

- Extract data from datasources and keep it in cache
- Remove records that do not follow the schema
- Identify Trade record and Quote record by column rec\_type
- Update existed record when the Exchangers submit correct records
- Input: CSV, JSON file from datasources
- · Output: In-mem cache

- Fetch daily tables to transform to desired records.
- A desired record includes information of the original record from quote table and: (1) lastest trade price before the quote, (2) the latest 30 min moving average, (3) bid-ask difference from the previous day's last trade price
- Input: daily tables
- · Output: Fact tables