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6 ways to download free intraday and tick data for the U.S. stock market

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Few months ago, I have made a post about where to find historical end-of-day data for the US market and I have listed 10 websites that provide such data free ([10 ways to download historical stock quotes data for free](#)).

Intraday and even tick data is also available free on the net. Today, I will show you six places where you can download and export historical intraday data. Some of these websites are very popular and some others you probably never heard about.

Let us start with the most known ones.

Google Finance

In Google Finance, intra-day data is available free for several stock markets. [The complete list can be found here.](#)

Data is available in several frequencies with the lowest one being one-minute time frame.

The URL format is: `http://www.google.com/finance/getprices?i=[PERIOD]&p=[DAYS]d&f=d,o,h,l,c,v&df=cpct&q=[TICKER]`

Example: `http://www.google.com/finance/getprices?i=60&p=10d&f=d,o,h,l,c,v&df=cpct&q=IBM`

[PERIOD]: Interval or frequency in seconds

[DAYS]: The historical data period, where "10d" means that we need historical stock prices data for the past 10 days.

[TICKER]: This is the ticker symbol of the stock

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Symbol Lookup: <http://www.google.com/finance>

More information: [Intraday Data for US Stocks](#)

Yahoo Finance

As with Google Finance, Yahoo allows you to download intraday data for several stock markets. You can get data for [62 exchanges](#).

Format :

[http://chartapi.finance.yahoo.com/instrument/1.0/\[TICKER\]/chartdata?type=quote;range=1d/csv](http://chartapi.finance.yahoo.com/instrument/1.0/[TICKER]/chartdata?type=quote;range=1d/csv)

Example:

<http://chartapi.finance.yahoo.com/instrument/1.0/GOOG/chartdata?type=quote;range=1d/csv>

[TICKER]: This is the ticker symbol of the security

Symbol Lookup: <http://finance.yahoo.com/q?s=&q1=1>

More information: More information: [Intraday Quotes for Major Stock Exchanges](#)

NetFonds

NetFonds is a Norwegian website. It is THE website you should use if you need tick and bid/ask history data for stocks listed on U.S. stock exchanges.

To get tick data:

http://hopey.netfonds.no/tradedump.php?date=20120423&paper=AAPL.O&csv_format=txt

To get bid/ask price and volume data:

http://hopey.netfonds.no/posdump.php?date=20120423&paper=AAPL.O&csv_format=txt

Type the ticker symbol next to "paper=" parameter followed by the exchange code:

NASDAQ: O

NYSE: N

AMEX: A

The data format ("date" parameter) is YYYYMMDD

The good news is that you can get historical tick data for more than 20 days.

The bad news is that ... sorry there is no bad news; there is however another great news: The above link allows you to retrieve real-time tick data too (From BATS exchange).

Stooq

Two periods are proposed here: 5-Minutes and Hourly. The big advantage however is that all the data is available in one compressed file.

<http://stooq.com/db/h/>

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You can also choose to download intra-day data for some specific dates: <http://stooq.com/db/>

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If you do not need low period data then this website will probably become your best source of intra-day data.

Dukascopy

Dukascopy, the Swiss Forex Bank has a nice CSV DATA Export tool. You will not get data for the entire U.S. stock market but you will be able to export CSV data of several ones and for different periods (1 minute, 10 minutes, and 1 hour).

Dukascopy has also intra-day data for several currency pairs and indices (Japan Topix index, Canadian TSX Index, VIX, Russell 2000, Russian RTS Index, CAC 40, Futsee 100...)

http://www.dukascopy.com/swiss/english/data_feed/csv_data_export/

Finam

Finam is a Russian website that provides data for the stock, futures, ETF and Forex markets. The main advantage here is that you can download several months worth of tick data. The problem however is that the data is available for 42 stocks only (Highly capitalized stocks).

Here is how to download stock data:

- Use Google translate to translate this website
- Go to <http://www.finam.ru/analysis/profile041CA00007/default.asp>
- In the top form, select "U.S. Stocks (BATS)"
- Next to it, select a stock (Example: Exxon Mobil)
- Select the interval and frequency (Example: 20.04.2012 -> 24.04.2012 and tick data)
- Click on "Get the file" to download stock data in CSV format

Finally, here is a table that summarizes the different intraday data providers:

Free Provider	Lower frequency	Historical Data	U.S. Stocks
Google	1 minute	10 Days	All
Yahoo	1 minute	5 Days	All
NetFonds	Tick	+20 Days	All
Stooq	5 minutes	1 Month	All
Dukascopy	1 minute	Several Months	250
Finam	Tick	Several Months	42

To get Forex data, visit the following link: [6 places to download historical intraday Forex quotes data for free](#)



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