Twitter Thread by Kirubakaran Rajendran

Kirubakaran Rajendran
@kirubaakaran

Most beginners when building a trading strategy simply use current info and test with it, they don't know How to Get Historical Stock Futures lot size, list of stocks that are part of index like Nifty 50, Nifty 500 historically, I will share all such info in this thread

Please note that there is no way to get the historical lot size of stocks futures, NSE don't publish it directly, so we need to do some calculated steps to get that data. Download Market Activity report https://t.co/HKLkSVtXEI

www1.nseindia.com/products/content/derivatives/equities/homepage_fo.htm

- 2nd Intra-day SPAN ® file
- 3rd Intra-day SPAN ® file
- 4th Intra-day SPAN ® file
- End of day SPAN ® file
- Haircut for Approved Securiites(csv)
- Haircut for Mutual Funds(csv)
- Security in ban period for F&O segment (csv)
- Bhavcopy (zip)
- NSE Open Interest (zip)
- Combine Open Interest across exchanges (zip)
- Bhavcopy file (csv)
- Clients Position % greater than equal to 3% of Stock MWPL(xls)
- Participant wise Trading Volumes (csv)
- Participant wise Open Interest (csv)
- Top 10 Clearing Member Volumes (csv)
- Market Activity Report (zip)
- Daily Settlement Prices (csv)

The zip file contains multiple files, open the second file.

fo07092021 (1).zip - ZIP archive, unpacked size 1,833,700 bytes

Name	Size	Packed	Type	Modified	CRC32
..			File folder		
fo_07092021.csv	487	233	Microsoft Office Ex...	07-09-2021 16:...	2DD9D3B4
fo07092021.csv	87,201	20,530	Microsoft Office Ex...	07-09-2021 16:...	3A231455
fohelp.txt	863	336	Text Document	26-02-2014 15:...	F5904B6E
futidx07092021.csv	489	230	Microsoft Office Ex...	07-09-2021 16:...	DDA48B...
futivx07092021.csv	210	69	Microsoft Office Ex...	07-09-2021 16:...	BFCBA00C
futstk07092021.csv	10,358	3,524	Microsoft Office Ex...	07-09-2021 16:...	708A3C8A
op07092021.csv	1,719,141	304,160	Microsoft Office Ex...	07-09-2021 16:...	0C3B0EE3
optidx07092021.csv	735	319	Microsoft Office Ex...	07-09-2021 16:...	3511AE3A
optstk07092021.csv	10,315	3,685	Microsoft Office Ex...	07-09-2021 16:...	6576113C
ttfut07092021.csv	1,380	487	Microsoft Office Ex...	07-09-2021 16:...	F046D3C6
ttopt07092021.csv	2,521	718	Microsoft Office Ex...	07-09-2021 16:...	37DE88F4

The file will contain stock symbol, expiry date, OHLC data, along with that you get traded quantity and No of contracts traded, using this data we can calculate the lot size of every stock symbol. Simply divide Traded QTY / NO of contracts gives you the lot size.

1	INSTR	SYMB	EXP_DA	OPEN_PF	HI_PR	LO_PF	CLOSE	OPEN	TRD_V	TRD_QTY	NO_OF_CON	NO_OF_TRAD	Lot siz
2	FUTIDX	FINNIFTY	09-09-2021	17910.2	18237.8	17910.15	18140	40	5058878	280	7	7	40
3	FUTIDX	FINNIFTY	23-09-2021	19088.75	19088.75	19088.5	19088.5	160	1527090	80	2	2	40
4	FUTIDX	FINNIFTY	30-09-2021	18106	18253.95	17939.7	18106.9	3120	79601278	4400	110	106	40
5	FUTIDX	NIFTY	30-09-2021	17372.1	17449.95	17300	17375.8	14979800	1.29E+11	7412950	148259	89898	50
6	FUTSTK	AARTIIND	30-09-2021	913.6	915.5	902.5	905.05	3918500	6.6E+08	728450	857	827	850
7	FUTSTK	ABFRL	30-09-2021	218.45	218.45	213.65	216.35	10103600	4.7E+08	2176200	837	730	2600
8	FUTSTK	ACC	30-09-2021	2480.05	2502.6	2452.85	2488.5	2687500	1.59E+09	642000	1284	1218	500
9	FUTSTK	ADANIENT	30-09-2021	1593.45	1599	1560	1564.4	15976000	7.47E+09	4752000	4752	4523	1000
10	FUTSTK	ADANIPOF	30-09-2021	757	757	743.5	747.45	86500000	4.22E+09	5626250	4501	4010	1250
11	FUTSTK	ALKEM	30-09-2021	3823.85	3869	3795.7	3805.3	340600	5.81E+08	152000	760	717	200
12	FUTSTK	AMARAJAE	30-09-2021	720.05	722.3	713.8	720.5	7037000	6.1E+08	849000	849	806	1000
13	FUTSTK	AMBUJACI	30-09-2021	438.3	442.75	434.5	441.8	15333000	2E+09	4557000	1519	1431	3000
14	FUTSTK	APLLTD	30-09-2021	782.5	784	768.3	770.2	1756700	2.31E+08	298100	542	524	
15	FUTSTK	APOLLOHC	30-09-2021	5034.95	5035	4881	4894.45	2192500	2.58E+09	524500	2098	1972	

So to get the historical stock futures data, all you need to do is change the date in the below link

https://t.co/xIBXsPpIVt For an example, to get the historical stock futures lot size data for Sep 2016, use https://t.co/Criu7S3Fi5

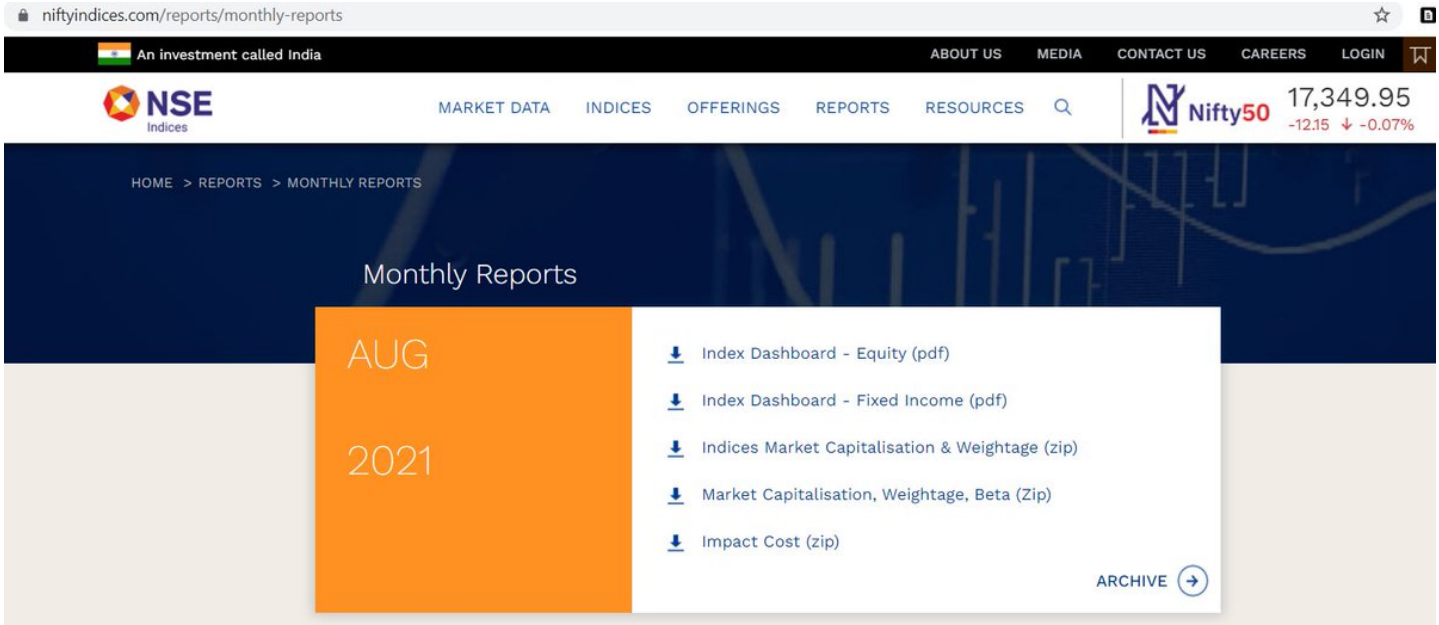
1	INSTR	SYMB	EXP_DATE	OPEN	HI_PR	LO_PF	CLOSE	OPEN	TRD_V	TRD_C	NO_O	NO_O	Lot siz
2	FUTIDX	DJIA	21-10-2016	18100	18135	18050	18135	10380	1.49E+08	8220	274	88	30
3	FUTIDX	S&P500	21-10-2016	2147	2152	2141.5	2150	293500	2.86E+08	133250	533	105	250
4	FUTIDX	NIFTY	27-10-2016	8607.8	8669.35	8593.3	8640.65	22831200	1.18E+11	13651875	182025	96642	75
5	FUTIDX	NIFTYIT	27-10-2016	10302	10420	10283	10292	25650	94974600	9200	184	143	50
6	FUTSTK	CADILAHC	27-10-2016	390	394	385.65	390.2	2284800	3.81E+08	976000	610	435	1600
7	FUTSTK	CAIRN	27-10-2016	196	203.5	194.1	201.4	14308000	1.32E+09	6622000	1892	1815	3500
8	FUTSTK	CANBK	27-10-2016	296.45	311.25	296.45	310.2	10539000	7.98E+09	26028000	8676	8142	3000
9	FUTSTK	CASTROLI	27-10-2016	461.7	479.5	459.95	478.05	12819800	2.17E+09	4587800	3277	2837	1400
10	FUTSTK	CEATLTD	27-10-2016	1229.3	1336.9	1222.1	1331.75	1282400	7.54E+09	5826800	8324	7742	700
11	FUTSTK	CENTURYT	27-10-2016	911.25	954.5	905	947.9	6628600	4.82E+09	5165600	4696	4408	1100
12	FUTSTK	CESC	27-10-2016	609	618.75	605.1	615	1381600	5.04E+08	822800	748	713	1100
13	FUTSTK	CIPLA	27-10-2016	604.5	605.95	565.85	583.7	6662000	8.65E+09	14866000	14866	12319	1000
14	FUTSTK	COALINDI	27-10-2016	327	330.4	318.65	323.25	11801400	1.77E+09	5494400	3232	2970	1700

If you want to download the FnO stocks and their lot size for current month, you can simply go to https://t.co/imuJA3Nmj7

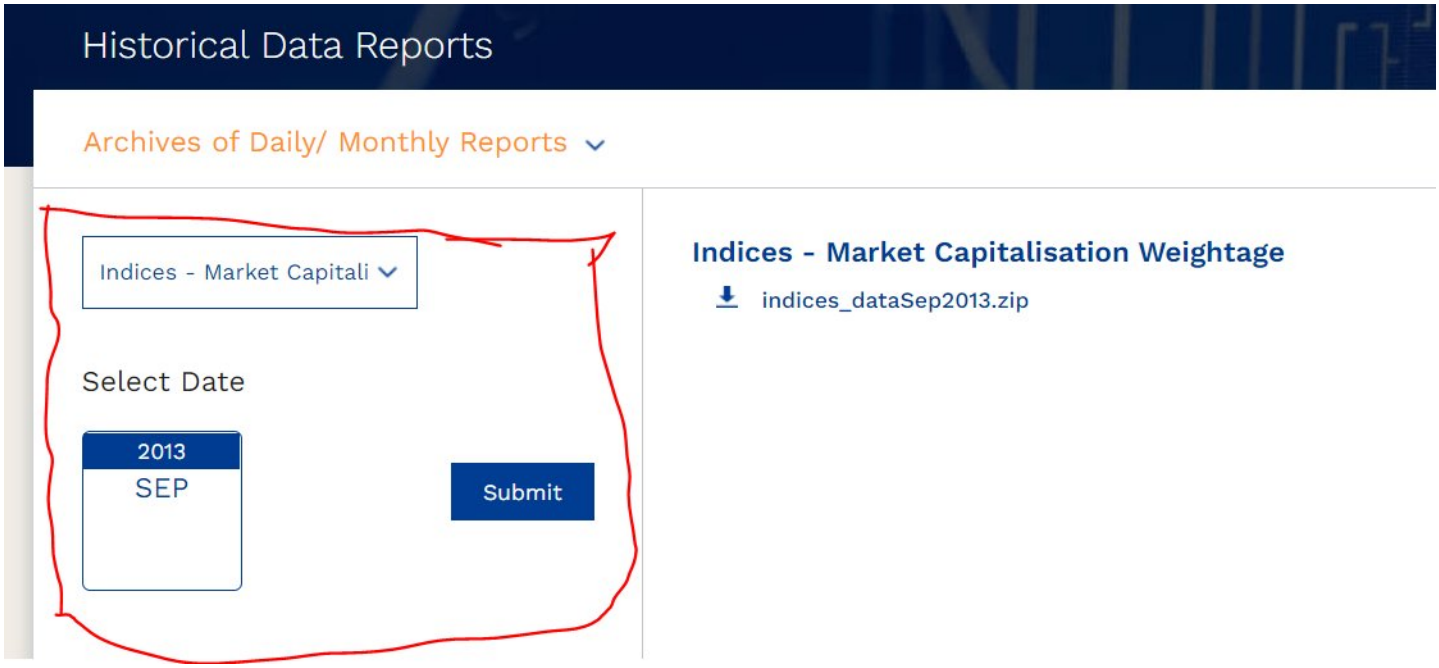
When you are designing a stock trading system based on certain universe like Nifty 50, Nifty 500 etc, it is important to test the strategy with list of stocks that are part of these indices historically.

If you test the strategy with current Nifty 50 or Nifty 500 stocks, you will get extraordinary results due to survivorship bias. Don't do that mistake. Stocks like DLF, RCOM, UNITECH were part of Nifty 50 in 2008, not any more.

To get Historical constituents of Nifty Index data, go to https://t.co/qbCBz0w7P0 which will show you current month list of stocks that are part of different indices. Click on Archive



Select Indices - Market Capitalization from drop down and select historical month/year, click on submit. It will generate a zip file which will contain the required information.



Not only for Nifty 50, Nifty 500, you can get the list of stocks that are part of each index.

Name	Size	Packed	Type	Modified
..			File folder	
cnx100_Sep2013.pdf	33,786	31,935	Adobe Acrobat Do...	01-10-2013 08:...
cnx200_Sep2013.pdf	51,024	47,571	Adobe Acrobat Do...	01-10-2013 08:...
cnx500_Sep2013.pdf	102,350	94,244	Adobe Acrobat Do...	01-10-2013 08:...
cnxauto_Sep2013.pdf	19,205	18,570	Adobe Acrobat Do...	01-10-2013 08:...
cnxbank_Sep2013.pdf	18,714	18,081	Adobe Acrobat Do...	01-10-2013 08:...
cnxcommodities_Sep2013.pdf	22,138	21,101	Adobe Acrobat Do...	01-10-2013 08:...
cnxconsumption_Sep2013.pdf	22,419	21,389	Adobe Acrobat Do...	01-10-2013 08:...
cnxenergy_Sep2013.pdf	18,557	17,921	Adobe Acrobat Do...	01-10-2013 08:...
cnxfinance_Sep2013.pdf	19,238	18,608	Adobe Acrobat Do...	01-10-2013 08:...
cnxfmcg_Sep2013.pdf	19,296	18,656	Adobe Acrobat Do...	01-10-2013 08:...
cnxinfrastructure_Sep2013.pdf	20,422	19,792	Adobe Acrobat Do...	01-10-2013 08:...
cnxit_Sep2013.pdf	19,756	19,132	Adobe Acrobat Do...	01-10-2013 08:...

Once you open the PDF file, you can see the stock symbol, full name, which industry it belongs to and their weightage with respect to index.

IISL
India Index Services & Products Limited

Constituents of CNX 500

September 30, 2013

Symbol	Security Name	Industry	Close Price	Index Mcap (Rs. Crores)	Weightage (%)
3MINDIA	3M India Ltd.	TRADING	3040.45	856	0.03
AARTIIND	Aarti Industries Ltd.	CHEMICALS - SPECIALITY	70.25	248	0.01
ABAN	Aban Offshore Ltd.	OIL EXPLORATION/PRODUCTION	214.35	428	0.02
ABB	ABB India Ltd.	ELECTRICAL EQUIPMENT	542.45	2874	0.11
ABGSHIP	ABG Shipyard Ltd.	SHIPPING	343.25	538	0.02
ABIRLANUVO	Aditya Birla Nuvo Ltd.	DIVERSIFIED	1242.20	6732	0.26
ACC	ACC Ltd.	CEMENT AND CEMENT PRODUCTS	1111.95	10376	0.40

So to get the historical stocks list for different indices, all you need to do is change the month/year in the below link

https://t.co/MVN1wrKt4z

For an example, to get the historical constituents of all index for Aug 2013, i will use https://t.co/k79hR372dW

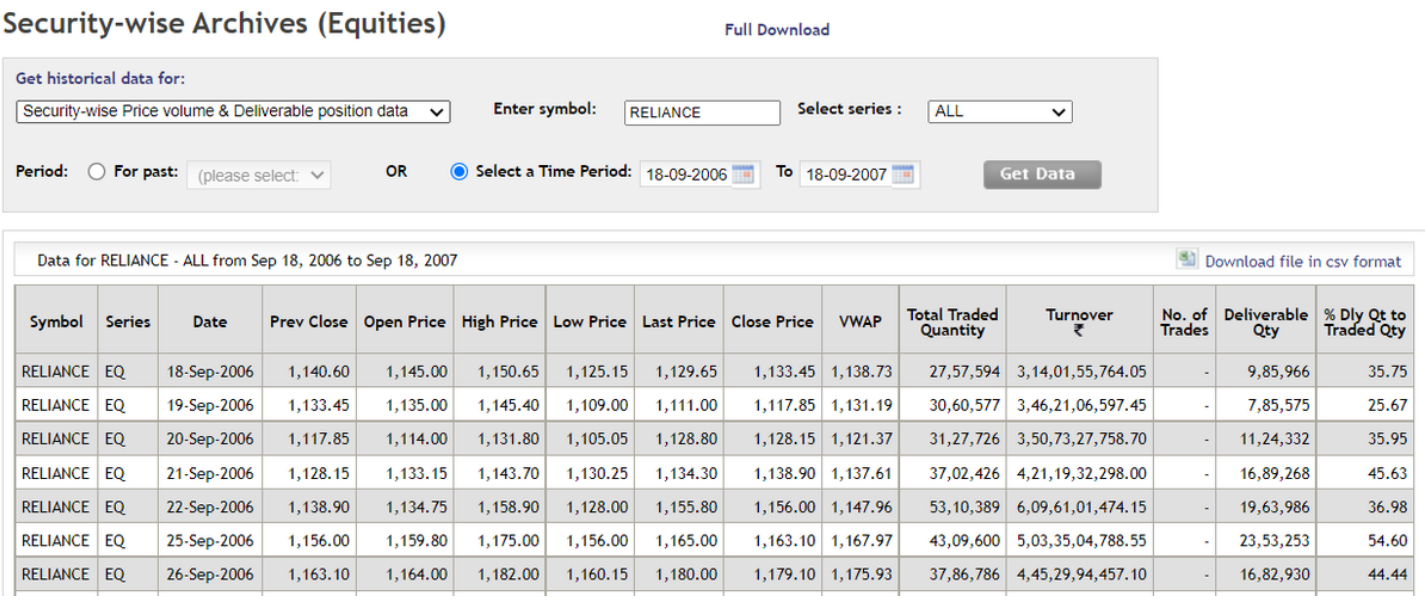
The top 10 stocks of Nifty 50 determines the over all direction of the markets And this top 10 varies at frequent intervals. So to get the historical TOP 10 Nifty 50 stocks, all you need to do is change the date/month/year in the below link

https://t.co/bNMunOr74B

1	SYMBOL	SECURITY	WEIGHTAGE(%)
2	HDFCBANK	HDFC BANK LTD.	7.85
3	HDFC	HOUSING DEVELOPMENT FINANCE CORPORATION LTD.	6.87
4	INFY	INFOSYS LTD.	6.86
5	ITC	I T C LTD.	6.7
6	RELIANCE	RELIANCE INDUSTRIES LTD.	5.28
7	ICICIBANK	ICICI BANK LTD.	4.59
8	TCS	TATA CONSULTANCY SERVICES LTD.	4.56
9	LT	LARSEN & TOUBRO LTD.	3.88
10	TATAMOTORS	TATA MOTORS LTD.	3.11
11	AXISBANK	AXIS BANK LTD.	2.91

You can download end of the data from NSE for all equity cash segment stocks Go to https://t.co/Vo3DHGP1f0

enter the stock symbol and date criteria for which you want to download the data



Symbol	Series	Date	Prev Close	Open Price	High Price	Low Price	Last Price	Close Price	VWAP	Total Traded Quantity	Turnover ₹	No. of Trades	Deliverable Qty	% Dly Qt to Traded Qty
RELIANCE	EQ	18-Sep-2006	1,140.60	1,145.00	1,150.65	1,125.15	1,129.65	1,133.45	1,138.73	27,57,594	3,14,01,55,764.05	-	9,85,966	35.75
RELIANCE	EQ	19-Sep-2006	1,133.45	1,135.00	1,145.40	1,109.00	1,111.00	1,117.85	1,131.19	30,60,577	3,46,21,06,597.45	-	7,85,575	25.67
RELIANCE	EQ	20-Sep-2006	1,117.85	1,114.00	1,131.80	1,105.05	1,128.80	1,128.15	1,121.37	31,27,726	3,50,73,27,758.70	-	11,24,332	35.95
RELIANCE	EQ	21-Sep-2006	1,128.15	1,133.15	1,143.70	1,130.25	1,134.30	1,138.90	1,137.61	37,02,426	4,21,19,32,298.00	-	16,89,268	45.63
RELIANCE	EQ	22-Sep-2006	1,138.90	1,134.75	1,158.90	1,128.00	1,155.80	1,156.00	1,147.96	53,10,389	6,09,61,01,474.15	-	19,63,986	36.98
RELIANCE	EQ	25-Sep-2006	1,156.00	1,159.80	1,175.00	1,156.00	1,165.00	1,163.10	1,167.97	43,09,600	5,03,35,04,788.55	-	23,53,253	54.60
RELIANCE	EQ	26-Sep-2006	1,163.10	1,164.00	1,182.00	1,160.15	1,180.00	1,179.10	1,175.93	37,86,786	4,45,29,94,457.10	-	16,82,930	44.44

To get the stock futures historical data, go to the below link select the symbol, year, expiry period and time period for which you wan to download the data

https://t.co/hjyUDNVwZ2

Historical Contract-wise Price Volume Data

Select Instrument : Stock Futures

Select Symbol : ACC

Select Year : 2007

Select Expiry: 25-01-2007

Select Option Type: Select OptionType

Enter Strike Price:

For past: 1 Day

OR

Select a time period: 01-Jan-200 To 31-Jan-200

Get Data

Data for FUTSTK-ACC from 01-Jan-2007 to 31-Jan-2007 Download file in csv format

Note:

Historical Contract-wise Price Volume Data													
Symbol	Date	Expiry	Open	High	Low	Close	LTP	Settle Price	No. of contracts	Turnover * in ₹ Lacs	Open Int	Change in OI	Underlying Value
ACC	02-Jan-2007	25-Jan-2007	1,098.70	1,106.60	1,088.30	1,102.60	1,100.00	1,102.60	4,061	16,744.93	29,99,250	42,750	1,092.95
ACC	03-Jan-2007	25-Jan-2007	1,104.00	1,112.80	1,075.15	1,083.30	1,085.70	1,083.30	5,953	24,416.60	31,25,250	1,26,000	1,073.60

To get the Index spot data, go to below link and select the index from drop down and give the time period.

https://t.co/Ny8T1X8Xee

Historical Index Data

Select the index you want:

Select Index: NIFTY 50

Select a time period: 18-09-2019 To 16-09-2020

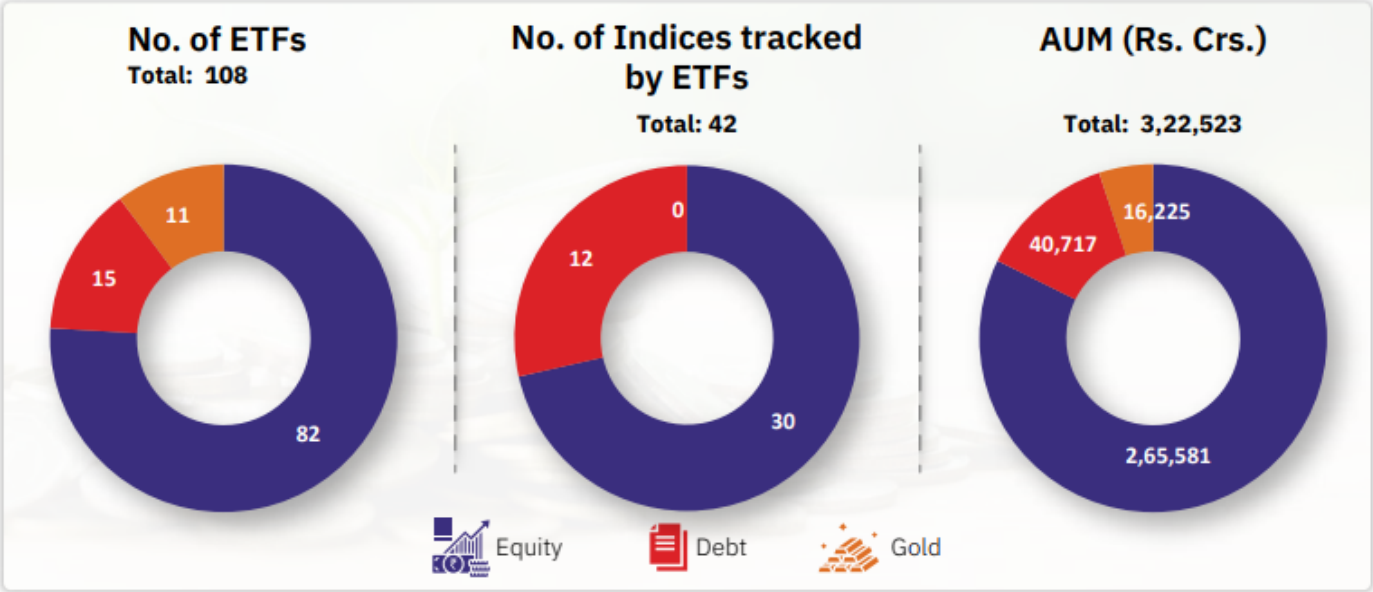
Get Data

Historical Data for NIFTY 50						
For the period 18-09-2019 to 16-09-2020						
Date	Open	High	Low	Close	Shares Traded	Turnover (₹ Cr)
18-Sep-2019	10872.80	10885.15	10804.85	10840.65	519155072	16784.43
19-Sep-2019	10845.20	10845.20	10670.25	10704.80	642599183	16642.83
20-Sep-2019	10746.80	11381.90	10691.00	11274.20	1356767450	54081.53
23-Sep-2019	11542.70	11694.85	11471.35	11600.20	882826741	40005.01

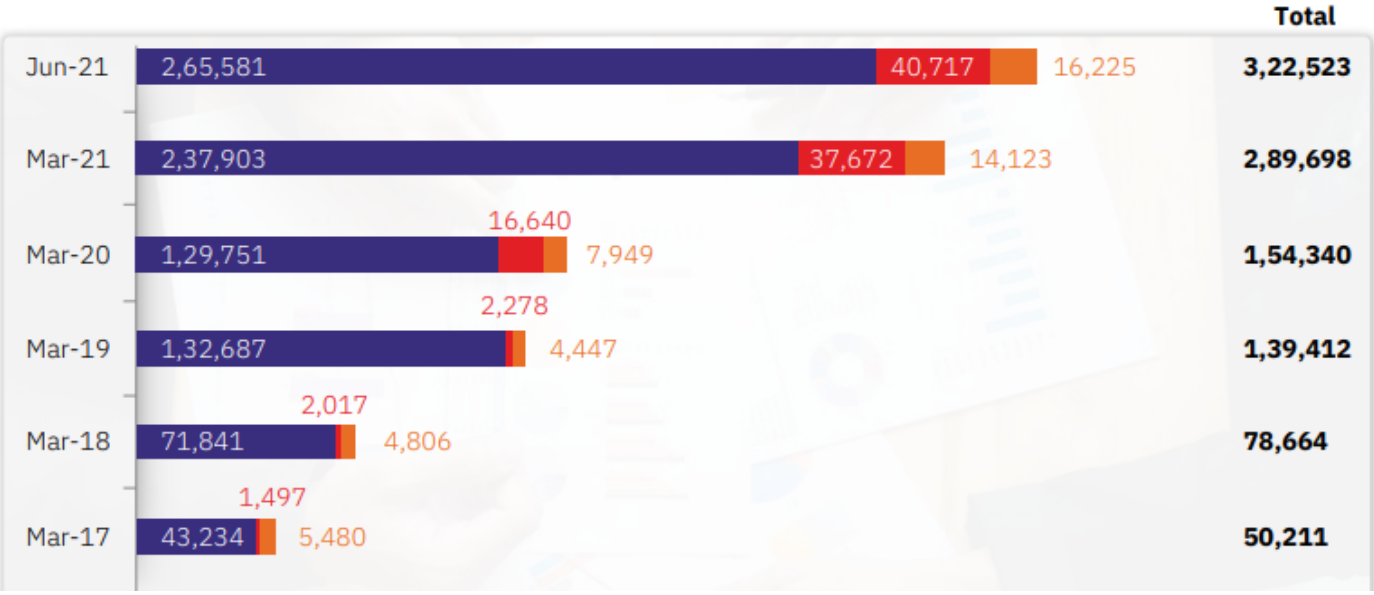
List of all ETFs:

To get the list of all Exchange Traded funds listed in NSE, just go this link https://t.co/XSqmXhmxJN

ETFs Summary (As on June 30, 2021)



Total AUM of ETFs - Historical Trend (Rs. Crs.)



In last 25 years there were many stocks which was included in Nifty 50 and stocks that did not perform well were removed from Nifty 50. List of stocks that were added to different index and removed from different index data is available in this link

https://t.co/0Dn036xifc

1	Index Name	Event Date	Scrip Name	Description
2	Nifty 50	18-09-1996	ABB India Ltd.	Inclusion into Index
3	Nifty 50	18-09-1996	Asian Paints Ltd.	Inclusion into Index
4	Nifty 50	18-09-1996	East India Hotels Ltd	Inclusion into Index
5	Nifty 50	18-09-1996	Glaxo (India) Ltd.	Inclusion into Index
6	Nifty 50	18-09-1996	Mahindra & Mahindra Ltd.	Inclusion into Index
7	Nifty 50	18-09-1996	Nestle India Limited	Inclusion into Index
8	Nifty 50	18-09-1996	Chambal Fertilizers & Chemicals Ltd.	Exclusion from Index
9	Nifty 50	18-09-1996	Hero Honda Motors Limited	Exclusion from Index
10	Nifty 50	18-09-1996	Apollo Tyres Ltd.	Exclusion from Index
11	Nifty 50	18-09-1996	Indian Aluminium Co. Ltd.	Exclusion from Index
12	Nifty 50	18-09-1996	Madras Refineries Ltd.	Exclusion from Index
13	Nifty 50	18-09-1996	Nagarjuna Fertilizers & Chemicals Ltd.	Exclusion from Index
14	Nifty 50	07-05-1997	Mahanagar Telephone Nigam Ltd.	Inclusion into Index
15	Nifty 50	07-05-1997	Brooke Bond Lipton India Ltd.	Exclusion from Index
16	Nifty 50	14-05-1997	Bharat Heavy Electricals Ltd.	Inclusion into Index
17	Nifty 50	14-05-1997	Hindustan Petroleum Corporation Ltd.	Inclusion into Index
18	Nifty 50	14-05-1997	SCICI Ltd.	Exclusion from Index
19	Nifty 50	14-05-1997	Dr. Reddy's Laboratories Ltd.	Exclusion from Index
20	Nifty 50	24-12-1997	Bharat Petroleum Corporation Ltd.	Inclusion into Index
21	Nifty 50	24-12-1997	Essar Gujarat Ltd.	Exclusion from Index
22	Nifty 50	07-10-1998	Bank of India	Inclusion into Index

The complete information has been drafted as a blog post and shared here, check it out. https://t.co/ccwXC11TnH