

SpiderStream Market Data API

Transforming access to U.S. market data and powerful market analytics for U.S. Equities, Futures and Options.

SpiderRock's Robust Data Fabric



Institutional-Grade

Access market data and analytics trusted by the largest firms.



Intelligently Structured

Don't waste time organizing and maintaining data. Let us do it for you.



Simple Integration

Start receiving data via WebSocket and REST API. API supports JSON, & protocol buffers.

Product Features

- Integrate with real-time or delayed market data
- Low latency message delivery
- Single or Enterprise user license
- Unlimited user API Calls
- High-capacity throughput
- Actively query via our REST API
- Stream data via our Websocket API

Available Data & Analytics

- Equity quotes, trades, and aggregations
- Futures quotes, trades and aggregations
- Options quotes, trades, and aggregations
- Equity options implied vol, Greeks, trade analytics
- Future options implied vol, Greeks, trade analytics
- Options implied quotes and trades live data feed

Connection Options and Support Resources

Example Queries and Data
Access Configuration

Websocket
connection guide

Readily available
client libraries



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Product Options

The M-Link APIs provide streaming access to a variety of SpiderRock live data objects within the SpiderRock environment. M-Link listens to all live records traveling through the SpiderRock environment and makes the current leading edge data available in 2 protocols: JSON and Protobuf. M-Link allows users to access both real-time or delayed data.

Stock API

- Real-time quotes
- Trade details
- Closing prices
- Market summary
- Order imbalances

Options API

- Real-time quotes
- Trade details
- Closing prices
- Market summary

Futures API

- Real-time quotes
- Trade details
- Settlement prices
- Closing prices
- Market summary

Live Implied Quotes API

- Options implied quotes
- Trade details

Equity Options Analytics API

- Real-time volatility surfaces
- Historical volatilities
- Opening prices
- Closing prices & analytics
- Risk factors

Futures Options Analytics API

- Real-time volatility surfaces
- Historical volatilities
- Opening prices
- Closing prices & analytics
- Risk factors

*all products also include the necessary definition files for asset definitions and mapping

SIGN UP FOR SPIDERSTREAM MARKET DATA API

www.spiderrock.net/spiderstream-market-data-api