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Historical Data Option Chain

Annexure

Instrument List

Instrument List

Historical Data

This API gives you historical candle data for the desired scrip across segments & exchange. This data is presented in the form of a candle and gives you timestamp, open, high, low, close & volume.



Daily Historical Data

Retrieve OHLC & Volume of daily candle for desired instrument. The data for any scrip is available back upto the date of its inception.

```
curl --request POST \
--url https://api.dhan.co/v2/charts/historical \
--header 'Content-Type: application/json' \
--header 'access-token: JWT' \
--data '\( \begin{array}{c} \)
```

Request Structure

```
{
    "securityId": "1333",
    "exchangeSegment": "NSE_EQ",
    "instrument": "EQUITY",
    "expiryCode": 0,
    "oi": false,
    "fromDate": "2022-01-08",
    "toDate": "2022-02-08"
}
```

Parameters

Field	Field Type	Description
securityId required	string	Exchange standard ID for each scrip. Refer here
exchangeSegment required	enum string	Exchange & segment for which data is to be fetched - here
instrument required	enum string	Instrument type of the scrip . Refer here
expiryCode optional	enum integer	Expiry of the instruments in case of derivatives. Refer here
oi optional	boolean	Open Interest data for Futures & Options
fromDate required	string	Start date of the desired range
toDate required	string	End date of the desired range (non-inclusive)

Response Structure

Table of contents

Daily Historical Data Intraday Historical Data

Parameters

Field	Field Type	Description
open	float	Open price of the timeframe
high	float	High price in the timeframe
low	float	Low price in the timeframe
close	float	Close price of the timeframe
volume	int	Volume traded in the timeframe
timestamp	int	Epoch timestamp

Intraday Historical Data

Retrieve Open, High, Low, Close, OI & Volume of 1, 5, 15, 25 and 60 min candle for desired instrument for last 5 years. This data available for all exchanges and segments for all active instruments.

```
curl --request POST \
--url https://api.dhan.co/v2/charts/intraday \
--header 'Accept: application/json' \
--header 'Content-Type: application/json' \
--header 'access-token: ' \
--data '{}'
```

Request Structure

```
{
    "securityId": "1333",
    "exchangeSegment": "NSE_EQ",
    "instrument": "EQUITY",
    "interval": "",
    "oi": false,
    "fromDate": "2024-09-11 09:30:00",
    "toDate": "2024-09-15 13:00:00"
}
```

Parameters

Field	Field Type	Description
securityId required	string	Exchange standard ID for each scrip. Refer here
exchangeSegment required	enum string	Exchange & segment for which data is to be fetched - here
instrument required	enum string	Instrument type of the scrip . Refer here
interval required	enum integer	Minute intervals in timeframe 1, 5, 15, 25, 60
oi optional	boolean	Open Interest data for Futures & Options
fromDate required	string	Start date of the desired range
toDate required	string	End date of the desired range



The data size is very large in this scenario and only 90 days of data can be polled at once for any of the above time intervals. It is recommended that you store this data at your end for day-to-day analysis.

```
{
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               3765.8,3765.4,3766.3766.3765.4,3767.35.3765.3765.3765.3765.5,3764.25.3764.2.3762.05.3760.37571.3757
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Parameters

Field	Field Type	Description
open	float	Open price of the timeframe
high	float	High price in the timeframe
low	float	Low price in the timeframe
close	float	Close price of the timeframe
volume	int	Volume traded in the timeframe
timestamp	int	Epoch timestamp

Note: For description of enum values, refer Annexure