



## **Historical Data Dissemination of Wholesale Debt Market Segment**

Welcome to the data dissemination effort at NSE Wholesale Debt Market Segment!

### **Motivation**

NSE started its WDM operations in June 1994. The WDM segment has grown rapidly in the last two years. In the year 2001-2002 the growth was almost 121% as compared to the previous year. This has led to a series of requests for historical data, for use in research and analysis amongst market participants, researchers, and policy makers. In response to these requests, NSE has now setup a formal framework for historical data dissemination of Wholesale Debt Market segment of the Exchange. Historical Data pertaining to Central Govt. securities and T-Bills is currently being provided.

We look forward to hearing about how you have found these website useful, and in having your views about what we should focus on in our future releases.

### **Data Organization:**

It contains 3 directories:

**Trade Details:** It contains every single trade that took place in the WDM segment. The data is stored in a day wise manner in files. The file name indicates the year and month of the data it contains (trd200301 indicates trades file for the month of January 2003).

**Masters:** It gives the details about securities available for trading in the WDM segment. The data is on month end date. (Iss200301 indicates file for the month of January 2003).

**Circulars:** It contains the circulars issued by the WDM segment of the Exchange.

## Trade Details Directory:

This directory contains every trade that took place in Central Government Securities and Treasury Bills. The data is provided for the period April 1999 to January 2003. There is a distinct file for each month. The trade details for January 2003 will be found in trd200301.csv. The file is organized as follows:-

<b>Sr No</b>	<b>Items</b>	<b>Description</b>
1	Trade No.	A number of each trade is given.
2	Trade Time	Time at which the trade took place. The format is hh:mm:ss
3	Sec Type	Gives the Security type like GS for Govt. security, TB for T-Bills, GD for Compensation Bond, GF for Floating Rate Bond, etc.
4	Security	It gives the description of the security e.g. CG 2032 gives the Central Govt. security with maturity year 2032.
5	Issue Name	Issue Name gives the Coupon in percentage for Gsecs and date of maturity for a T-bill.
6	Trade Type	This will indicate whether trade is outright deal i.e. NR (Non-Repo) or Repurchase agreement i.e. RE (Repo).
7	Trade Date	This indicates date on which trade took place.
8	Settlement Date	This date indicates date on which the trade was settled. Currently settlement up to T+2 allowed in WDM segment.
9	Trade Quantity	It gives trade value of the particular trade. This is a face value of trade given in Rupees lakhs.
10	Price Rate	For Non repo deals price rate indicates price at which trade take place. The price given is clean price i.e. excluding accrued interest. In case of repo deals price will indicates repo rate of the trade.
11	Price yield	Yield is calculated for maturity. In case of repo deal there will not be any yield.
12	Issue Date	This indicates allotment date of the security
13	Coupon Frequency	This indicates the gap at which interest is paid for coupon bearing bond.
14	Maturity Date	This indicates date on which the security will mature

## Masters Directory:

This contains a list of all Central Government securities and Treasury Bills which are listed on the WDM segment of the Exchange. The data is provided for the period June 2000 to January 2003. There is a distinct file for each month. The details are provided as on last working day of that month. The details as on January 31, 2003 will be found in iss200301.csv. The file is organized as follows:

<b>Sr No</b>	<b>Items</b>	<b>Description</b>
1	Sec Type	Gives the Security type like GS for Govt. security, TB for T-Bills, GD for Compensation Bond, GF for Floating Rate Bond, etc.
2	Security	It gives the description of the security e.g. CG 2032 gives the Central Govt. security with maturity year 2032
3	Issue Name	Issue Name gives the Coupon in percentage for Gsecs and date of maturity for a T-bill
4	Issue Description	A descriptive string about the product
5	Issue Size	This indicates total face value of that security. Issue size is given in Rupees lakhs
6	Issue Date	This indicates the allotment date of the security
7	Maturity Date	This indicates date on which the security will mature
8	Coupon Frequency	This indicates the gap at which interest is paid for coupon bearing bond
9	Market Capitalization	Market Capitalization is a product of total issue size and last traded price divided by its face value. If the security is not traded at all then issue size will be equal to market capitalization. Market capitalization is given in Rupees lakhs.

## Circulars Directory:

Circulars are a formal method of communication between NSE and its member Brokerage firms.

Circulars have been provided from the calendar year 1998.