

Candles (OHLC)

CHANNEL wss://ws.kraken.com/v2 `ohlcv`

The `ohlcv` channel streams the Open, High, Low and Close (OHLC) data for the specific interval period.

The feed accepts a list symbols for subscription and the updates are generated on trade events.

Subscribe Request

There is an acknowledgement response for each symbol in the subscription list.

Subscribe Schema

Subscribe Ack Schema

Example: Subscribe

Example: Subscribe Ack

MESSAGE BODY

method string	REQUIRED
Value: <code>subscribe</code>	
params object	
channel string	REQUIRED
Value: <code>ohlcv</code>	
symbol array of strings	REQUIRED
Example: <code>["BTC/USD", "MATIC/GBP"]</code>	
A list of currency pairs.	
interval integer	
Possible values: <code>[1, 5, 15, 30, 60, 240, 1440, 10080, 21600]</code>	
The interval timeframe in minutes.	
snapshot boolean	
Possible values: <code>[true, false]</code>	
Default value: <code>true</code>	
Request a snapshot after subscribing.	

req_id integer

Optional client originated request identifier sent as acknowledgment in the response.

Snapshot and Update Response

The snapshot and update responses share the same schema. An update message is streamed on a trade event.

Response Schema

Example: Snapshot

Example: Update

MESSAGE BODY

channel string

Value: `ohlcv`

type string

Possible values: [`snapshot`, `update`]

data array [

A list of candle events.

[many] candle object

symbol string

Example: "BTC/USD"

The symbol of the currency pair.

open float

The opening trade price within the interval.

high float

The highest trade price within the interval.

low float

The lowest trade price within the interval.

close float

The last trade price within the interval.

vwap float

Volume weighted average trade price within the interval.

trades float

Number of trades within the interval.

volume float

Total traded volume (in base currency terms) within the interval.

interval_begin string

Format: RFC3339

Example: 2022-12-25T09:30:59.123456Z

The timestamp of start of the interval.

interval integer

The timeframe from the interval in minutes.

timestamp string

DEPRECATED

Deprecated Usage: Use 'interval_begin'.

Format: RFC3339

Example: 2022-12-25T09:30:59.123456Z

The timestamp of start of the interval.

]

Unsubscribe Request

There is an acknowledgement response for each symbol in the unsubscribe list.

Unsubscribe Schema

Unsubscribe Ack Schema

Example: Unsubscribe

Example: Unsubscribe Ack

MESSAGE BODY

method string

REQUIRED

Value:

params object

channel string

REQUIRED

Value:

symbol array of strings

REQUIRED

Example: ["BTC/USD", "MATIC/GBP"]

A list of currency pairs.

interval integer

Possible values: , , , , , , , ,

The interval timeframe in minutes.

req_id integer

Optional client originated request identifier sent as acknowledgment in the response.