



EOD DATA (Cash Market)

Version: 1.2

Date: 13 October 2025

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Revision History

Name	Description	Date
Version 1.0	New Specification Issued	11 December 2020
Version 1.1	Segregation of EOD (End of Day) products CM, FO & CD	01 April 2025
Version 1.2	<p>Following change in files nomenclature:</p> <ol style="list-style-type: none"> 1. Anddmmmyy.txt to anddmmmyyyy.txt 2. Bcddmmmyy.csv to bcddmmmyyyy.csv 3. bhddmmmyy.csv to bhddmmmyyyy.csv 4. Bmddmmmyy.txt to bmddmmmyyyy.txt 5. etfddmmmyy.csv to etfddmmmyyyy.csv 6. Glddmmmyy.csv to glddmmmyyyy.csv 7. Hlddmmmyy.csv to hlddmmmyyyy.csv 8. MCAPddmmmyyyy.csv to mcapddmmmyyyy.csv 9. Pdddmmyy.csv to pdddmmyyyy.csv 10. Prddmmmyy.csv to prddmmmyyyy.csv 11. smeddmmyy.csv to smeddmmyyyy.csv 12. Ttdmmmyy.csv to ttdmmmyyyy.csv 13. corpbondddmmmyy.csv to corpbondddmmmyyyy.csv 14. Readme.txt to readme.txt 	13 October 2025

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EOD Data – CM

1 Introduction

NSE Data & Analytics Ltd. offers real-time data and historical data products from NSEIL to a diverse range of clients. This includes 5 real-time products and 2 historical data products:

Real Time data products

1. Real Time Data
2. Snapshot Data
3. Corporate Data
4. Analytical Products data
5. Indicative NAV Data

Historical data products

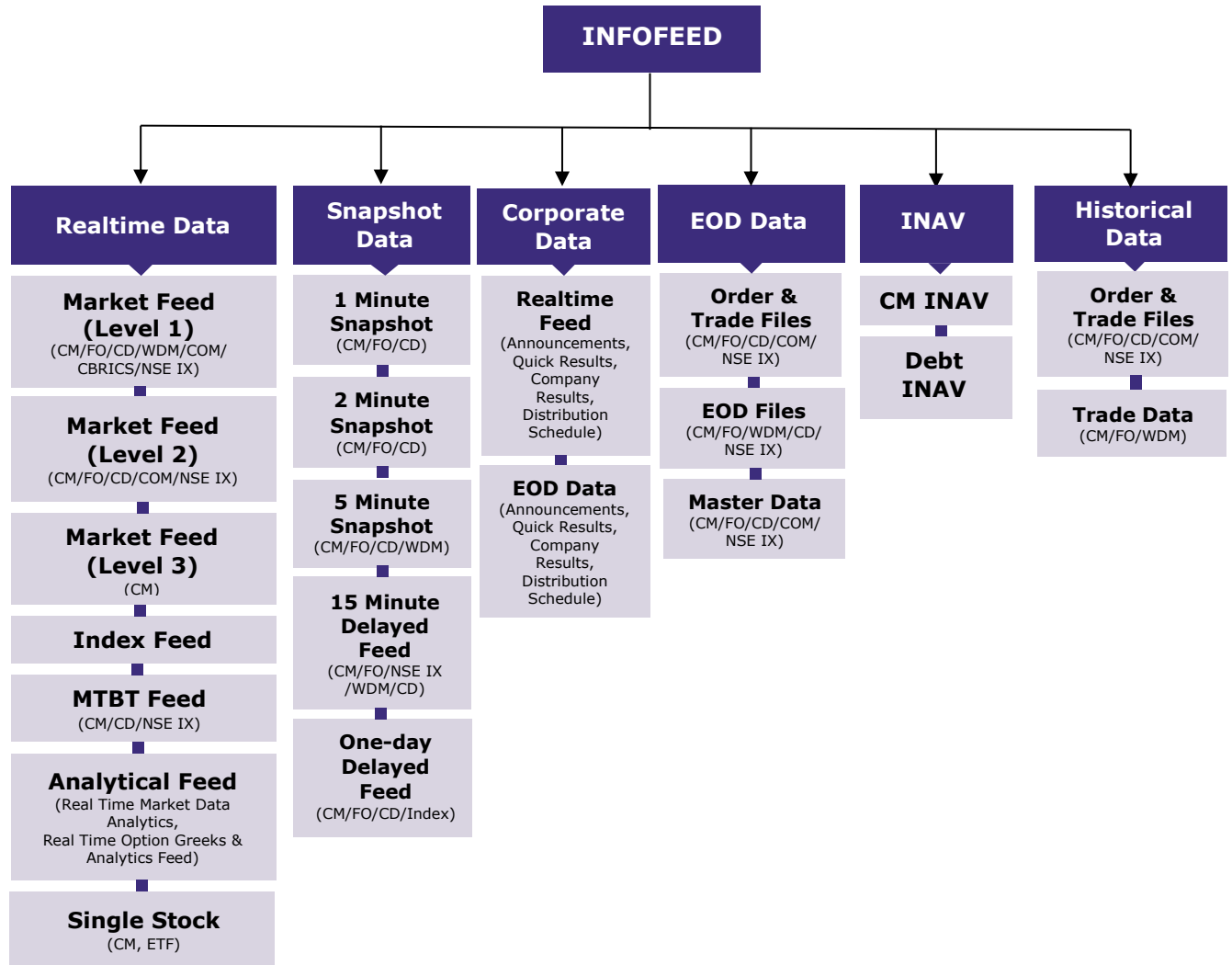
1. End of Day Data
2. Historical Data

The data products are provided through delivery modes mentioned below:

- **Real-time Data:** The information is transmitted as a packet broadcast, facilitating ongoing distribution through data feeds via point-to-point leased line.
- **Snapshot, End-of-Day, and Historical Data:** The data is delivered as downloadable files over the internet using the SFTP protocol.

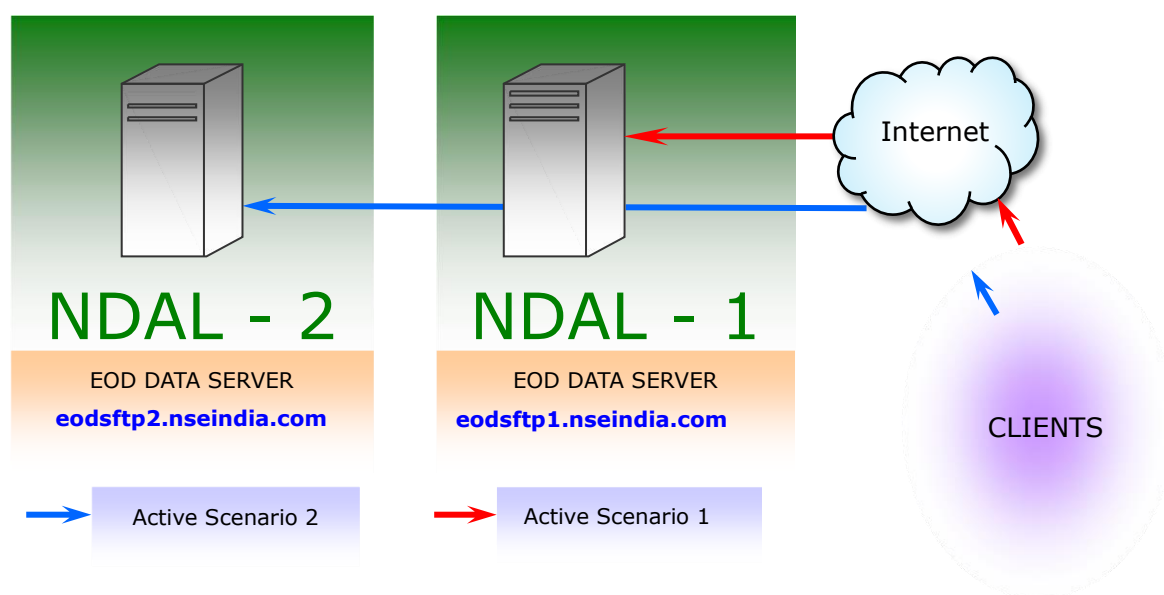
All these data categories are integrated within the Infofeed platform, ensuring comprehensive coverage and streamlined access.





This document explains about the NSE – End of Day Product. In this product, the End of Day Bhavcopy information along with security and trade details are available. This Product also includes Closing price, Market activity reports, Market gainers and losers, Market toppers and other details that gives wide information about the Cash market.

All clients should connect to the EOD Data server (NSE – End of Day Data server) through the internet and use SFTP protocol to download the files. The files on this server are generated at EOD. To gain access to the EOD server, clients must provide their server public key and public static IP address. The Clients are provided with a User ID for the agreement period for logging in over SFTP.



In NDAL premises, these two servers are available in active-active configuration. If one server stops responding, the vendors are expected to switch over to the other server and vice-versa.

1.1 SFTP Connection Details

Segment	Server	URL	Port
EOD Data	Primary	eodsftp1.nseindia.com	7010
	Secondary	eodsftp2.nseindia.com	7010

2 List of Data Files

The list of the files provided as EOD Data in Cash Market is given below

Sr No	File Name
1	<u>anddmmyyyy.txt</u>
2	<u>bcddmmyyyy.csv</u>
3	<u>bhddmmyyyy.csv</u>
4	<u>bmddmmyyyy.txt</u>
5	<u>etfddmmyyyy.csv</u>
6	<u>glddmmyyyy.csv</u>
7	<u>hlddmmyyyy.csv</u>
8	<u>mcapddmmyyyy.csv</u>
9	<u>pddmmyyyy.csv</u>
10	<u>prddmmyyyy.csv</u>
11	<u>smeddmmyyyy.csv</u>
12	<u>ttddmmyyyy.csv</u>
13	<u>MAddmmyyyy.csv</u>
14	<u>mbp_inq_output1531.csv</u>
15	<u>CM Interim Pre ddmmyyyy.txt</u>
16	<u>CM Interim Post ddmmyyyy.txt</u>
17	<u>corpbondddmmmyyyy.csv</u>

3 Details of Data Files

3.1 anddmmmyyy.txt

This file contains corporate announcements, broadcast to members during the day.

Data Structure

- 1) Company Name
- 2) Symbol
- 3) Announcements

3.2 bcddmmmyyyy.csv

This file contains the corporate action details for securities.

Data Structure

- 1) Series
- 2) Symbol
- 3) Security
- 4) Record Date
- 5) BC Start Date
- 6) BC End Date
- 7) Expiry Date
- 8) ND Start Date
- 9) ND End Date
- 10) Purpose

3.3 bhddmmmyyyy.csv

This file contains a list of securities that have hit their price bands during the day.

Data Structure

- 1) Symbol
- 2) Series
- 3) Security
- 4) High/Low
- 5) Index Flag

3.4 bmddmmyyyy.txt

This file contains board meeting announcements, broadcast to members during the day.

Data Structure

- 1) Company Name
- 2) Symbol
- 3) Board Meeting Date
- 4) Board Meeting Purpose

3.5 etfddmmyyyy.csv

This file contains price volume trades data of Exchange Traded Fund.

Data Structure

- 1) Market Type
- 2) Series
- 3) Symbol
- 4) Security Name
- 5) Previous Close Price
- 6) Open Price
- 7) High Price
- 8) Low Price
- 9) Close Price
- 10) Traded Value (Rs.)
- 11) Traded Quantity (Units)
- 12) No. of Trades
- 13) 52 Week high price
- 14) 52 Week low price
- 15) Underlying Asset for ETF

3.6 glddmmyyyy.csv

This file contains a list of the Gainers and Losers for Nifty Securities, Nifty Next 50 Securities and for Other Securities.

Data Structure

- 1) Gain Loss indicator
- 2) Security Name
- 3) Close Price
- 4) Previous Close Price
- 5) Percentage Change
- 6) Carriage Return

3.7 hlddmmyyyy.csv

This file contains a list of the scrips that have reached a new high or a new low for Nifty Securities, Nifty Next 50 Securities and for Other Securities in the specific segment (Compulsory rolling / Account period).

Data Structure

- 1) Security Name
- 2) New Price
- 3) Previous Price
- 4) New Status

3.8 mcapddmmyyyy.csv

Data Structure

- 1) Trade Date
- 2) Symbol
- 3) Series
- 4) Security Name
- 5) Category
- 6) Last Trade Date
- 7) Face Value (Rs.)
- 8) Issue Size
- 9) Close Price/Paid up value (Rs.)
- 10) Market Cap (Rs.)

3.9 pdddmmyyyy.csv

This file also contains Symbol and Series codes for each Security in addition to the information contained in the prddmmyyyy.csv file. The following codes are used for the various instruments:

Series	Series Description
EQ	Fully Paid Equity Shares
E@	Partly Paid Equity Shares (for @=1-9,A-P & R-Z)
P@	Non-Convertible Preference Shares (for @=1-9,A-Z)
Q@	Fully Convertible Preference Shares (for @=1-9,A-Z)
R@	Partly Convertible Preference Shares (for @=1-9,A-Z)
N@	Non-Convertible Debt Instrument (for @=1-9,A-Z)
D@	Fully Convertible Debt Instrument(for @=1-9,A-Z)
C@	Partly Convertible Debt Instrument (for @=1-9,A-Z)
W@	Convertible Warrants (for @=1-9,A-Z)
BE	Fully Paid Dematerialized Equity Shares (Lot Size 1)
AE	Fully Paid Dematerialized Equity Shares (Regular Lot)

* Where @ represents the different partly paid securities and/or series of the instrument. The pdddmmyyyy.csv file may be used to publish instruments separately under distinct groups e.g.

- Nifty Equity Shares
- Junior Nifty Shares
- Other Equity Shares
- Depository Equity Shares
- Debentures
- Partly Paid Shares
- Non-Convertible Debentures etc.

Note:

When the securities traded under different series becomes pari pasu with each other, then they will be traded under a single series and trading in the earlier security type will be discontinued.

Data Structure

- 1) Market Type
- 2) Series
- 3) Symbol
- 4) Security Name
- 5) Previous Close Value
- 6) Open Price
- 7) High Price
- 8) Low Price
- 9) Close Price
- 10) Net Traded Value
- 11) Net Traded Quantity
- 12) Ind_Sec
- 13) Corporate Indicator
- 14) Trades
- 15) 52-week High
- 16) 52-week Low

3.10 prddmmyyyy.csv

This file contains security wise information along with the Index details.

Data Structure

- 1) Market Type
- 2) Security Name
- 3) Previous Close Price
- 4) Open Price
- 5) High Price
- 6) Low Price
- 7) Close Price
- 8) Net Traded Value
- 9) Net Traded Quantity
- 10) Ind_Sec
- 11) Corporate Indicator
- 12) Trades
- 13) 52-week High
- 14) 52-week Low

3.11 smeddmmyyyy.csv

This file contains a list of small and medium enterprises.

Data Structure

- 1) Market Type
- 2) Series
- 3) Symbol
- 4) Security Name
- 5) Previous Close Price
- 6) Open Price
- 7) High Price
- 8) Low Price
- 9) Close Price
- 10) Net Traded Value
- 11) Net Trade Quantity
- 12) Corporate Indicator
- 13) 52-week High Value
- 14) 52-week Low Value

3.12 ttddmmyyyy.csv

This file contains a list of top twenty-five securities by traded value

Data Structure

- 1) Security
- 2) Previous Close Price
- 3) Close Price
- 4) Net Trading Quantity
- 5) Net Trading Volume

3.13 MAddmmyyyy.csv

This file contains the Cash Market Activity reports for each trading day. This contains Indices Information, Top 25 Securities Information, Top Five Nifty Gainers / Losers, Compulsory Rolling Settlement Details for Cash Market.

Data Structure:

Indices Information

- 1) Index Name
- 2) Previous Close value
- 3) Open Value
- 4) High Value
- 5) Low Value
- 6) Close Value
- 7) Gain/Loss

Top 25 Securities Information

- 1) Symbol
- 2) Series
- 3) Previous Close
- 4) Close Price
- 5) Percentage Variation
- 6) Total Traded Value

Top Five Nifty 50 Gainers

- 1) Symbol
- 2) Series
- 3) Close Price
- 4) Previous Close
- 5) Percentage change

Top Five Nifty 50 Losers

- 1) Symbol
- 2) Series
- 3) Close Price
- 4) Previous Close
- 5) Percentage Change

Compulsory Rolling Settlement Details

- 1) Symbol
- 2) Series
- 3) Close Price
- 4) Traded Value
- 5) Traded Quantity

3.14 mbp_inq_output1531.csv**Data Structure**

- 1) Symbol
- 2) Series
- 3) Security Name
- 4) Market Type
- 5) Best Buy Price
- 6) Total Buy Quantity
- 7) Best Sell Price
- 8) Total Sell Quantity
- 9) Last Trade Price
- 10) Last Trading Date
- 11) Total Trade Quantity

3.15 CM_Interim_Pre_ddmmyyyy.txt**Data Structure**

- 1) Market Type
- 2) Symbol
- 3) Series
- 4) Previous Close Price
- 5) Open Price
- 6) High Price
- 7) Low Price
- 8) Close Price
- 9) Total Traded Quantity
- 10) Total Traded Value
- 11) 52-week High Price
- 12) 52-week Low Price

3.16 CM_Interim_Post_ddmmyyyy.txt

Data Structure

- 1) Market Type
- 2) Symbol
- 3) Series
- 4) Previous Close Price
- 5) Open Price
- 6) High Price
- 7) Low Price
- 8) Close Price
- 9) Total Traded Quantity
- 10) Total Traded Value
- 11) 52-week High Price
- 12) 52-week Low Price

3.17 corpbondddmmyyyy.csv

Data Structure

- 1) Market Type
- 2) Series
- 3) Symbol
- 4) Security Name
- 5) Previous Close Price
- 6) Open Price
- 7) High Price
- 8) Low Price
- 9) Close Price
- 10) Traded Value
- 11) Traded Quantity
- 12) Corporate Indicator
- 13) No. of Trades
- 14) 52-week high value
- 15) 52-week low value

Note:

Along with these files, **readme.txt** file is also put.

This file contains details about the respective files that are available for download for the day.

4. About SFTP (Secure File Transfer Protocol)

The file transfer takes place over SFTP (Secure FTP) protocol over the Internet.

The client is required to submit the SSH RSA Public Key of their machine along with their static public IP address to receive access details from NSE Data & Analytics (NDAL).

The following details will be provided once the request is processed by NDAL:

- URL
- SSH Service Port
- User ID
- File Path

General information on SFTP has been provided in the following sections for popular OS platforms.

4.1 SFTP on Linux platform

The Open SSH suite, which comes pre-installed in most Linux distributions, can be used for transferring files securely using SFTP.

The SSH key-pair is generated in the ".ssh" directory in the user's home directory.

It is highly recommended that you consult your systems administrator to generate/locate the key-pair and set up SFTP for you.

Continue reading for information on how to generate the key-pair.

4.1.1 Generation of the SSH RSA key-pair on Linux

- Generate the new key-pair with the following command:

```
ssh-keygen -t rsa -C "user@host"
```

You will receive the following prompt:

```
Generating public/private rsa key pair.  
"Enter file in which to save the key."  
Press Enter to continue with the defaults.
```

You will receive the following prompt:

```
Enter file in which to save the key  
(/home/user/.ssh/id_rsa):
```

Press Enter to continue with the defaults.

- If a file already exists with the same name, then you will receive the following prompt:

```
/home/user/.ssh/id_rsa already exists.  
Overwrite (y/n)?
```

- Type "y" and press Enter to overwrite.
- You will be prompted to enter a passphrase as follows:
Enter passphrase (empty for no passphrase): Press Enter to continue without a passphrase.

You will be prompted to re-enter the passphrase:
Enter same passphrase again:
Press Enter again to continue without a passphrase.

- After you enter a passphrase, you will be presented with the "Fingerprint" (or ID) of your SSH key.

It will look like this:

```
Your identification has been saved in
/host/users/user/.ssh/id_rsa.
Your public key has been saved in
/host/users/user/.ssh/id_rsa.pub.
The key fingerprint is:
87:c4:85:90:91:16:39:de:c2:26:49:4a:b3:38:80:97
user@host
```

After generating public key, the user needs to share the Public Key file with exchange for requesting the credentials.

NOTE: In above steps the words "host" and "user" are used to represent the host name and username of the machine. This is used for demo purposes only. The same will differ as per your server and usernames.

4.1.2 SFTP Login

Login to the Exchange Server over SFTP using the following command:

```
sftp -o PORT=7010 remote_user@remote_host
```

Where remote_user is the User ID provided to you by the Exchange upon sharing your Public Key and remote_host is the Exchange Server IP.

You should get the SFTP prompt as below, upon successful login:

```
Connecting to 192.168.1.100...
"NOTICE TO USERS"

"The system is to be used for AUTHORIZED business purpose only.
All activities on this system are being monitored. Unauthorized access
to this system may be subject to legal action, and/or prosecution"

sftp> █
```

4.1.3 Fetching files over SFTP

The SFTP “get” command may be used at the SFTP prompt for fetching the files while logged into the host over SFTP.

4.1.4 Ending the SFTP session

The SFTP “bye” command may be used for terminating the session.

4.1.5 SFTP commands help

Help may be obtained with SFTP commands by typing the “help” command at the SFTP prompt.

4.2 SFTP on Windows platform

4.2.1 Generation of the SSH RSA key-pair on Windows

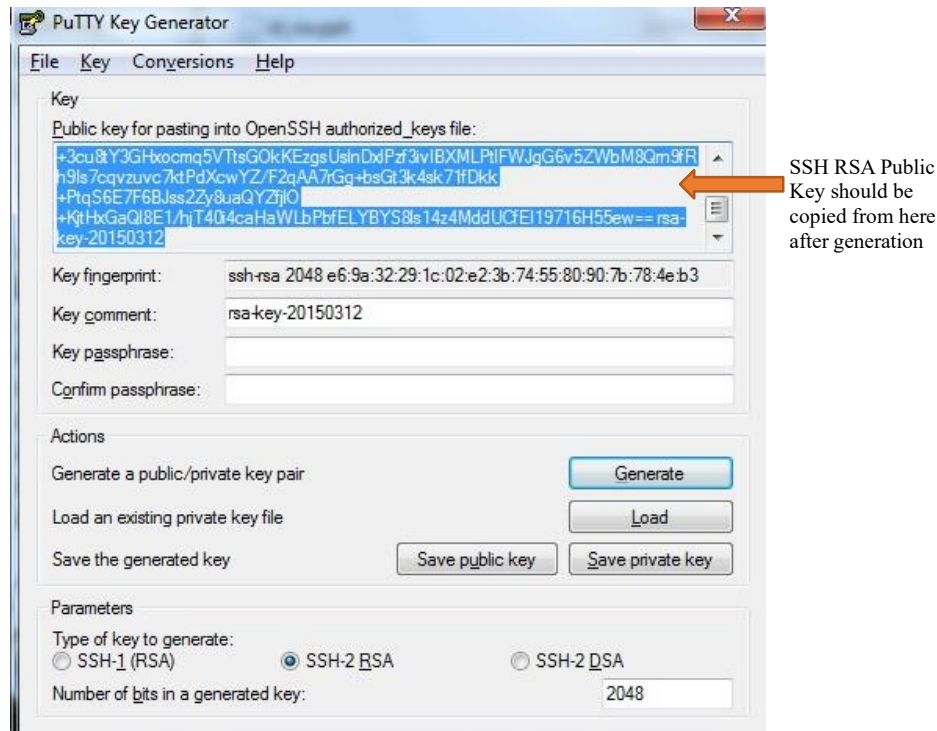
This guide explains how to generate the SSH RSA key-pair using the PuttyGen application.

Download the PuttyGen application (freely available on the Internet). Then follow these steps to generate the key-pair:

- Start the PuttyGen application.
You will be presented with a dialog which looks something like this:



- Select "SSH2RSA" with 2048-bit size or greater.
- Press the "Generate" button.
- After generating the key, you will be shown the screen below. Keep the "Key passphrase" and "Confirm passphrase" as blank.



- Create a blank file with the name "id_rsa.pub."
This will be the public key file which will be populated with your Public Key and shared with the Exchange.
- Copy the public key content as presented on the screen (selected area in the screenshot below) and paste into newly created public key file (id_rsa.pub) and save the file.
- Share this Public Key File (id_rsa.pub) with the Exchange when requesting SFTP credentials.

4.2.2 SFTP Client Software on Windows

There are multiple SFTP Client Programs (paid for and free) available for transferring files over SFTP.

One such software is WinSCP, available for free from the WinSCP website. This program is intuitive, user friendly and can be used in interactive mode (GUI) as well as from the command line (for automation/batch processing).

Information on using WinSCP can be found on the WinSCP website.

4.3 Further support

Apart from the above guide, many of the online resources can be referred to on the World Wide Web for more information on how to set up and use SFTP at the Client's site on various OS platforms.

Note: This "About SFTP" section is intended as a guide used to understand and become familiarized with this transfer protocol.

It may be noted that the Exchange does not provide SFTP software or support for configuring and using SFTP at Client site.



5 FAQs

- 1) Download of files through SFTP was working till last week, suddenly our connection to sftp is failing. How do we resolve it?

If using SFTP on Windows, please ensure you are using the latest version of Winscp or any other equivalent tool.

If you are using SFTP programmatically or through an API, please ensure you **don't use the following cipher**:

- diffie-hellman-group-exchange-sha1
- diffie-hellman-group14-sha1
- diffie-hellman-group1-sha1

6 Support Information

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