QCP Instrument Identifiers and Configurations

June 17, 2025

1 Cash

Identifier: `CASH:{CURRENCY}`
   Configuration:

- `CURRENCY`: fiat currency of the investment amount

Example: `CASH:EUR`

2 Crypto Spot

Identifier: `CRYPTO:{CURRENCY}`
   Configuration:

- `CURRENCY`: crypto currency of the investment amount

Example: `CRYPTO:BTC`

3 Vanilla Option

Identifier: `OPTV:{SIGN}{QUANTITY}x {CURRENCY}-{MATURITY}-{STRIKE}-{OPTION_TYPE}-{TIMEZONE}`
   Configuration:

- `SIGN`: buyer (+) or seller (-)

- `QUANTITY`: number of options

- `CURRENCY`: base asset against USD

- `MATURITY`: maturity date of the option

- `STRIKE`: strike price in USD

- `OPTION_TYPE`: option type either Call (C) or Put (P)

- `TIMEZONE`: valuation timezone (NU4=?)

Example: `OPTV:+100x ETH-30MAY25-4000-C-NU4`

4 Basis Trade

Identifier: `BASIS:{SIGN}{INVESTMENT}x {BASE}/{QUOTE}-{COUPON_RATE}-{COUPON_GRANULARITY}-{TRADE_DATE}-{MATURITY_DATE}-{EXCHANGE}`

Configuration:

- `SIGN`: buyer (+) or seller (-)

- `INVESTMENT`: initial investment

- `BASE`: base asset

- `QUOTE`: quote asset

- `COUPON_RATE`: coupon rate in quote currency

- `COUPON_GRANULARITY`: granularity of the coupon payment; PA=per annum

- `TRADE_DATE`: trade date of the contract

- `MATURITY_DATE`: maturity date of the contract

- `EXCHANGE`: exchange can be either DBU=Deribit, BNO=Binance

Example: `BASIS:+3,184,694.85x BTC/USDC-3.70PA-29APR25-30MAY25-DBU`

5 Fixed Coupon Convertible

Identifier: `FCC:{SIGN}{INVESTMENT}x {ASSET}-{COUPON_GRANULARITY}-{COUPON_RATE}-{TRADE_DATE}-{MATURITY_DATE}-{BARRIER}-{STRIKE}-{COUPON_LEVEL}-{OPTION_TYPE}-{BARRIER_TYPE}-{PROTECTION_LEVEL}-{TIMEZONE}-{CURRENCY}`

Configuration:

- `SIGN`: buyer (+) or seller (-)

- `INVESTMENT`: initial investment

- `ASSET`: underlying asset

- `COUPON_GRANULARITY`: granularity of the coupon payment; 1W= every week

- `COUPON_RATE`: annual coupon rate

- `TRADE_DATE`: trade date of the contract

- `MATURITY_DATE`: maturity date of the contract

- `BARRIER`: activation barrier; either ABOVE or BELOW

- `STRIKE`: strike price

- `COUPON_LEVEL`: coupon level barrier

- `OPTION_TYPE`: option type either Call (C) or Put (P)

- `BARRIER_TYPE`: barrier type: ERKI=European reverse knock-in, ERKO=European reverse knock-out

- `PROTECTION_LEVEL`: protection level barrier for the principal

- `TIMEZONE`: valuation timezone; SG4=Singapore 4pm

- `CURRENCY`: investment amount currency

Example: `FCC:+400,000x BTC-1W-24.00PA-16MAY25-27JUN25-ABOVE-70000-70000-P-ERKI-65000-SG4-USD`