# Scope:

This document provides guidelines for creating a watchlist for data harvesting and defines the procedures for harvesting tick data and refilling the Historical data every minute, based on available minimum compression.

# Instruments:

Instruments covered under scope include the following:

* Futures of all Indices (Nifty, BankNifty, FinNifty, MidcpNifty, Sensex, and Bankex ), Expiries for Current and Next
* Option :
  + Nifty and Sensex:
    - Call and Put for Expires Current Week, Next Week, Current month and next expiries.
    - **Strike Selection:**
      * For the current expiry (weekly and monthly), include all strikes within a 5% range of the stock price on the starting day of the expiry contract. For example, if the stock price is 1,000, add strikes from 950 to 1050 (inclusive).
      * Add liquid strikes those are not included in list above for Current and other expiries.
      * **Keep Adding** strikes to the list above as the price moves on EOD Basis or more strikes getting liquid.
  + BankNifty, FinNifty, MidcpNifty, Sensex, and Bankex:
    - Call and Put for Expires Current month and other expiries.
    - **Strike Selection:**
      * For the current expiry, include all strikes within a 5% range of the stock price on the starting day of the expiry contract. For example, if the stock price is 1,000, add strikes from 950 to 1050 (inclusive).
      * Add liquid strikes those are not included in list above for Current and other expiries.
      * **Keep Adding** strikes to the list above as the price moves on EOD Basis or more strikes getting liquid.

# Criteria for Liquid Strikes:

Download FNO bhavcopy daily, flag the strikes those have minimum of 2000 Lots traded or more as liquid strikes and add to the above watch list

# Data Harvestig :

# Harvest the tick data for the listed strikes and expiries and refill the table with EOD data every minute with 2sec historical data.