

Historic Quote provider

Historic Quote Provider

This is one module that will be providing continuous candle data, when triggered from caller. It implements a class. With following APIs.

GetHistCandleData

- Instrument (Symbol)
- Start time
- End time
- interval
- Callback (to be called with candle data)

StopCandleData

- Stop calling callback with candle data.

Implementation:

This would be implemented with 2 threads. One thread would be reading candle data from queue and calling callback with data.

The other thread would be getting the data from the source and putting in queue.

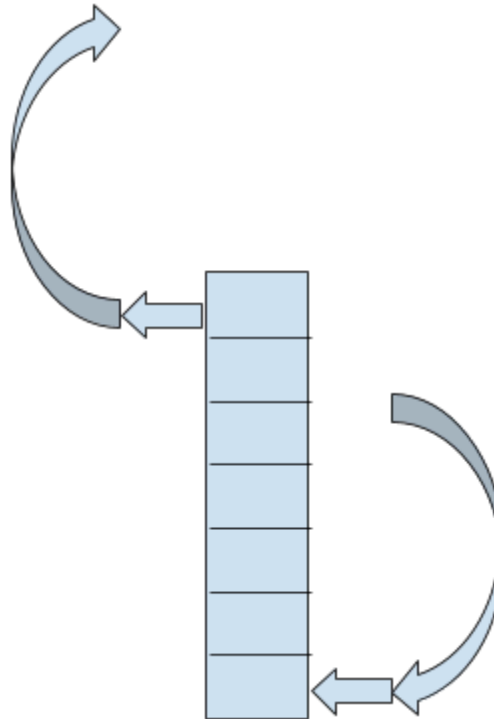
There are 2 possible sources of data source.

1. Excel sheets, where the data is pre-fetched and collected.
2. Fetch data from web directly (using y-finance, tvdata, angle smartAPI or icici direct breeze APIs)

So there would be 2 or more implementations for this thread.

Thread 1:

Picks candle data from queue and calls callback with candle data



Thread 2:

Gets historical candle data from web or collection excel sheet and adds to queue.