1. Until I get the eod minute bar update code finished the risk free rate is in the mssql  
   hopefully I should have this done shortly.
2. get future contracts
3. there are no expiration dates in these files, so we have a table tblcontractexpirations that we use to to get the expiration dates of the contracts, we will have to move this table to mongo  
   contracttype : 1=future, contracttype : 2 = option
4. fill the contracts collection with the future info
   1. create the correct symbol for CQG
   2. if inserting a new contract create a new idcontract from the counters collection  
      idcontract\_doc = \  
       self.db.counters.find\_one\_and\_update({**'\_id'**:**'idcontract'**},{**'$inc'**:{**'seq'**:1}}, return\_document=ReturnDocument.AFTER)
5. insert future data into the appropriate fields in mongo
6. go through the options, find the underlying future (we can't always use the UnderlyingMarketID from the option file because they don't link to a future for serial month options)
7. calculate the timetoexpinyears and the impliedvol
8. fill in the options collection
   1. create the correct symbol for CQG
   2. if inserting a new contract create a new idcontract from the counters collection  
      idoption\_doc = \  
       self.db.counters.find\_one\_and\_update({**'\_id'**:**'idoption'**},{**'$inc'**:{**'seq'**:1}}, return\_document=ReturnDocument.AFTER)
9. fill in the options\_data collection

