

Data List Under The NSE Data Sharing Policy For Research And Analysis

As mandated by SEBI vide its Circular dated December 20th, 2024, on Policy for sharing data for the purposes of research/analysis, data available with stock exchanges for non-commercial academic research must be classified into two broad categories or “baskets” for research/ analysis purposes. The first basket includes eligible data which is either freely available or available at cost for voluminous datasets (**‘Data available for research’**). The second basket includes restricted data that cannot be shared with the public (**‘Restricted Data’**). The below list provides a comprehensive list of datasets classified under each basket and the URLs of the respective data/sample files available on NSE’s website.

First Basket (Freely Available Research Data)¹

1. **Business Growth Data across all segments (Available for cash, all derivatives and debt segment) Daily/ Monthly/ Annual data for:**
 - i. Daily Turnover/ Average Daily Turnover
 - ii. Demat Securities Traded/ Demat Turnover
 - iii. Number of Trades/ contracts
 - iv. Number of Securities traded
 - v. Average Trade size
 - vi. Total companies listed/ permitted/ traded
 - vii. Market Capitalisation

<https://www.nseindia.com/national-stock-exchange/nse-volume-business-growth>

2. **Historical Reports**

<https://www.nseindia.com/resources/historical-reports-capital-market-daily-monthly-archives>
<https://www.nseindia.com/all-reports>

- 2.1. **Capital Markets**

- i. Securities available for trading for the day

<https://www.nseindia.com/market-data/securities-available-for-trading>

- ii. Daily historical data on fields like bulk/ block deals, security wise price volume data on Open-High-Low-Close (OHLC), turnover data

<https://www.nseindia.com/report-detail/display-bulk-and-block-deals>

https://www.nseindia.com/report-detail/eq_security

- iii. Archives of Daily/ monthly reports like the Bhav copy data, Market activity report and mode of trading data, category wise flows and internet trading statistics

¹ This is an indicative list of the minimum data available on the websites of all exchanges. Some exchanges may offer additional data on their websites beyond what is required by regulation.

https://www.nseindia.com/all-reports#cr_equity_archives

- iv. Historical index data

<https://www.niftyindices.com/reports/historical-data>

- v. MFSS trade statistics data- Data on subscription and Redemption in mutual funds, number of trades and traded quantity

<https://www.nseindia.com/historical/MFSS-trade-statistics-data>

- vi. Internet Trading Statistics

<https://www.nseindia.com/historical/historical-internet-trading-statistics>

- vii. FII/ FPI and DII trading activity

<https://www.nseindia.com/reports/fii-dii>

- viii. Turnover share by different modes of trading

https://www.nseindia.com/all-reports#cr_equity_archives (CM-Mode of Trading)

2.2. **Equity Derivatives**

- i. Contracts available for trading along with Contract Specifications

<https://www.nseindia.com/market-data/securities-information-contracts-available-for-trading>

- ii. Contract-wise Price Volume Data

https://www.nseindia.com/report-detail/fo_eq_security

- iii. Archives of Daily / Monthly Reports (for eg. daily bhavcopy reports, client category-wise trading data, market activity report, daily settlement prices and open interest data)

https://www.nseindia.com/all-reports-derivatives#cr_deriv_equity_archives

- iv. Internet Trading Statistics

<https://www.nseindia.com/historical/historical-internet-trading-statistics>

- v. Turnover share by different modes of trading

https://www.nseindia.com/all-reports-derivatives#cr_deriv_equity_archives (F&O – Mode of Trading)

2.3. **Currency Derivatives**

- i. Contracts available for trading along with contract specifications

<https://www.nseindia.com/market-data/securities-information-contracts-available-for-trading>

- ii. Contract-wise Price Volume Data

https://www.nseindia.com/report-detail/cd_eq_security

- iii. Day-wise Turnover Archives

<https://www.nseindia.com/historical/day-wise-turnover-archives-currency-derivatives>

- iv. Archives of Daily/Monthly Reports (for eg. daily bhavcopy reports, client category-wise trading data, market activity report, daily settlement prices, open interest data)

https://www.nseindia.com/all-reports-derivatives#cr_derv_currency_archives

- v. RBI Reference Rates

<https://www.nseindia.com/report-detail/rbi-reference-rate-statistics>

- vi. Internet Trading Statistics

<https://www.nseindia.com/historical/historical-internet-trading-statistics>

2.4. **Commodity Derivatives**

- i. Contracts available for trading along with contract specifications

<https://www.nseindia.com/market-data/securities-information-contracts-available-for-trading>

- ii. Contract-wise price volume archives

https://www.nseindia.com/report-detail/com_eq_security

- iii. Historical Spot Rate (product-wise data) for last 30 days

<https://www.nseindia.com/historical-spot-price>

- iv. Daily instrument-wise and symbol-wise turnover

https://www.nseindia.com/report-detail/com_eq_security

- v. Archives of Daily Reports (for eg. daily bhavcopy reports, client category-wise trading data)

https://www.nseindia.com/all-reports-derivatives#cr_derv_commodity_archives

- vi. Regulatory disclosures (such as top 10 trading clients buy side and sell side (available for T-1 day only))

Monthly Reports (such as Category wise OI & Turnover, Trading Statistics downloadable on monthly basis)

https://www.nseindia.com/all-reports-derivatives#cr_derv_commodity_archives

2.5. **Interest Rate Derivatives**

- i. Day-wise Turnover Archives

<https://www.nseindia.com/historical/day-wise-turnover-archives-irf>

- ii. Contract-wise Price Volume Data

https://www.nseindia.com/report-detail/irf_eq_security

- iii. Archives of daily Reports (for eg. daily bhavcopy reports, market activity report, daily settlement prices and open interest data)

https://www.nseindia.com/all-reports-derivatives#cr_derv_irf_archives

2.6. Debt Segment

2.6.1. Negotiated Platform

- i. Archives of Daily / Monthly Reports (for eg. Wholesale Debt Market Segment reports and FII Debt Limit Auction)

https://www.nseindia.com/all-reports-debt#cr_debt_segment_archives

<https://www.nseindia.com/resources/historical-reports-fii-debt-limits-auction>

- ii. Weekly Reports

https://www.nseindia.com/all-reports-debt#cr_debt_segment_weekly

- iii. Monthly Reports

https://www.nseindia.com/all-reports-debt#cr_debt_segment_monthly

- iv. Historical Security-wise Price Volume Data

<https://www.nseindia.com/report-detail/historical-wdm>

2.6.2. Corporate Bonds

- i. Historical Trade Statistics Data

<https://www.nseindia.com/report-detail/cbm-trades-archives>

- ii. Archives of Daily / Monthly Reports

<https://www.nseindia.com/all-reports-debt>

- iii. Security wise Trades Data

<https://www.nseindia.com/historical/security-wise-trades-data>

2.6.3. Retail Debt Market

- i. Bhavcopy
- ii. Monthly reports

<https://www.nseindia.com/report-detail/historical-rdm>

3. Listed Companies' Data

- i. Financial Results (Annual & Quarterly)
- ii. Shareholding Pattern (Quarterly)
- iii. Corporate Announcements
- iv. Primary Market Product – Mainboard & SME IPOs, OFS, Rights, INVITs, REITs, Reverse Book Building
- v. Offer Documents
- vi. Information disseminated on exchange website in compliance with SEBI Regulations
- vii. System-Driven Disclosures
- viii. Voting Results
- ix. Consolidated Pledge
- x. Financial Results Calendar
- xi. Corporate Governance

xii. Corporate Action

<https://www.nseindia.com/companies-listing/corporate-filings-application>

4. Primary Market Data

- i. Public issue of equity and debt
- ii. Offer for sale/ Buy back/ Takeover/ Delisting
- iii. Issue / Offer Dates, Bids, Subscription
- iv. Eligibility criteria for listed companies, SME companies and Debt companies

<https://www.nseindia.com/market-data/all-upcoming-issues-ipo>

<https://www.nseindia.com/market-data/new-stock-exchange-listings-today>

<https://www.nseindia.com/companies-listing/raising-capital-onboarding-process>

5. Trading Members: <https://www.nseindia.com/invest/find-a-stock-broker>

- i. Trading member compliance requirements
- ii. Know Your Broker (KYB) Details (a dedicated page which provides all important details of members)
- iii. Segments Enabled
- iv. Details in case the TM is a DP
- v. Details of disciplinary actions/ regulatory actions/enforcement orders
- vi. Date of Incorporation
- vii. Details of Directors
- viii. No of clients, No. of APs, No. of branches
- ix. Associate Companies
- x. List of Defaulter Trading Members: <https://www.nseindia.com/complaints/defaulters-expelled-members>
- xi. No. Client Compliant received, No. of arbitration matters: <https://www.nseindia.com/invest/arbitration-status>
- xii. Details of Online Bond Platform Providers (OBPPs): <https://www.nseindia.com/invest/find-a-stock-broker>

6. Regulatory Reports

- i. Surveillance measures (for equity exchanges only)
- ii. Complaint/ Arbitration Status (complaints against trading members and companies)
- iii. Margin Trading files

<https://www.nseindia.com/regulations/exchange-market-surveillance-actions>

<https://www.nseindia.com/complaints/arbitration-status>

<https://www.nseindia.com/regulations/segment-wise-historical-reports>

7. Investor Awareness

- i. Details on Investor Awareness Programs: <https://www.nseindia.com/invest/investors-awareness-programs>
- ii. Rumour Verifications (For equity exchanges only): <https://www.nseindia.com/reports/rumour-verification>

- iii. Foreign Investment limits in listed companies (For equity exchanges only; 1 day data):
<https://www.nseindia.com/reports/foreign-investment-limits>
- iv. Illiquid Securities available under Periodic Call Auction:
<https://www.nseindia.com/regulations/periodic-call-auction-illiquid-securities>
- v. Arbitration Awards on trading members: <https://www.nseindia.com/invest/new-arbitration-awards>
- vi. Regulatory requirements detailed in the Rules, Regulations, Bye-Laws and Circulars:
<https://www.nseindia.com/regulations/exchange-market-regulations-rules-byelaws-nseil>
- vii. List of Debarred Entities based on orders / directions from SEBI and other Competent Authorities: <https://www.nseindia.com/regulations/member-sebi-debarred-entities>
- viii. List of Defaulting Clients: <https://www.nseindia.com/regulations/exchange-defaulting-clients>

First Basket (Voluminous data; >2GB; Chargeable)²

- 1. Historical End of Day data (for eg. Bhavcopy information which includes security and trade details for CM, WDM, and F&O segments)
<https://www.nseindia.com/resources/historical-reports-capital-market-daily-monthly-archives>
<https://www.nseindia.com/all-reports>
- 2. Corporate Data (for eg. company fundamentals, corporate announcements, shareholding pattern, voting results, consolidated pledge, financial result calendar, corporate governance, corporate actions)
<https://www.nseindia.com/companies-listing/corporate-filings-application>
- 3. Historical Securities/Contracts master (contain information about the contracts available for trading for eg. contract specifications, lot size and quantity freeze)
<https://www.nseindia.com/market-data/eod-historical-data-subscription>
- 4. FII/ FPI and DII trading activity on NSE, BSE and MSEI (Capital Market segment)
<https://www.nseindia.com/reports/foreign-investment-limits>
- 5. Historical daily instrument-wise and symbol-wise turnover across segments
<https://www.nseindia.com/all-reports>
- 6. Foreign Investment limits in Listed Companies (for equity exchanges only)
<https://www.nseindia.com/reports/foreign-investment-limits>
- 7. Tick-by-tick trades and orders historical data (without client and broker information)³
<https://www.nseindia.com/market-data/eod-historical-data-subscription>

² The above-mentioned voluminous records might be available for different periods for different exchanges depending upon their internal policies. Also, a template pertaining to data categorised under this basket will be made available on the respective websites of exchanges.

³ For tick by tick, historical data means data pertaining to 6 months before the date of request or before

Second Basket (Restricted Data)**1. Personal Identifiable Information (applicable for all segments):**

- i. Pan-wise trade data for all segments
- ii. Personal Identifiable Information
- iii. Unique client code details and KYC details
- iv. Tick-by-tick orders and trades data with anonymised client and member identity (excluding the data mentioned at point no. 7 above)
- v. Client wise position data with client and member IDs
- vi. Name of polling participants/approved hedgers (Applicable to commodity derivatives)