

## **Integrate FIX messages in a consolidated view in a database**

*Interview case for Data Engineer Consultant (Data Office, Pictet Trading & Sales)*

### **Description**

You have access to FIX messages from three trading systems. The objective is to collect the FIX messages in a database and to define a data model in order to exploit the FIX messages in building statistics and reports.

How would you model the FIX messages in a MS SQL Server database and how would you manage different version of FIX protocols?

### **Deliverable**

You will answer the questions and present your insights during a 45 minutes session including Q&A. The audience will be composed of a mix of technical and non-technical staff.

We expect you to explain your choices and assumptions throughout the data engineering process:

- › Business understanding
- › Data acquisition
  - Data sources (loading data)
  - Pipeline
  - Data environment
- › Data modelization
  - Table structure
  - SQL code
- › KPIs to measure quality of process

This is of course a suggestion; please feel free to change in any way you feel best.

Please send us in advance your presentation material and code.

---