Spread Contract Master File

Spread Contract File: (File Name: BFX_SPD_CO<ddmmyy>.csv)

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '1'	CHAR (6)	
2	Version Number		CHAR (5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number 1 / Series ID of leg 1	Token number of leg 1 contract of the spread combination	Int
2	Contract token number 2 / Series ID of leg 2	Token number of leg 2 contract of the spread combination	Int
3	Instrument Type 1 / Product Type1	Type of product FUTCUR / OPTCUR/ FUTIRT / FUTIRD. Instrument type of Leg 1 contract of spread combination	CHAR (6)
4	Symbol 1 / Asset Code 1	Asset Code / Symbol of Leg 1 contract of spread combination	CHAR (10)
5	Strategy ID	15 – Paired Option 28 –Straddle	Int
6	Expiry Date 1	Last Trading Date of Leg 1 contract of spread combination e.g. 25-AUG-2008. DD-MMM-YYYY format	datetime(11)
7	Spread Instrument ID	The instrument Identifier is required for trading through ETI	LargeInt
8	Spread Partition ID	The field is required for trading through ETI	Int
9	Precision	Precision shall be 4 for Option Spreads. Blank for Futures	Int
10	Instrument Type 2 / Product Type2	Type of product FUTCUR / OPTCUR/ FUTIRT / FUTIRD. Instrument type of Leg 2 contract of spread combination	CHAR (6)
11	Symbol 2 / Asset Code 2	Asset Code / Symbol of Leg 2 contract of spread combination	CHAR (10)
12	No of Legs in a Strategy	No of Legs for Paired Options and	Int

		Straddle	
13	Expiry Date 2	Last Trading Date of Leg 2 contract of spread combination e.g. 25-AUG-2008. DD-MMM-YYYY format	datetime(11)
14	Spread Product ID	Unique numeric Identifier for Product	Int
15	Strike Price Leg 1	Strike Price for spread options Note: Value to be divided by 10000000 to get price in Rupees. 'Blank' for Futures contract	Int
16	Strike Price Leg 2	Strike Price for spread options Note: Value to be divided by 10000000 to get price in Rupees. 'Blank' for Futures contract	Int
17	Reference Price	Settlement price of leg 1 contract which will be the base for calculating price difference ranges which should be divided by 10000000 to get actual price in rupees.	Int
18	Option Type for Leg 1	'CE' for Call Option contract 'PE' for Put Option contract 'Blank' for Futures contract	CHAR (2)
19	Option Type for Leg 2	'CE' for Call Option contract 'PE' for Put Option contract 'Blank' for Future contract	CHAR (2)
20	Op Low Price Diff Range	Minimum price difference at which the spread order could be placed without being rejected by the system. It may be changed intraday and can be flexed to day Low price difference which should be divided by 10000000 to get actual price in rupees.	Int

21	Op High Price Diff Range	Maximum price difference at which the spread order could be placed without being rejected by the system It may be changed intraday and can be flexed to day high price difference which should be divided by 10000000 to get actual price in rupees.	Int
22	BoardLotQuantity1	Board lot quantity of leg 1 contract	Int
23	MinimumLotQuantity1	Min lot quantity of leg 1 contract	Int
24	TickSize1	Tick size of leg 1 contract Note: Value to be divided by 10000000 to convert to Rupees.	Int
25	BoardLotQuantity2	Board lot quantity of leg 2 contract	Int
26	MinimumLotQuantity2	Min lot quantity of leg 2 contract	Int
27	TickSize2	Tick size of leg 2 contract Note: Value to be divided by 10000000 to convert to Rupees.	Int
28	Eligibility	The flag will be set to 1 if the combination is allowed to trade.	CHAR (1)
29	Delete Flag	This will contain one of the following values to denote whether the spread combination is deleted or not. • 'N' – Active • 'Y' – Deleted	CHAR (1)
30	Contract token number / Series ID of Spread Instrument	Token number of Spread contract	LargeInt
31	Spread Contract Instrument Type / Product Type	Type of product FUTCUR/ OPTCUR/ FUTIRT / FUTIRD. Instrument type of spread contract.	CHAR (6)
32	Spread Contract Symbol / Asset Code	Asset Code as available in the.Symbol spread contract	CHAR (10)
33	Complex Instrument type	The field is required for trading through ETI 5 – calendar spread instrument 2- Standard Option Strategy	Int

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34	Expiry Date of Spread instrument	Expiry Date of Spread contract e.g. 25-AUG-2008. DD-MMM-YYYY format	datetime(11)
35	Instrument Name	For Future Spreads :- CDX Asset Code + Near Month +Far Month+ Expiry Year (YY) Eg:-USDSEPOCT13, 91DTBMAYJUN14, 10YGS883MAYJUN14 For Spread Options:- CDX Asset Code + 'Strategy Code'+ Expiry Year (YY) Month + Strike Price Eg:- USD CNV 15 APR 65.00 Eg:- USD STD 15 APR 65.00 Strategy Code : **CNV** : Paired Options **STD** : Straddle	Char (26)
36	Spread Contract Strike Price	Strike Price of Spread Option contract. Note: Value to be divided by 10000000 to get price in Rupees. Blank for Futures	Int

Note: - Detailed file format for Currency Derivatives Segment is available on the link http://www.bseindia.com/nta.aspx under Back office file formats for Currency Segment.