

Historical OHLC Price Data

Background

We have just purchased a large amount of historical OHLC price data that were shared to us in CSV files format.

We need to start centralising and digitalising those data. These files can be ranging from a few GBs to a couple of TBs.

Example of the CSV data

```
UNIX, SYMBOL, OPEN, HIGH, LOW, CLOSE
1644719700000, BTCUSDT, 42123.29000000, 42148.32000000, 42120.82000000, 42146.06000000
1644719640000, BTCUSDT, 42113.08000000, 42126.32000000, 42113.07000000, 42123.30000000
1644719580000, BTCUSDT, 42120.80000000, 42130.23000000, 42111.01000000, 42113.07000000
1644719520000, BTCUSDT, 42114.47000000, 42123.31000000, 42102.22000000, 42120.80000000
1644719460000, BTCUSDT, 42148.23000000, 42148.24000000, 42114.04000000, 42114.48000000
```

Speed is critical for us, we need to process these files as soon as possible.

Requirements

Create a **RESTful** HTTP APIs to centralise and digitalise these data.

APIs

POST /data

Specification

- Upload and Process the CSV file
- Only be able to receive CSV files with correct format
- Validation is a must
- Data must be stored on a SQL database

GET /data

Specification

- Query the data from database
- Pagination and search using query string for data must be available

Definition of Done

- Application must run in a docker container

- All responses must be in JSON format
- Documentation in the `README.md` file

Nice to have

- Unit and/or Integration Test of the solution
- Scripts, build systems or helper functions to help with installation and initialisation

Important to us

- Nice and clean code
- The code can be a `production ready` solution