



EOD DATA

CAPITAL MARKET, FUTURE & OPTIONS AND CURRENCY DERIVATIVES MARKET

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TECHNICAL SPECIFICATIONS FOR END OF DAY DATA

CAPITAL MARKET AND FUTURES & OPTIONS MARKET

A. INTRODUCTION

NSE Data & Analytics Limited disseminates the NSEIL End of Day (EOD) data to various information agencies, electronic and print media, financial institutes and websites. The EOD vendors connect to the NIBISLIVE server that contains the EOD data files, through Internet and SFTP to the server with a valid user name and password. The user name and password authentication provides the secured login to the server. There are number of files are populated on the server throughout the day and to mention few are – Security and Trade Information File, Top Ten Scrips Detail File, Closing Indices File and Market Reports Information File etc.

B. PRODUCT DETAILS

The EOD data is a delayed data services that contains the End of Day bhavcopy information along with security and trade details. This includes the data for both Capital Market and Future & Options Market. This data includes Closing price, Market activity reports, Market gainers and losers, Market toppers and other details that gives vide information about the different markets. The list of files populated on NIBISLIVE server along with their scheduled time is listed below table.

C. CONNECTIVITY

All vendors need to connect internet and SFTP to the any of the NIBISLIVE servers with an IP address 59.160.38.68 or 59.160.38.66. The SFTP connection requires a User Name for logging in and that is provided by NSE Data & Analytics Ltd. after the vendors subscribes for it.

**Refer section F for details on SFTP connectivity.*

D. LIST OF DATA FILES

The list of the files provided as EOD Data in Capital Market and Futures & Options market is given below –

Sr No	File Name	Market Type	Number of Files	Time (approx)
1	ANDDMMYY.TXT	CM	1	17:45
2	BCDDMMYY.CSV	CM	1	17:45
3	BHDDMMYY.CSV	CM	1	17:45
4	BMDDMMYY.TXT	CM	1	17:45
5	CORPBONDDMMYY.CSV		1	17:45
6	ETFDDMMYY.CSV	CM	1	17:45
7	GLDDMMYY.CSV	CM	1	17:45
8	HLDDMMYY.CSV	CM	1	17:45
9	NPDDMMYY.TXT		1	17:45
10	PDDMMYY.CSV	CM	1	17:45
11	PRDDMMYY.CSV	CM	1	17:45
12	RPDDMMYY.CSV		1	17:45
13	RTDDMMYY.CSV		1	17:45
14	TTDDMMYY.CSV	CM	1	17:45
15	SMEDMMYY.CSV		1	17:45
16	CD_DDMMYYYY.CSV	CD	1	17:45
17	CFDDMMYYYY.CSV	CD	1	17:45
18	CODDMMYYYY.CSV	CD	1	17:45
19	FUT_DDMMYYYY.CSV	CD	1	17:45
20	FUTEXP_DDMMYYYY.CSV	CD	1	17:45
21	OPT_DDMMYYYY.CSV	CD	1	17:45
22	OPTEXP_DDMMYYYY.CSV	CD	1	17:45
23	FO_DDMMYYYY.CSV	FO	1	17:45
24	FUTIDXDDMMYYYY.CSV	FO	1	17:45
25	OPTIDXDDMMYYYY.CSV	FO	1	17:45
26	TTOPTDDMMYYYY.CSV	FO	1	17:45
27	FUTSTKDDMMYYYY.CSV	FO	1	17:45

28	TTFUTDDMMYYYY.CSV	FO	1	17:45
29	OPTSTKDDMMYYYY.CSV	FO	1	17:45
30	FODDMMYYYY.CSV	FO	1	17:45
31	OPDDMMYYYY.CSV	FO	1	17:45
32	FUTIVXDDMMYYYY.CSV	FO	1	17:45
33	MADDMMYY.CSV	CM	1	17:45
34	MBP_INQ_OUTPUT_1531.CSV	CM	1	17:45
35	CM_INTERIM_PRE_DDMMYYYY.TXT	CM	1	17:45
36	CM_INTERIM_POST_DDMMYYYY.TXT	CM	1	17:45
37	CD_NSE_FODDMMYY.dbf	CD	1	17:45
38	CD_NSE_OPDDMMYY.dbf	CD	1	17:45
39	IRF_NSEDDMMYY.dbf	CD	1	17:45
40	FODDMMYY.dbf	FO	1	17:45
41	OPDDMMYY.dbf	FO	1	17:45

E. DETAILS OF DATA FILES

1. ANDDMMYY.TXT

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

Data Structure

- a) Company Name
- b) Symbol
- c) Announcements

2. BCDDMMYY.CSV

This file contains the corporate action details for securities.

Data Structure

- a) Series
- b) Symbol
- c) Security
- d) Record Date
- e) Bc Start Date

- f) Bc End Date
- g) Expiry Date
- h) Nd Start Date
- i) Nd End Date
- j) Purpose

3. BHDDMMYY.CSV

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

Data Structure

- a) Symbol
- b) Series
- c) Security
- d) High/Low
- e) Index Flag

4. BMDDMMYY.TXT

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

Data Structure

- a) Company Name
- b) Symbol
- c) Board Meeting Date
- d) Board Meeting Purpose

5. CORPBONDDMMYY.CSV Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value
- k) Traded Quantity
- l) Corporate Indicator
- m) No of Trades
- n) 52 week high value
- o) 52 week low value

6. ETFDDMMYY.CSV

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

Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value(Rs.)
- k) Traded Quantity (Units)
- l) No of Trades
- m) 52 Week high price
- n) 52 Week low price
- o) Underlying Asset for ETF

7. GLDDMMYY.CSV

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

Data Structure

- a) Gain Loss indicator
- b) Security Name
- c) Close Price
- d) Previous Close Price
- e) Percentage Change
- f) Carriage Return

8. HLDDMMYY.CSV

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

Data Structure

- a) Security Name
- b) New Price

- c) Previous Price
- d) New Status

9. NPDDMMYY.TXT

This file contains the data for the securities which are not traded in the RDM segment for the day.

Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Close Price

10. PDDMMYY.CSV

This file also contains Symbol and Series codes for each Security in addition to the information contained in the PRDDMMYY.DBF 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 Dematerialised Equity Shares	Lot Size 1
AE	Fully Paid Dematerialised Equity Shares	Regular Lot

* Where @ represents the different partly paid securities and/or series of the instrument. The PDDMMYY.DBF 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:

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Value
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Net Traded Value
- k) Net Traded Quantity
- l) Ind_Sec
- m) Corporate Indicator
- n) Trades
- o) 52 Week High
- p) 52 Week Low

11. PRDDMMYY.CSV

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

Data Structure

- a) Market Type
- b) Security Name
- c) Previous Close Price
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Net Traded Value
- i) Net Traded Quantity
- j) Ind_Sec

- k) Corporate Indicator
- l) Trades
- m) 52 Week High
- n) 52 Week Low

12. RPDDMMYY.CSV

This file contains the data for the securities traded in the RDM segment.

Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value
- k) Traded Quantity
- l) Trade Count
- m) Weighted Average Price
- n) Yield

13. RTDDMMYY.CSV

This file contains top traded securities in the RDM segment.

Data Structure

- a) Security Name
- b) Previous Close Price
- c) Close Price
- d) Net Traded Quantity
- e) Net Traded Value

14. TTDDMMYY.CSV

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

Data Structure

- a) Security
- b) Previous Close Price

- c) Close Price
- d) Net Trading Quantity
- e) Net Trading Volume

15. SMEDDMMYY.CSV

This file contains a list of small and medium enterprises .

Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Net Traded Value
- k) Net Trade Quantity
- l) Corporate Indicator
- m) 52 Week High Value
- n) 52 Week Low Value

16. CD_DDMMYYYY.CSV

This file contains total volume summary of Currency Derivatives Segment by product type.

Data Structure

- a) Product
- b) No of Contracts Traded
- c) Total Traded Value(RS in Cr.)

17. CFDDMMYYYY.CSV

This file contains contract wise futures volume summary.

Data Structure

- a) Instrument
- b) Symbol
- c) Expiry Date

- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Open Interest
- i) Traded Value
- j) Traded Quantity
- k) No of Contracts
- l) No of Trades

18. CODDMMYYYY.CSV

This file contains contract wise options volume summary.

Data Structure

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Strike Price
- e) Option Type
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Open Interest
- k) Traded Quantity
- l) No of Contracts
- m) No of Trades
- n) Notion Value
- o) Premium Value

19. FUT_DDMMYYYY.CSV

This file contains symbol wise futures volume summary.

Data Structure

- a) Symbol
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

20. FUTEXP_DDMMYYYY.CSV

This file contains futures symbol wise, expiry wise volume summary.

Data Structure

- a) Expiry month
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

21. OPT_DDMMYYYY.CSV

This file contains Symbol wise options volume summary.

Data Structure

- a) Symbol
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

22. OPTEXP_DDMMYYYY.CSV

This file contains Options symbol wise, expiry wise volume summary.

Data Structure

- a) Expiry month
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

23. FO_DDMMYYYY.CSV

This file contains Total volume summary of Futures and Options by product type.

Data Structure

- a) Product
- b) No of Contracts
- c) Traded Value (Rs. in Crs.)

24. FUTIDXDDMMYYYY.CSV

This file contains Symbol wise index futures volume summary.

Data Structure

- a) Symbol
- b) No of Contracts Traded
- c) Traded Quantity
- d) Total Traded Value (Rs. in Crs.)
- e) Open interest (Qty.) as at end of trading hrs.

25. OPTIDXDDMMYYYY.CSV

This file contains Symbol wise index options volume summary.

Data Structure

- a) Symbol
- b) No of Contracts Traded
- c) Traded Quantity
- d) Total Traded Value (Rs. in Crs.)
- e) Open interest (Qty.) as at end of trading hrs.

26. TTOPDDMMYYYY.CSV

This file contains Top 20 contracts in stock options.

Data Structure

- a) Symbol
- b) Expiry Date
- c) Strike Price
- d) Option Type
- e) No of Contracts
- f) Notional Value (Rs.)

27. FUTSTKDDMMYYYY.CSV

This file contains Symbol wise stock futures volume summary.

Data Structure

- a) Symbol
- b) Traded Value (Rs)
- c) No of Contracts

28. TTFUTDDMMYYYY.CSV

This file contains Top 10 contracts in stock futures.

Data Structure

- a) Symbol
- b) Expiry Date
- c) Traded Value (Rs.)
- d) No of Contracts

29. OPTSTKDDMMYYYY.CSV

This file contains Symbol wise stock options volume summary.

Data Structure

- a) Symbol
- b) No of Contracts Traded
- c) Notional Value (Rs.)

30. FODMMYYYY.CSV

This file contains Contract wise futures volume summary.

Data Structure

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Open Interest
- i) Traded Value
- j) Traded Quantity
- k) No of Contracts
- l) No of Trades

31. OPDDMMYYYY.CSV

This file contains Contract wise options volume summary.

Data Structure

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Strike Price
- e) Option Type
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Open Interest
- k) Traded Quantity
- l) No of Contracts
- m) No of Trades
- n) Notion Value
- o) Premium value

32. FUTIVXDDMMYYYY.CSV

This file contains volatile Futures volume summary.

Data Structure

- a) Symbol
- b) Traded Value (Rs.)
- c) No of Contracts

33. MADDMMYY.CSV

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

Data Structure □ Indices Information

- a) Index Name
- b) Previous Close value
- c) Open Value
- d) High Value
- e) Low Value
- f) Close Value
- g) Gain/Loss

□ Top 25 Securities Information

- a) Symbol
- b) Series
- c) Previous Close
- d) Close Price
- e) Percentage Variation
- f) Total Traded Value

□ Top Five CNX Nifty Gainers

- a) Symbol
- b) Series
- c) Close Price
- d) Previous Close
- e) Percentage change

• Top Five CNX Nifty Losers

- a) Symbol
- b) Series
- c) Close Price
- d) Previous Close
- e) Percentage Change

- **Compulsory Rolling Settlement Details**

- a) Symbol
- b) Series
- c) Close Price
- d) Traded Value
- e) Traded Quantity

34. MBP_INQ_OUTPUT_1531.CSV Data Structure

- a) Symbol
- b) Series
- c) Security Name
- d) Market Type
- e) Best Buy Price
- f) Total Buy Quantity
- g) Best Sell Price
- h) Total Sell Quantity
- i) Last Trade Price
- j) Last Trading Date
- k) Total Trade Quantity

35. CM_INTERIM_PRE_DDMMYYYY.TXT Data Structure

- a) Market Type
- b) Symbol
- c) Series
- d) Previous Close Price
- e) Open Price
- f) High Price
- g) Low Price
- h) Close Price
- i) Total Traded Quantity
- j) Total Traded Value
- k) 52 Week High Price
- l) 52 Week Low Price

36. CM_INTERIM_POST_DDMMYYYY.TXT Data Structure

- a) Market Type
- b) Symbol
- c) Series
- d) Previous Close Price
- e) Open Price

- f) High Price
- g) Low Price
- h) Close Price
- i) Total Traded Quantity
- j) Total Traded Value
- k) 52 Week High Price
- l) 52 Week Low Price

37. CD_NSE_FODDMMYY.dbf Data Structure

- a) Contract Description
- b) Previous Settlement Price
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) No of Contracts Traded
- l) Traded Value

38. CD_NSE_OPDDMMYY.dbf Data Structure

- a) Contract Description
- b) Previous Settlement Price
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) No of Contracts Traded
- l) Underlying Strike Price
- m) Notional Value
- n) Premium Trade

39. IRF_NSEDDMMYY.dbf Data Structure

- a) Contract Description

- b) Previous Settlement Price
 - c) Open Price
 - d) High Price
 - e) Low Price
 - f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
 - j) Traded Quantity
- k) No of Contracts Traded
 - l) Traded Value

40. FODDMMYY.dbf

Data Structure

- a) Contract Description
- b) Previous Close
 - c) Open Price
 - d) High Price
 - e) Low Price
 - f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
 - j) Traded Quantity
 - k) Number Of Trades
- l) Total Traded Volume

41. OPDDMMYY.dbf

Data Structure

- a) Contract Description
- b) Previous Close
 - c) Open Price
 - d) High Price
 - e) Low Price
 - f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
 - j) Traded Quantity
 - k) Trade Number
- l) Notional Value

m) Premium Trade

Note :

Along with these files CDHELP.TXT,FOHELP.TXT,RDM.DOC , README.TXT, HELP.TXT, NUVER.TXT and RDM_HELP.TXT files are also put.

These files contain files contains the details about the respective files that available for download for the day.

Whenever there is corporate action in F&O market following files gets uploaded.

1. mpl_MONTHYYYY.csv
2. fopl_MONTHYYYY.csv
3. ffpl_MONTHYYYY.csv

F. ABOUT SFTP (Secure File Transfer Protocol)

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

The Info Vendor requires to provide the Exchange with the SSH RSA Public Key of their machine for receiving login details from the Exchange.

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

- Server IP
- SSH Service Port
- User ID
- File Path

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

a) SFTP on Linux platform

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

The SSH key-pair is generally 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.

1. Generation of the SSH RSA key-pair on Linux : Generate the new key-pair with 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 the 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 the Enter to continue with the defaults.

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

```
/host/users/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 something 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, 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 user name of the machine. This is used for demo purpose only. The same will differ as per your server and user names.

2. SFTP Login

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

```
sftp -o PORT=6010 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 [redacted]...
                                "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> █
```

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. Ending the SFTP session

The SFTP "bye" command may be used for terminating the session

5. SFTP commands help

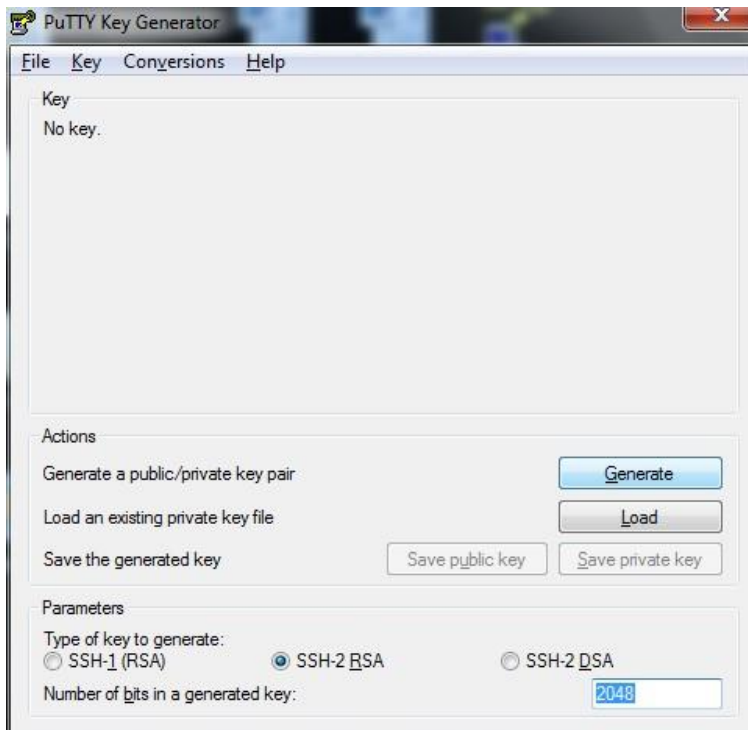
Help may be obtained with SFTP commands by typing the "help" command at the SFTP prompt.

b) SFTP on Windows platform

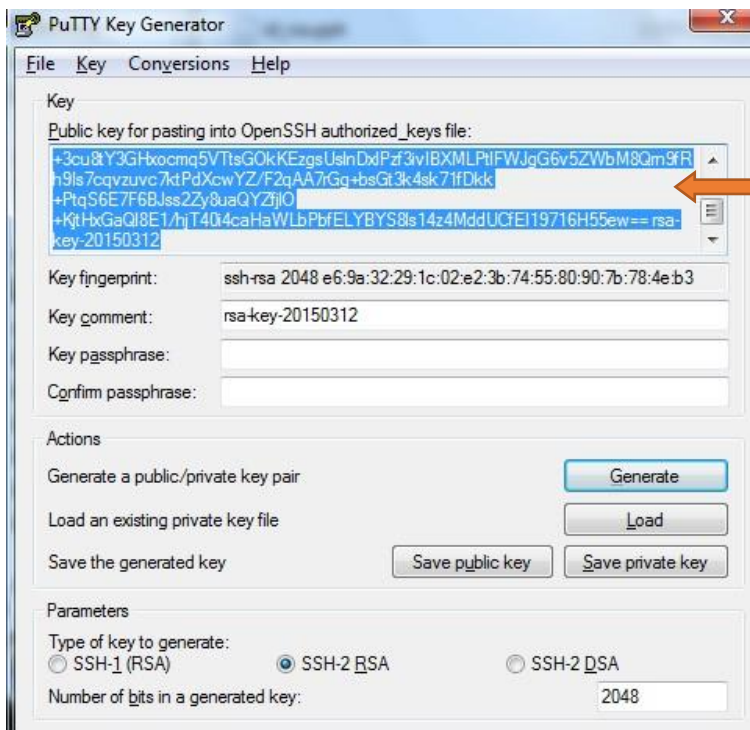
1. Generation of the SSH RSA key-pair on Windows: This guide explains how to generate the SSH RSA key-pair using the PuttyGen application.

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.



SSH RSA Public Key should be copied from here after generation

- 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 below screenshot) 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 for SFTP credentials.

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.

c) Further support

Apart from the above guide, many of the online resources can be referred 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.

G. CONTACT DETAILS

Name	Email	Contact Number
Business & Technical Support	marketdata@nse.co.in	+91-22-26598385