Best 6 stock market APIs for 2022

Although the cost of servers and technology have gone down significantly in the past decade, cost of market data (stock API) keeps going up year after year. It's extremely challenging to find good and clean data for US markets and global markets. Below are a list of good stock API that we have curated at Columbia University and are widely used amongst member of our quant trading community.

6 best stock APIs

- Finnhub Stock API
- Morningstar stock API
- Xignite API
- Bloomberg API
- Google sheet finance
- Exegy

1. Finnhub.io Stock API

🚽 📄 Finnhub		EBITDA Estimates Premium
		Get company's ebitda estimates.
Q Find anything	жF	Method: GET
Upgrade Downgrade Premium		Premium: Premium Access Required
Revenue Estimates Premium		Examples:
EPS Estimates Premium		<pre>/stock/ebitda-estimate?symbol=AAPL</pre>
EBITDA Estimates Premium		
EBIT Estimates Premium		/stock/ebitda-estimate?symbol=TSLA&freq=annual
EPS Surprises High Usage		Arguments:
Earnings Calendar New		symbol required
STOCK PRICE		Symbol of the company: AAPL.
Quote High Usage		
Candles (OHLCV) High Usage		freq optional
Tick/Trade Data Premium		Can take 1 of the following values: annual, quarterly. Default to
Historical NBBO Premium		quarterly
Last Bid-Ask Premium		
Splits Premium		
Dividends 2 Premium		Response Attributes:
ETFS & INDICES		data
Indices Constituents		List of estimates
Historical Constituents Premium		
ETFs Profile Premium		ebitdaAvg Average EBITDA estimates including Finnhub's proprietary estimates.
ETFs Holdings Premium		
ETFs Sector Premium		ebitdaHigh

Sample code Python import finnhub finnhub_client = finnhub.Client(api_key="c5aqveaad3idrg17sda0") print(finnhub_client.company_ebitda_estimates('TSLA', freq='quar Sample response "data": ["numberAnalysts": 31, "period": "2020-06-30", "ebitdaAvg": 58800500000, "ebitdaHigh": 6406000000 "ebitdaLow": 54072000000 }, 10 11 "numberAnalysts": 31, "period": "2020-03-31", 13 "ebitdaAvg": 61287300000, 14 "ebitdaHigh": 66557000000, "ebitdaLow": 54871000000], 18 19 "symbol": "AAPL' 20]

Coverage: Stock API with Global markets (60+ stock exchanges) data, forex, crypto

Historical market data coverage: 20+ years EOD , intraday data

Tick data: 20 years

Fundamental data: Global coverage of Company profile, 30+ years of financial statements, Analystââ,¬â,,¢s price target and recommendation, EPS/Sale surprises.

Alternative data: Earnings call transcripts, global M&A data

Stock API Access: REST API and Websocket

Pricing : Free plan comes with 60 API calls/minute

Comment: Institutional-grade data with the most generous free plan. Finnhub is the most comprehensive instituional-grade stock API available for retail investors at this point.

I hope you found this guide helpful and our experience at Columbia university can help you find the most suitable API for your trading/research.

2. Morningstar stock API

Exhibit 3 Simpler and More Transparent





Company ESG Research	Historical Sustainability Score	Morningstar Sustainability Rating
Company ESG Risk Scores	Asset-weighted roll-up of the	Historical Sustainability Score relative
	12-month weighted average of company ESG Risk scores.	to Morningstar Global Category
		At least 30 funds in Global Category
	67% of portfolio assets must have company ESG Risk scores.	need a Historical Sustainability Score
		High
		10%
		Above Average
		()) ()) ()) ()) () () ()
		Average
		35%
		Below Average
		(1) (22.5%)
		Low
		10%

M RNINGSTAR®

Source: Morningstar.

Coverage: Stock API with Global markets (60+ stock exchanges) data, forex, crypto

Historical market data coverage: 20+ years EOD , intraday data

Tick data: 20 years available for instituional only.

Fundamental data: Global coverage with 65,000 companies.

Comment: Awesome API. Morningstar stock API is powering some of the best companies out there.

3. Xignite stock API

xignite Market Data APIs Real-time, Historical, and Reference Data



xignite.com

Coverage: Stock API with Global markets (30+ stock exchanges) data, forex, crypto

Historical market data coverage: 20+ years EOD , intraday data

Tick data: 20 years available for multiple markets

Fundamental data: Global coverage powered by Factset Fundamentals.

Comment: Enterprise-grade API. Xignite has big clients such as Robinhood and Stocktwits.

4. Bloomberg stock API

If you have access to a Bloomberg terminal, you can get ANY financial data you ever need out of this API. It's an amazing product with every data from historical price, tick data, to fundamentals, economic and alternative data. As an example of in depth marco analysis, You can read more about Fed's policy examination on University of washington's post.

5. Google sheet finance

Only support last price plus a few metrics but has global coverage and is free!

6. Exegy

Reputable real-time market data provider with enterprise-grade feed. They have direct connection with exchanges, which make it suitable for HFT and applications sensitive to latency.

7. ValueInvesting.io Valuation API

This is an honorable mention for ValueInvesting.io API where you can obtain fair value of global stocks + pre-built DCF models readily available in an API. Here are a few examples of prebuilt WACC and DCF models:

- AAPL DCF
- NFLX (Netflix) DCF
- MSFT DCF
- TSLA DCF
- MSFT WACC
- NFLX (Netflix) WACC
- FB WACC
- NIO WACC

8. AlphaResearch SEC Filings Search API

If you are looking for API infrastructure to do full-text search for SEC Filings, earnings call transcripts, SEDAR and other global filings, AlphaResearch would be a great option for this. You can <u>learn more here</u>. Alpha Research is recommended as 1 of the best equity research platforms.

Here are a few examples of SEC Filings search capability available on AlphaResearch:

- AAPL 10K
- AAPL 10Q
- TSLA 10K
- TSLA 10Q
- MSFT 10K
- MSFT 10Q
- NFLX 10K
- NFLX 10Q
- TSLA earnings call transcripts
- SEC Filings
- 10-K
- 10Q
- 13F Filings
- Form 8K
- SEC Form 4