Historical Data v2

To download records of interest, combine the URL Prefix with one of the Route Suffixes in the table below.

URL Prefix: https://drift-historical-data-v2.s3.eu-west-1.amazonaws.com/program/dRiftyHA39MWEi3m9aunc5MzRF1JYuBsbn6VPcn33UH/(opens in a new tab)

Record Type Route Suffix Example Trades user/accountKey /tradeRecords/year /yearmonthday <u>User Trades</u> 20240124(opens in a new tab) Market Trades market/marketSymbol /tradeRecords/year /yearmonthday <u>Market Trades</u> 20240220(opens in a new tab) Funding Rates market/marketSymbol /fundingRateRecords/year /yearmonthday <u>Funding Rates 20240319(opens in a new tab)</u> Funding Payments user/accountKey /fundingPaymentRecords/year /yearmonthday <u>User Funding Payments 20231224(opens in a new tab)</u> Deposits user/accountKey /depositRecords/year /yearmonthday <u>User Deposits 20240215(opens in a new tab)</u> Liquidations user/accountKey /liquidationRecords/year /yearmonthday <u>User Liquidations 20240106(opens in a new tab)</u> Settle PNL user/accountKey /settlePnlRecords/year /yearmonthday <u>User LP 20240119(opens in a new tab)</u> LP (BAL) user/accountKey /lpRecord/year /yearmonthday <u>User LP 20240119(opens in a new tab)</u> Insurance Fund market/marketSymbol /insuranceFundRecords/year /yearmonthday <u>Market Insurance Fund 20240214(opens in a new tab)</u> Insurance Fund Stake authority/authorityAccountKey /insuranceFundStakeRecords/year /yearmonthday <u>Insurance Fund Stake 20240305(opens in a new tab)</u>

Example:

Get historical trades on SOL-PERP for Jan 1, 2024 https://drift-historical-data-v2.s3.eu-west-1.amazonaws.com/program/dRiftyHA39MWEi3m9aunc5MzRF1JYuBsbn6VPcn33UH/market/SOL-PERP/tradeRecords/2024/20240101(opens in a new tab)

Variables

variable description example accountKey user sub account public key (not authority) authority authority public key marketSymbol market name SOL-PERP year

2023 month

4 day utc time 25 candleResolution

1M △ Your user subaccount public key is not your wallet's public key (authority)!

If you use your wallet's public key instead of user subaccount public key, you will get"Access Denied".

Authority is your wallet's public key, what you see in the URL when you connect your wallet tapp.drift.trade(opens in a new tab). Example:https://app.drift.trade/overview?authority=

User subaccount public key is your subaccount unique identifier and even though one wallet can have multiple subaccounts, each subaccount public key is unique.

Where to find user subaccount public key?

You can find your user subaccount public key in the Settings modal, if you hover over i icon:

Historical data in the API documentation(opens in a new tab)

Historical Data v1 Historical Data Glossary