

# Innovate Faster with a Financial Market Data Platform Built by Developers for Developers





## Easy to Use APIs Up and Running in Minutes



#### Sample Code

Clone a Sample App to Get Started

Examples to help you get up and running in minutes. Go, Nodejs, Python, C# and more are ready to clone on our Github.



#### **WebSocket Docs**

Connect, Authenticate, Subscribe

See how to integrate the real-time protocol to receive updates in real-time. Tick by tick data with low latency over TCP using standardized protocols.



#### **RESTful API Docs**

Get, Put, Post, Del

Structured, versioned JSON
RESTful APIs allow you to make
requests using any coding
language. Reference, Price,
News and more all available over
intuitive APIs.

## **Unlimited Access**

## 100% Coverage

New York Stock Exchange

**NYSE National** 

NYSE Chicago

**NYSE Arca** 

NYSE American

Nasdaq Stock Market

Nasdaq PSX

Nasdaq ISE

**OTC Markets** 

Nasdaq BX

Cboe Exchange

Cboe EDGX Exchange

Cboe EDGA Exchange

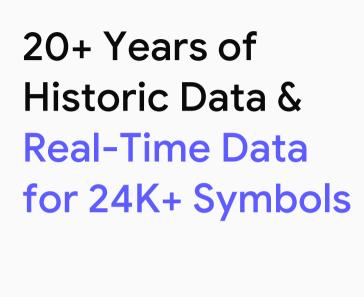
Cboe BZX Exchange

Cboe BYX Exchange

Investors Exchange Financial Industry

Regulatory Authority







## See into each Candle Tick Level Granularity

#### **Trade ticks**

Polygon provides each and every trade message from all the US Exchanges and darkpools. This allows you to see into each candle stick to understand what's happening in the market.

#### **Quote ticks**

Top of book quotes give you more information into the sitting orders at the exchanges. Knowing the national best bid and offer provides insight for the next execution price(s).

#### **Aggregates**

Aggregates are extremely powerful for visualizing and understanding prices for a long or short range of time. We generate our own aggregates from the raw trade data for ultimate accuracy.

Both unadjusted and split adjusted aggregates are able to be generated in any size time window from 1min - 1yr. You can finally get the exact time windows you want, no matter the size.

```
// Stocks TRADE:
       "ev": "T",
                                // Event Type
       "sym": "MSFT",
                                // Symbol Ticker
       "x": "4",
                                // Exchange ID
       "p": 114.125,
                                // Price
       "s": 100.
                                // Trade Size
       "c": [0, 12],
                                // Trade Conditions
       "t": 1536036818784
                                // Trade Timestamp ( Unix MS )
10 }
11
12 // Stocks OUOTE:
13 {
       "ev": "0",
                                // Event Type
       "sym": "MSFT",
                                // Symbol Ticker
       "bx": "4",
                                // Bix Exchange ID
       "bp": 114.125,
                                // Bid Price
18
       "bs": 100.
                                // Bid Size
       "ax": "7",
                                // Ask Exchange ID
       "ap": 114.128,
                                // Ask Price
       "as": 160.
                                // Ask Size
       "c": 0,
                                // Quote Condition
23.
       "t": 1536036818784
                                // Quote Timestamp ( Unix MS )
24 )
25
26 // Stocks Aggregate:
       "ev": "AM",
                                // Event Type ( A = Second Agg, AM = Minute Agg )
       "sym": "MSFT",
                                // Symbol Ticker
       "v": 10204,
                                // Tick Volume
31
       "av": 200304,
                                // Accumulated Volume ( Today )
32
       "op": 114.04,
                                // Todays official opening price
33
       "vw": 114.4040,
                                // VWAP (Volume Weighted Average Price)
       "o": 114.11,
                                // Tick Open Price
       "c": 114.14.
                                // Tick Close Price
       "h": 114.19,
                                // Tick High Price
37
       "1": 114.09,
                                // Tick Low Price
       "a": 114.1314.
                                // Tick Average / VWAP Price
                                // Tick Start Timestamp ( Unix MS )
       "s": 1536036818784,
       "e": 1536036818784,
                                // Tick End Timestamp ( Unix MS )
41 }
```

## **Extensive**

## Reference Data Included

We provide extensive reference data included with our US stocks plans. Our reference data is from from reliable sources and standardized for ease of use.



#### Amazon.com Inc.

#### Specialty Retail

Amazon.com Inc is an online retailer. The Company sells its products through the website which provides services, such as advertising services and co-branded credit card agreements. It also offers electronic devices like Kindle e-readers and Fire tablets.

```
// Company Profile:
        "logo": "https://s3.polygon.io/logos/amzn/logo.png",
       "listdate": "1997-05-15",
       "cik": "1018724",
        "bloomberg": "EQ0021695200001000",
       "lei": "ZXTILKJKG63JELOEG630",
       "sic": 5961,
        "country": "usa",
       "industry": "Retail - Apparel & Specialty",
        "sector": "Consumer Cyclical",
        "marketcap": 791855354928,
13
        "employees": 566000,
        "phone": "+1 206 266-1000",
15
        "ceo": "Jeffrey P. Bezos",
        "url": "http://www.amazon.com",
        "description": "Amazon.com Inc is an online retailer. The Company sells
            its products through the website which provides services, such as
19
            advertising services and co-branded credit card agreements. It also
           offers electronic devices like Kindle e-readers and Fire tablets.",
21
       "exchange": "Nasdag Global Select",
22
        "name": "Amazon.com Inc.",
23
        "symbol": "AMZN",
        "exchangeSymbol": "NGS",
25
        "hg address": "410 Terry Avenue North Seattle WA, 98109-5210",
26
        "hq state": "WA",
        "hg country": "USA",
        "type": "CS",
        "tags": [
30
            "Consumer Cyclical",
31
            "Specialty Retail",
32
            "Retail - Apparel & Specialty"
       "similar": [
            "MSFT",
            "COST",
            "EBAY",
            "WMT".
            "GOOGL"
        "active": true
42 }
```

## Language Agnostic

## Formats Developers Expect

- 20+ API Languages
- Open Source Libraries























```
const WebSocket = require('ws')
     const APIKEY = process.env.POLY_API_KEY || 'YOUR_API_KEY'
     const ws = new WebSocket('wss://socket.polygon.io/stocks')
     // Connection Opened:
     ws.on('open', () => {
         console.log('Connected!')
         ws.send(`{"action":"auth","params":"${APIKEY}"}`)
10
         ws.send(`{"action":"subscribe","params":"T.AAPL"}`)
     })
11
12
     // Per message packet:
13
14
     ws.on('message', ( data ) => {
15
         data = JSON.parse( data )
```

## **Historic Data APIs &**

## Real-time WebSockets

- 100% Market Coverage
- ✓ 16 US Exchanges + Dark Pools
- 24K+ Ticker Symbols

#### **US Stocks WebSockets**

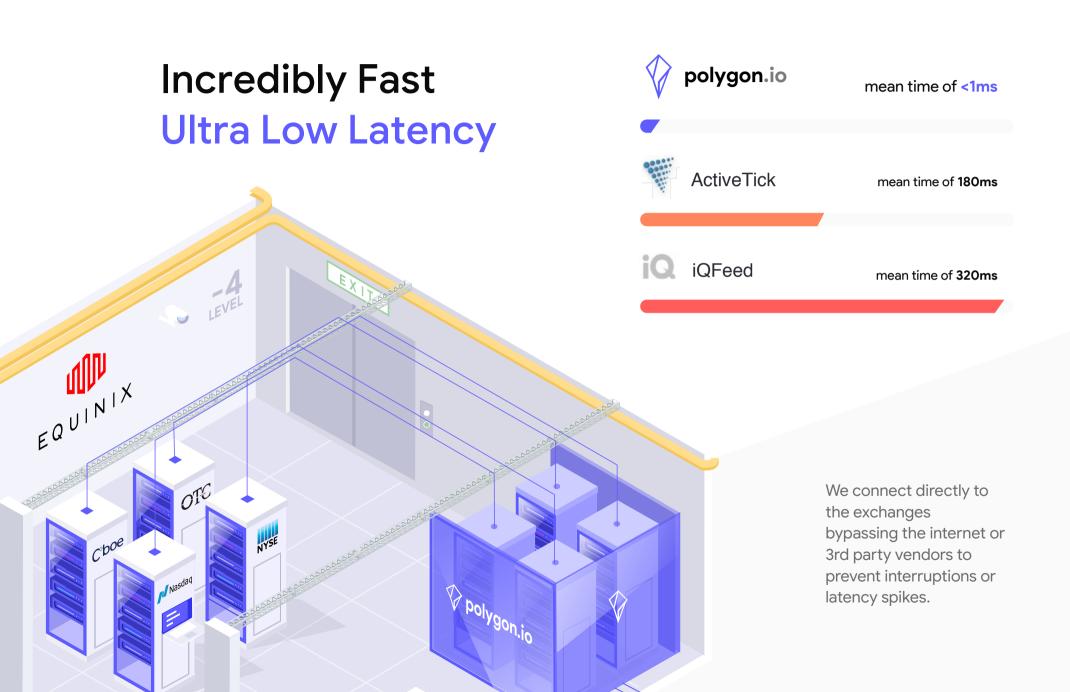
- Real-Time Aggregates
- Real-Time Quotes
- Real-Time Trades
- Real-Time Limit Up / Limit Down
- Real-Time Trading Halts

#### **US Stocks APIs**

- GET Exchanges
- **GET** Historic Trades
- GET Historic Quotes
- GET Last Trade for a Symbol
- Last Quote for a Symbol
- GET Daily Open/Close
- GET Condition Mappings
- GET Snapshot All Tickers
- GET Snapshot Single Ticker
- GET Snapshot Gainers / Losers
- GET Previous Close
- GET Aggregates
- GET Grouped Daily

#### Reference Data APIs

- GET Tickers
- GET Ticker Types
- **GET** Ticker Details
- GET Ticker News
- GET Markets
- GET Locales
- GET Stock Splits
- Stock Dividends
- GET Stock Financials
- GET Market Status
- GET Market Holidays



## Nanosecond Timestamps

## Accurate to One Billionth of a Second



### polygon.io

999,999 units of accuracy more than the competition. Know exactly where and when the trade occured with nanosecond timestamp accuracy.

AUG 09, 2019 **01:17:57.682285707** 

- SIP Timestamp
- Participant/Exchange Timestamp
- Trade Reporting Facility
  (TRFs, Dark Pools) Timestamp

#### competitors' timestamp

Our competitors only offer millisecond timestamps, as well as only 1 timestamp attribute. This leaves much to be desired.

AUG 09, 2019 01:17:57.682

- SIP Timestamp
- X Participant/Exchange Timestamp
- X Trade Reporting Facility
  (TRFs, Dark Pools) Timestamp

## Trusted by

Companies, Governments, and Institutions.







Stanford

## Success Story FindMyFills.com

Proof Trading, an institutional equities brokerage startup, found that analyzing market activity was far too complex and wanted to give people an efficient tool for visualizing market activity.

With FindMyFills, anybody can visualize the market for the entire trading day, 15-min, or 30-sec intervals.

Polygon is a no brainer when compared to some of the largest players in the market.

Daniel Ailsen, Co-Founder





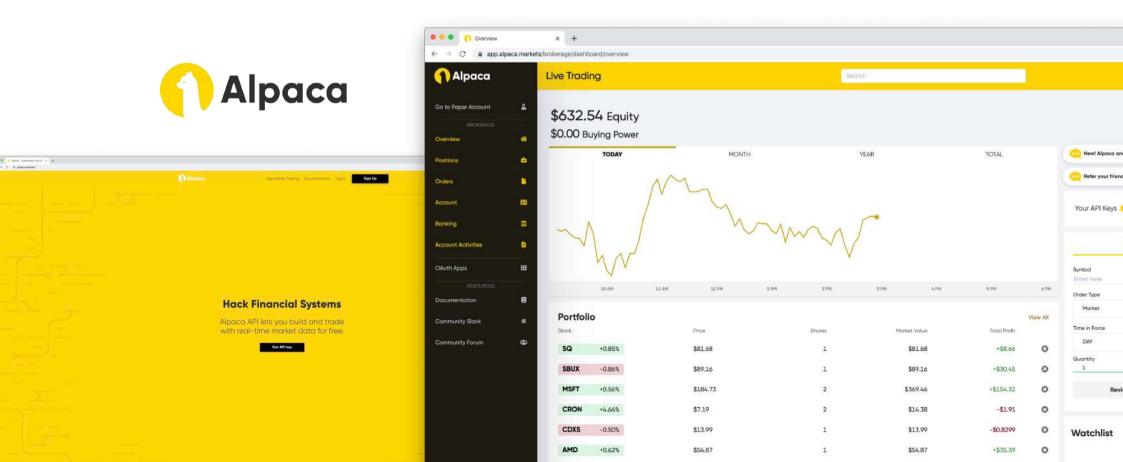
## Success Story Alpaca.markets

All Alpaca customers with live brokerage accounts can access various kinds of market data in Polygon.

Using Polygon, Alpaca customers are able to query quotes, bars, and fundamentals data from both historical and real-time datasets.

ets.

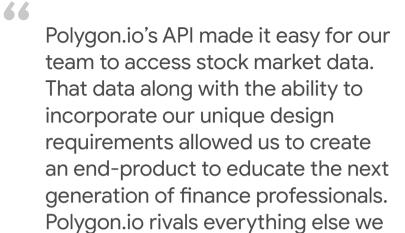
Yoshi Yokokawa, Founder



## Success Story Bradley University

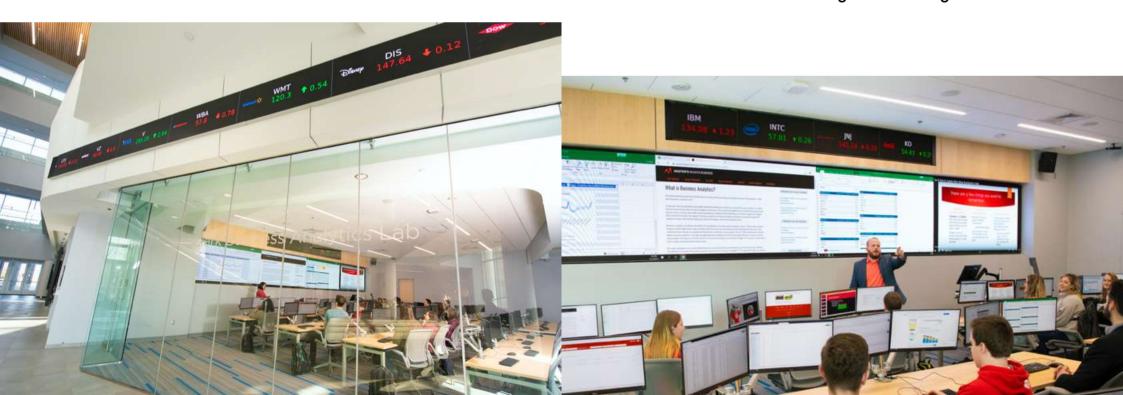
Polygon.io partnered with Bradley University for the building of their lab's state of the art ticker display





Jim Crone, Executive Director of Digital Marketing

saw on the market.



## **About**

## polygon.io

Polygon was started by ex-Googlers who have a proven track record of building performant, large scale platforms with clean, intuitive usability.

While attempting a project that applied ML to news articles and market data, we were amazed how difficult, unreliable, and expensive market data was. With no solution to our pain points, we decided to apply our deep knowledge of modern tech platforms and infrastructure to solve this for ourselves.

We have set out on a mission to help developers build the future of fintech by democratizing access to the world's financial market data.

Trusted by Top Companies, Governments, and Institutions











### **Loaded with Features**



#### Tick by Tick

See each and every Trade & Quote which happens in the US in real-time. Trillions of rows of historical tick data available via RESTful APIs



#### **Unlimited REST**

We do not limit how much you can use our RESTful APIs. There are no daily call limits, or maximum queries per minute.



#### **Low Latency**

Our platform provides low latency real-time data with a mean latency of <20ms. Orders of magnitude faster than our closest competitor.



#### **Snapshot APIs**

See the entire market at a glance with our powerful Snapshot APIs. You can also query the gainers and losers for the current day.



#### **Aggregates**

1min - 1yr aggregate intervals. We allow you to query the aggregate in the size you want. 1min, 7min, 16day, anything is possible.



#### **Transparent Pricing**

Know exactly what you're going to pay. Get the data directly from the source, don't waste money on sales middlemen.

## **Transparent Pricing**

## Pick your Plan

	<b>♦</b>	
Real-Time Data Stream	~	
Latency	~	
Professional Use	~	
Redistribution Rights	~	
No Data Limits	~	
Display to Users	~	
Market Coverage	~	
Price Accuracy	~	
Reference Data		
Splits/Dividends		
Earnings	~	
Estimates	~	
Historical Data	~	
News	~	
No Exchange Fees	~	

	poly.feed	
✓ Yes	✓ Yes	✓ Delayed
✓ < 20ms	✓ < 20ms	✓ 15min
✓ Yes	✓ Yes	✓ Yes
✓ Yes	✓ Yes	✓ Yes
✓ Yes	✓ Yes	✓ Yes
✓ Yes	✓ Yes	✓ Yes
<ul> <li>All US Exchanges</li> </ul>	5 Exchanges	<ul> <li>All US Exchanges</li> </ul>
<b>1</b> 00%	<b>99.95%</b>	<b>1</b> 00%
✓ Included	✓ Included	✓ Included
✓ Yes	✓ Yes	✓ Yes
✓ Yes	✓ Yes	✓ Yes
✓ Yes	✓ Yes	✓ Yes
✓ 20 years	20 years	20 years
✓ Yes	✓ Yes	✓ Yes
<ul><li>Exchange Fees Apply</li></ul>	✓ No Fees	✓ No Fees
<b>\$4000/m</b> + Exchange Fees	\$2000/m	\$699/m



sales@polygon.io