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Market Quote

This API gives you snapshots of multiple instruments at once. You can fetch LTP, Quote or Market Depth of instruments via API which sends real time data at the time of API request.

POST	/marketfeed/ltp	Get ticker data of instruments
POST	/marketfeed/ohlc	Get OHLC data of instruments
POST	/marketfeed/quote	Get market depth data of instruments

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Info

You can fetch upto 1000 instruments in single API request with rate limit of 1 request per second.

Ticker Data

Retrieve LTP for list of instruments with single API request

```
curl --request POST \
--url https://api.dhan.co/v2/marketfeed/ltp \
--header 'Accept: application/json' \
--header 'Content-Type: application/json' \
--header 'access-token: JWT' \
--header 'client-id: 1000000001' \
--data '{}'
```

Header

Header	Description
access-token *required*	Access Token generated via Dhan
client-id *required*	User specific identification generated by Dhan

Request Structure

```
{
"NSE_EQ":[11536],
"NSE_FNO":[49081,49082]
}
```

Parameters

Field	Field Type	Description
Exchange Segment ENUM *required*	array	Security ID - can be found here

Response Structure

```
{
    "data": {
        "NSE_EQ": {
            "11536": {
                "last_price": 4520
            }
        },
        "NSE_FNO": {
            "49081": {
                "last_price": 368.15
            },
            "49082": {
                "last_price": 694.35
            }
        }
    },
    "status": "success"
}
```

Parameters

Field	Type	Description

last_price	float	LTP of the Instrument

OHLC Data

Retrieve the Open, High, Low and Close price along with LTP for specified list of instruments.

```
curl --request POST \
--url https://api.dhan.co/v2/marketfeed/ohlc \
--header 'Accept: application/json' \
--header 'Content-Type: application/json' \
--header 'access-token: JWT' \
--header 'client-id: 1000000001' \
--data '{}'
```

Header

Header	Description
access-token *required*	Access Token generated via Dhan
client-id *required*	User specific identification generated by Dhan

Request Structure

```
{
"NSE_EQ":[11536],
"NSE_FNO":[49081,49082]
}
```

Parameters

Field	Field Type	Description
Exchange Segment ENUM *required*	array	Security ID - can be found here

Response Structure

```
{
  "data": {
    "NSE_EQ": {
      "11536": {
        "last_price": 4525.55,
        "ohlc": {
          "open": 4521.45,
          "close": 4507.85,
          "high": 4530,
          "low": 4500
        }
      }
    },
    "NSE_FNO": {
      "49081": {
        "last_price": 368.15,
        "ohlc": {
          "open": 0,
          "close": 368.15,
          "high": 0,
          "low": 0
        }
      },
      "49082": {
        "last_price": 694.35,
        "ohlc": {
          "open": 0,
          "close": 694.35,
          "high": 0,
          "low": 0
        }
      }
    }
  },
  "status": "success"
}
```

Parameters

Field	Type	Description
last_price	float	LTP of the Instrument
ohlc.open	float	Market opening price of the day

ohlc.close	float	Market closing price of the day
ohlc.high	float	Day High price
ohlc.low	float	Day Low price

Market Depth Data

Retrieve full details including market depth, OHLC data, Open Interest and Volume along with LTP for specified instruments.

```
curl --request POST \
--url https://api.dhan.co/v2/marketfeed/quote \
--header 'Accept: application/json' \
--header 'Content-Type: application/json' \
--header 'access-token: JWT' \
--header 'client-id: 1000000001' \
--data '{}'
```

Header

Header	Description
access-token *required*	Access Token generated via Dhan
client-id *required*	User specific identification generated by Dhan

Request Structure

```
{
    "NSE_FNO":[49081]
}
```

Parameters

cURL

Field	Field Type	Description
Exchange Segment ENUM *required*	array	Security ID - can be found here

Response Structure


```
{
    "data": {
        "NSE_FNO": {
            "49081": {
                "average_price": 0,
                "buy_quantity": 1825,
                "depth": {
                    "buy": [
                        {
                            "quantity": 1800,
                            "orders": 1,
                            "price": 77
                        },
                        {
                            "quantity": 25,
                            "orders": 1,
                            "price": 50
                        },
                        {
                            "quantity": 0,
                            "orders": 0,
                            "price": 0
                        },
                        {
                            "quantity": 0,
                            "orders": 0,
                            "price": 0
                        },
                        {
                            "quantity": 0,
                            "orders": 0,
                            "price": 0
                        }
                    ],
                    "sell": [
                        {
                            "quantity": 0,
                            "orders": 0,
                            "price": 0
                        },
                        {
```

```
{
"quantity": 0,
"orders": 0,
"price": 0
},
{
"quantity": 0,
"orders": 0,
"price": 0
},
{
"quantity": 0,
"orders": 0,
"price": 0
},
{
"quantity": 0,
"orders": 0,
"price": 0
}
]
},
"last_price": 368.15,
"last_quantity": 0,
"last_trade_time": "01/01/1980 00:00:00",
"lower_circuit_limit": 48.25,
"net_change": 0,
"ohlc": {
"open": 0,
"close": 368.15,
"high": 0,
"low": 0
},
"oi": 0,
"oi_day_high": 0,
"oi_day_low": 0,
"sell_quantity": 0,
"upper_circuit_limit": 510.85,
"volume": 0
}
}
},
"status": "success"
}
```


Parameters

Field	Type	Description
average_price	float	Volume weighted average price of the day
buy_quantity	int	Total buy order quantity pending at the exchange
sell_quantity	int	Total sell order quantity pending at the exchange
depth.buy.quantity	int	Number of quantity at this price depth
depth.buy.orders	int	Number of open BUY orders at this price depth
depth.buy.price	float	Price at which the BUY depth stands
depth.sell.quantity	int	Number of quantity at this price depth
depth.sell.orders	int	Number of open SELL orders at this price depth
depth.sell.price	float	Price at which the SELL depth stands
last_price	float	Last traded price
last_quantity	int	Last traded quantity
last_trade_time	string	Last traded quantity
lower_circuit_limit	float	Current lower circuit limit
upper_circuit_limit	float	Current upper circuit limit
net_change	float	Absolute change in LTP from previous day closing price
volume	int	Total traded volume for the day
oi	int	Open Interest in the contract (for Derivatives)
oi_day_high	int	Highest Open Interest for the day (only for NSE_FNO)
oi_day_low	int	Lowest Open Interest for the day (only for NSE_FNO)
ohlc.open	float	Market opening price of the day
ohlc.close	float	Market closing price of the day
ohlc.high	float	Day High price
ohlc.low	float	Day Low price

Note: For description of enum values, refer Annexure