Quantitative Investing & Data Science

Best Stock Market APIs in 2020

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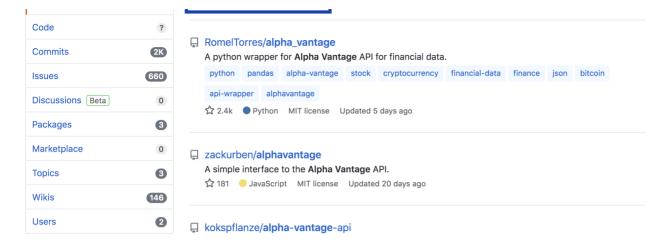
Stock market APIs are the invisible pieces of software that connect financial market data to the downstream data users. As simple as it may seem at the first glance, not all stock APIs are created equal and there are certain important attributes that define a reliable data provider. In this article, we will take a look at 5 API providers that have established themselves in the industry.

Best Stock APIs in 2020

- 1. Alpha Vantage
- 2. Xignite
- 3. Polygon.io
- 4. IEX Cloud
- 5. EOD Historical Data

1. Alpha Vantage

Alpha Vantage offers freemium stock APIs in JSON, Google Sheets, and Excel. As a Y Combinator company, Alpha Vantage has added unique Silicon Valley engineering craftsmanship to their API offerings. Their API is well-documented and easily integrated with all major programming languages. On GitHub, there are close to 500 open-source repositories built on top of Alpha Vantage APIs (screenshot below), which means millions of rows of financial data is often just one *pip install* away.



Sample API Portfolio

- Time series data (intraday, daily, weekly, and monthly) for stocks, ETFs, and mutual funds
- · Realtime and historical currency and cryptocurrency data
- Secondary/derived data such as technical indicators (e.g., MACD, Bollinger Bands)

How to access

- RESTful APIs
- Microsoft Excel
- Google Sheets

2. Xignite

Xignite is one of the pioneers of *cloud-based* access to the financial market. With big-name customers such as Robinhood and Wealthfront, Xignite primarily serves enterprises that need financial data to power their critical infrastructures. With such an enterprise focus, Xignite, unsurprisingly, doesn't impose any rate limits on their APIs, which means you can pretty much hammer its platform with as many API calls as you can muster.

Sample API Portfolio

- Stock quotes
- ETFs and mutual funds data
- Forex data
- Futures and options
- Indices and benchmarks

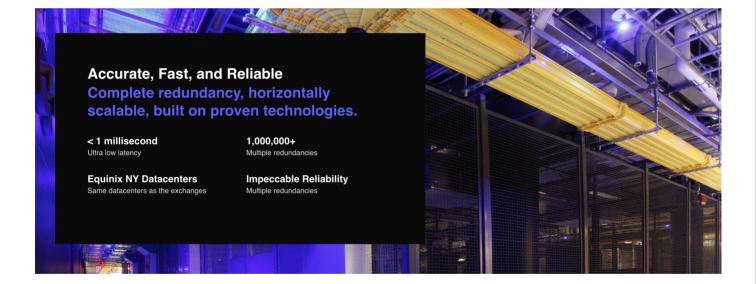
News

How to access

- RESTful APIs
- Excel plug-in

3. Polygon.io

If you are looking for affordable yet low-latency access to realtime US market data, Polygon is a great option. It has 100% coverage of all the 10+ exchanges in the United States. As their servers are located in close proximity to some of the exchange datacenters in New York, Polygon's realtime stock APIs can achieve up to nanosecond-level precision. Robinhood is a customer of Polygon, but I think their data infrastructure is also well suited for high-frequency trading scenarios.



Sample API Portfolio

- Realtime Level-1 and Level-2 stock data for ALL US exchanges
- Historical stock market data
- Realtime and historical data for over 1000 currency pairs
- Realtime and historical data for cryptocurrencies across 8+ crypto exchanges
- Reference data such as company financials

How to access

4. IEX Cloud

If you are familiar with high-frequency trading and Micheal Lewis' bestseller Flash Boys, you may know the Investors Exchange (IEX) already. IEX Cloud is the market data business of IEX, and it provides both IEX-native trading data and market information aggregated from external data sources. IEX Cloud has extensive API documentation, which makes software developers and investment professional feel at home the moment they land on the IEX Cloud website.

Sample API Portfolio

- Realtime and historical stock market data
- Forex and cryptocurrency data
- Fundamental data
- A rich set of alternative data such as news and social data

How to access

- RESTful APIs
- Data streaming

5. FOD Historical Data

Don't let the company name fool you! EOD Historical Data offers much more than just end-of-day historical stock APIs. It has one of the most comprehensive fundamental data offerings in the market, covering 20+ years of fundamental data across 60+ global exchange. If your business or software application depends on high-quality fundamental data, EOD Historical Data is a great resource to look into.

Sample API Portfolio

- 20+ years of fundamental data covering 60+ global exchanges
- Historical data for stocks, ETFs, mutual funds, forex, crypto, bonds, and more

How to access

• RESTful APIs

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