ASIDE:

With mongodb you create a collection inside your database. A collection is like a table, in that there are fields.

Everything in mongo can be created at runtime. There is no predefining tables.

A collection is a collection of documents

<appSettings>

<add key="MongoDbName" value="TMQRrealtime" />

<add key="MongoCollection" value="TMQRrealtimeDataCollection" />

</appSettings>

Realtime will upsert expression documents with cqgsymbol and current time

Realtime will make call for expression data from mongo

Datacollector will call expressionlist

Datacollector will push data for each expression up to mongo

Mongodb datacollection

Local machine

Expression list (option or future)

Datacollector

**Select expressionlist collection where current time > (timestamp + 5 mins)**

CQG limits the number of connection to the API to 5 concurrently.

Make a datacall to CQG

Mongo\_expressionlist

Live\_expressionlist

Futures: collecting minute bars back to the decision time. Volume.

Options will just be bid, ask, volume

Multiple realtimes

Realtime LEGACY

Currently MAKING CALLS TO CQG

the realtime runs on the current day, previous days data

EACH REALTIME WILL PUSH ITS OWN LIST OF INSTRUMENTS that may overlap the other realtimes