# Twitter Thread by Kirubakaran Rajendran

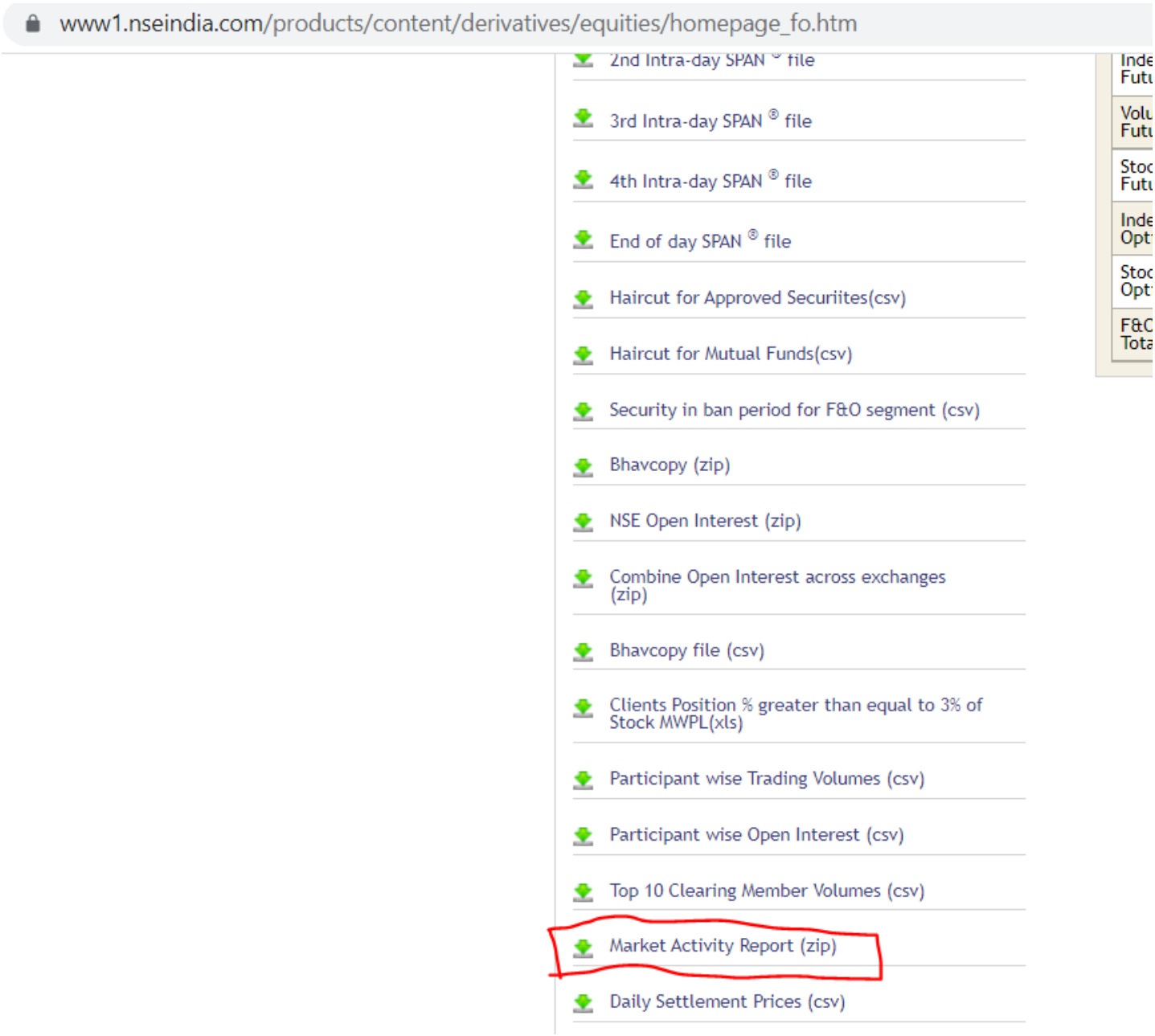


**Kirubakaran Rajendran**
@kirubaakaran

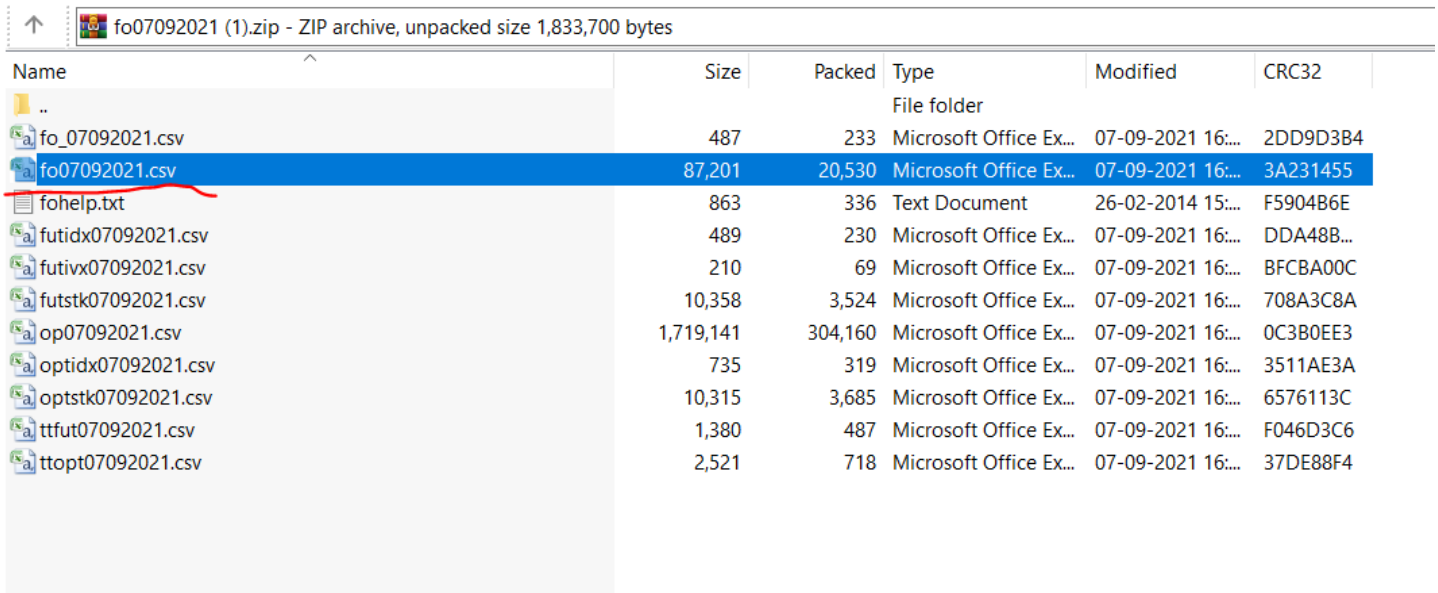


**Most beginners when building a trading strategy simply use current info and test with it, they don't know How to Get Historical Stock Futures lot size, list of stocks that are part of index like Nifty 50, Nifty 500 historically, I will share all such info in this thread**

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




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




| 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.

| | INSTR | SYMB | EXP_DA | OPEN_PF | HI_PR | LO_PF | CLOSE | OPEN | TRD_V | TRD_QTY | NO_OF_CON | NO_OF_TRA | 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 | ADANIPOR | 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

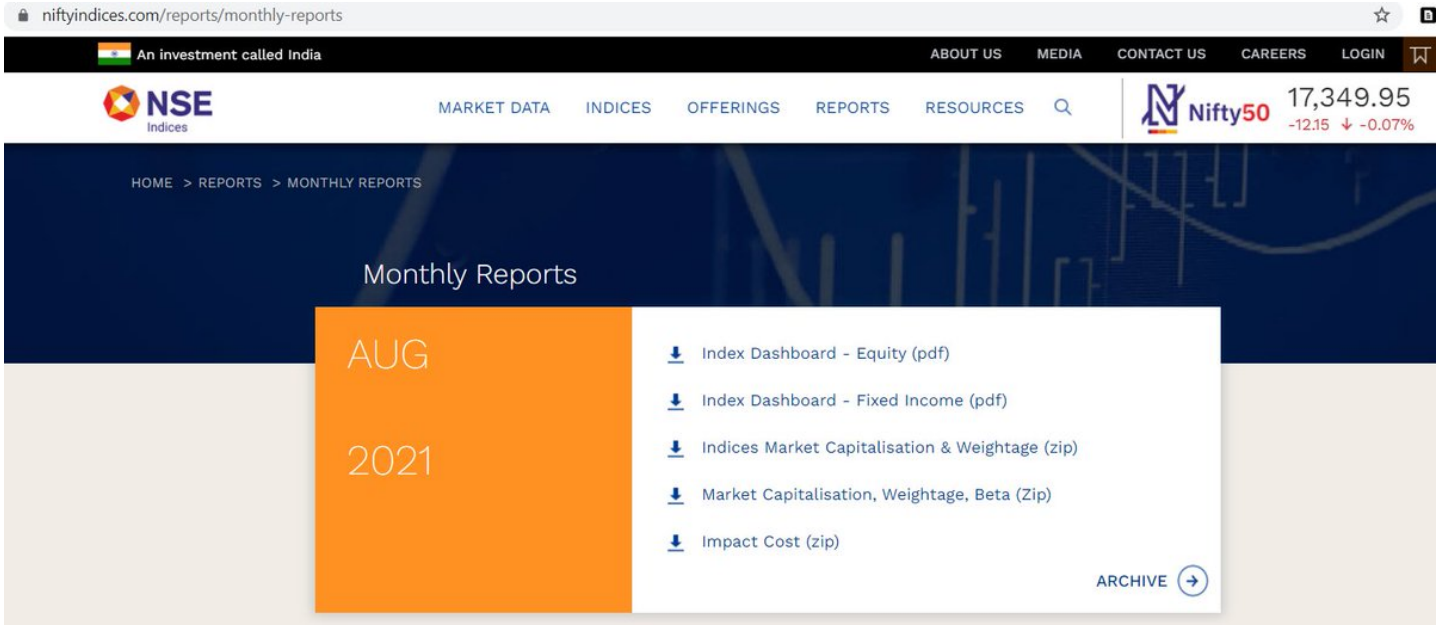
| | INSTR | SYMB | EXP_DATE | OPEN | HI_PR | LO_PF | CLOSE | OPEN | TRD_V | TRD_Q | NO_O | NO_O | Lot siz |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2 | FUTIDX | DJIA | 21-10-2016 | 18100 | 18135 | 18050 | 18135 | 10380 | 1.49E+08 | 8220 | 274 | 88 | 30 |
| 3 | FUTIDX | S&P500 | 21-10-2016 | 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

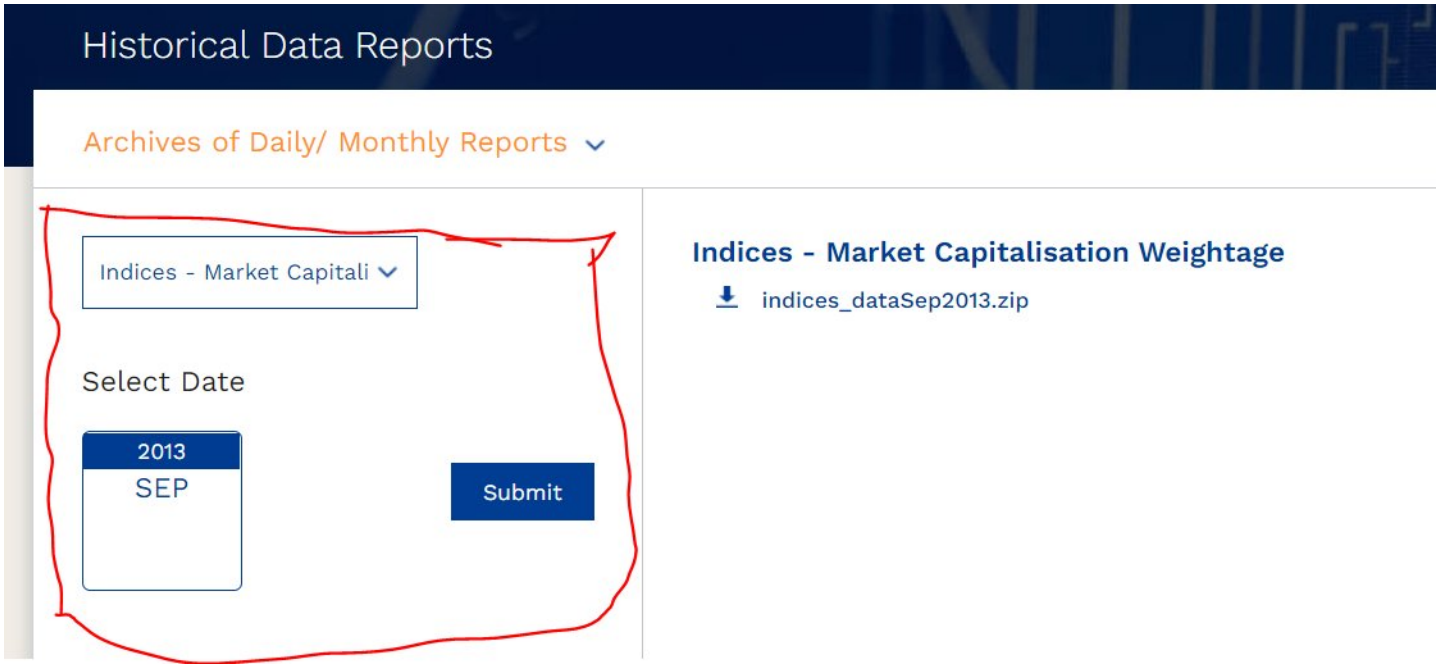
When you are designing a stock trading system based on certain universe like Nifty 50, Nifty 500 etc, it is important to test the strategy with list of stocks that are part of these indices historically.

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

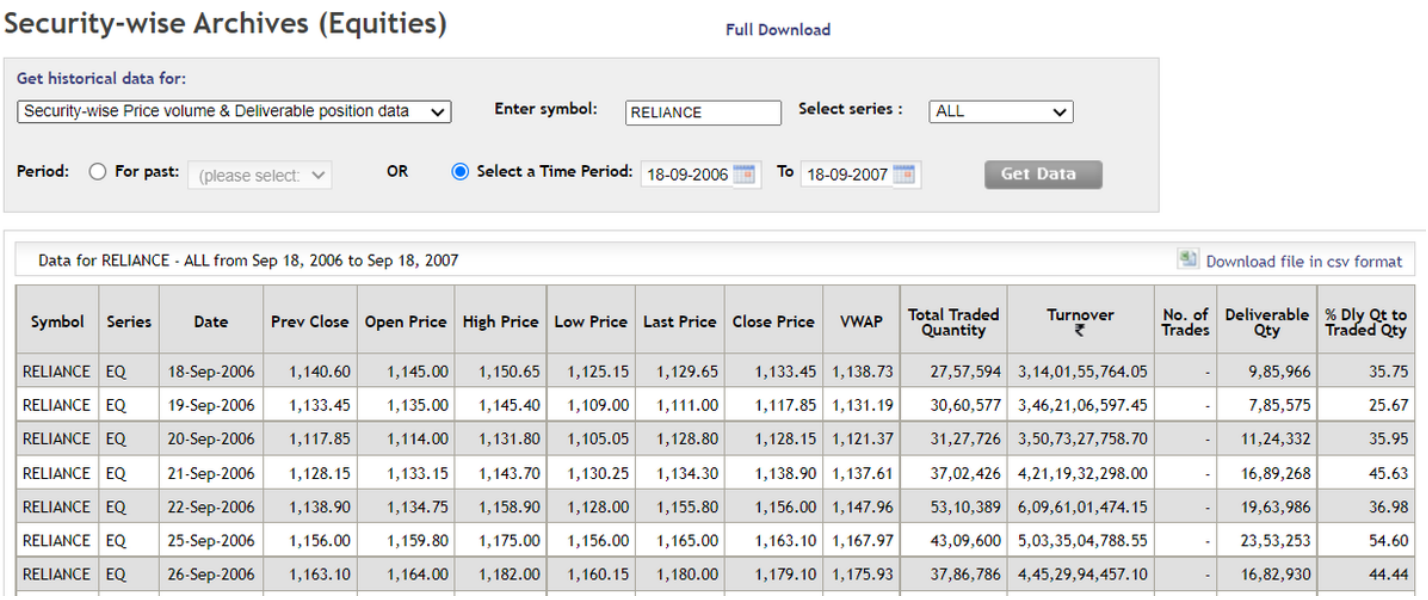
The top 10 stocks of Nifty 50 determines the over all direction of the markets And this top 10 varies at frequent intervals. So to get the historical TOP 10 Nifty 50 stocks, all you need to do is change the date/month/year in the below link

https://t.co/bNMunOr74B

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



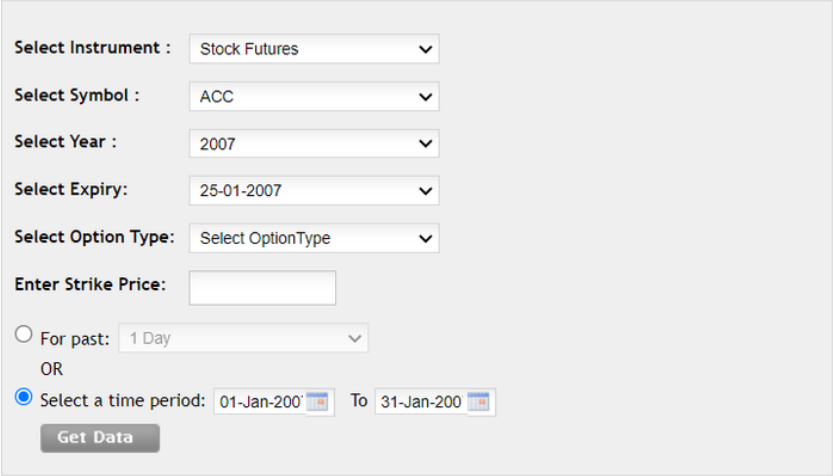

Data for RELIANCE - ALL from Sep 18, 2006 to Sep 18, 2007 — Download file in csv format

| 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




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**

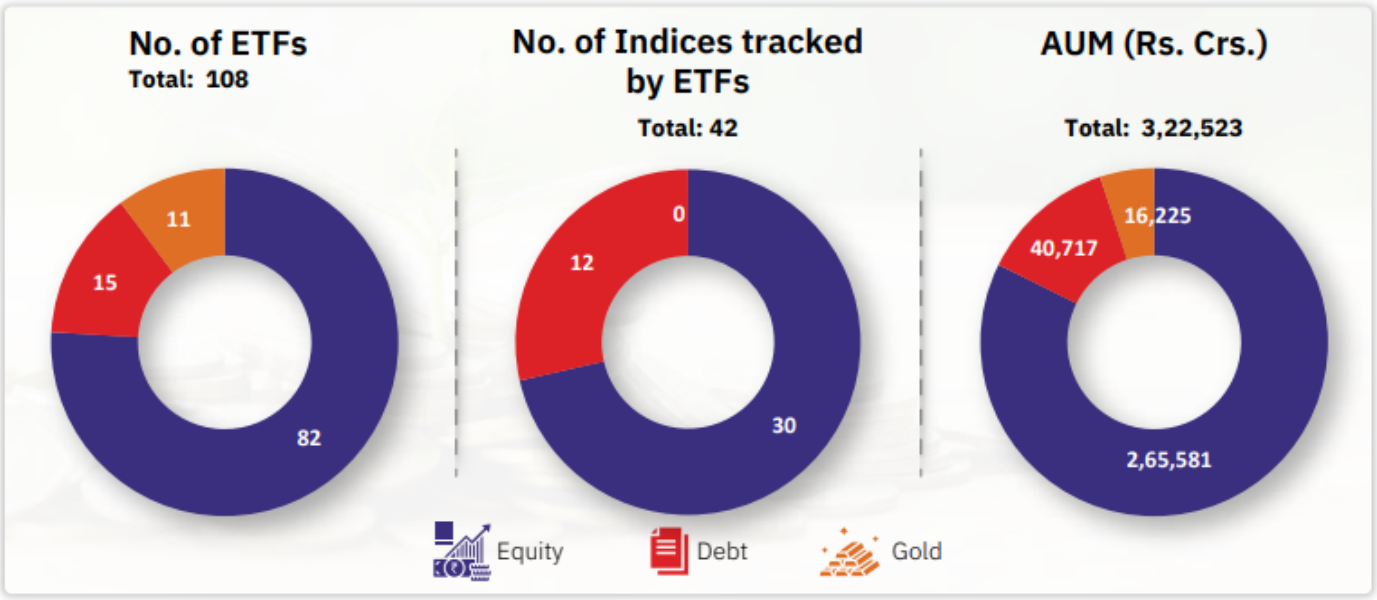
**For the period 18-09-2019 to 16-09-2020**

| 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 |

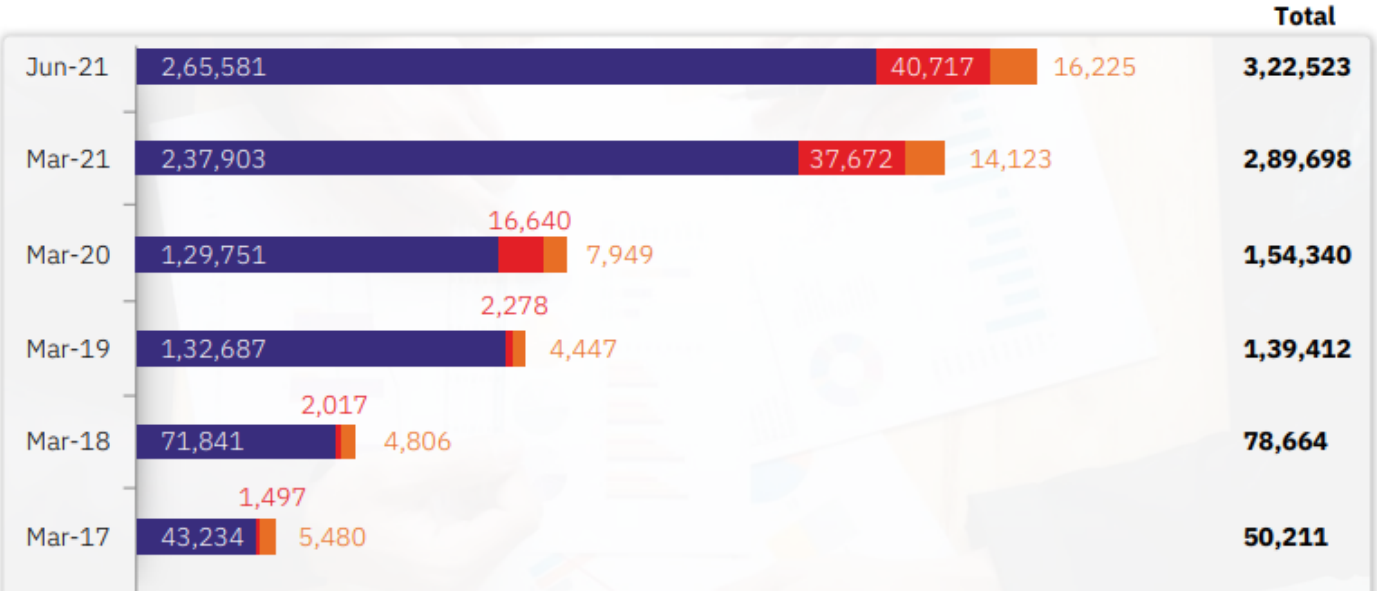
List of all ETFs:

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

| | 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