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Third Party Requirements

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IFX Rid Ask and Last

(1)

IEX Depth of Book (DEEP)

<u>DEEP</u> is used to receive real-time depth of book quotations direct from IEX. The depth of book quotations received via DEEP provide an aggregated size of resting displayed orders at a price and side, and do not indicate the size or number of individual orders at any price level. Non-displayed orders and non-displayed portions of reserve orders are not represented in DEEP.

DEEP also provides last trade price and size information. Trades resulting from either displayed or non-displayed orders matching on IEX will be reported. Routed executions will not be reported.

Data Bundle: Equities Market Data → Buy Bundle (requires IEX Cloud account)

Workspace: CORE

Dataset ID: IEX_DEEP

Data Timing *: Real-time*

Update Schedule *: 9:30-4pm ET M-F during regular market hours

Methods

• GET /data/core/iex_deep/:symbol

Example HTTP Requests

You can execute the following example requests after applying a valid <u>token</u> (click <u>Apply Token</u> above and <u>enter your token</u>).

- https://api.iex.cloud/v1/data/core/iex_deep/spy?token=<your_token>
- <a href="https://api.iex.cloud/v1/data/core/iex_deep/aapl?token=<your_token">https://api.iex.cloud/v1/data/core/iex_deep/aapl?token=<your_token>
- https://api.iex.cloud/v1/data/core/iex_deep/amzn?token=<your_token>
- <a href="https://api.iex.cloud/v1/data/core/iex_deep/T,TMUS?token=<your_token">https://api.iex.cloud/v1/data/core/iex_deep/T,TMUS?token=<your_token>

i Need a token? Start your Free Trial, and then apply a token to your API Reference session.

Path Parameters

HTTP REQUEST

GET /data/CORE/IEX_DEEP/SPY

```
RESPONSE
    "symbol": "SPY",
    "marketPercent": 0,
    "volume": 1077734,
    "lastSalePrice": 499.57,
    "lastSaleSize": 200,
    "lastSaleTime": 1708117199592,
    "lastUpdated": 1708120767012,
    "bids": [],
    "asks": [],
    "systemEvent": {
      "systemEvent": "C",
      "timestamp": 1708121400005
    "securityEvent": {
      "securityEvent": "MarketClose",
      "timestamp": 1708117200000
    },
    "trades": [
        "price": 499.57,
        "size": 200,
        "tradeId": 3264089894,
        "isISO": true,
        "isOddLot": false,
        "isOutsideRegularHours": false,
        "isSinglePriceCross": false,
        "isTradeThroughExempt": false,
        "timestamp": 1708117199592
        "price": 499.56.
```