

Aggregate lists of data sets

- Data Collaboratives
- 30 Places to Find Open Data on the Web, by Romy Misra of Visual.ly
- Interesting datasets and APIs, by Prof. James Bagrow
- Datasets for Data Mining and Data Science, by KDnugets
- Research-quality data sets, by Hilary Mason
- Reddit list of interesting data sets
- Finding Data on the Internet by Revolution Analytics

Discussions on data sources

- What data people are searching for
- Discussion for accessing finance data
- Documentation for Yahoo! Finance
- Open Data Discussion