The first step is to get the API key and for that, you need to click on below link and fill a simple form <https://www.alphavantage.co/support/#api-key>

Since now we have the API key, it’s time to get into the structure of the API and for that we can refer to the documentation also using this link <https://www.alphavantage.co/documentation/>

This API offers 3 kinds of datasets –

* Time Series Data, which contains the price and volume information
* Techincal Indicators
* Sector Performances

Go through their API documentation and understand the functions that need to be used

https://www.alphavantage.co/documentation/