Goal:

* Take bitmex’s python trading bot and use its interface to record market data
* Record tick data (both order book and trades) whenever a change is recorded
* You can decide the format/system to use as storage, tell me why you pick that solution as a tick data storage
* The goal is to store as much data that the exchange provides and not do it with a timer.
* Just store it for bitmex’s perpetual swap instrument
* Store about 1 hour’s worth of data.
* Zip and send me the code and your github link by Sunday midnight.
  + If the task is not complete, just send whatever you have and let me know what’s missing.
  + Tell me if I need to install any requirements/packages
  + I run with anancoda3.6
* Give me a text log to show what your collector looks like when it is running.
* Give a screenshot/sample of the data you logged
* Let me know how else to improve your collector, what if we have 500 instruments to store?

Points that help:

* <https://github.com/BitMEX/sample-market-maker>
  + Download this code
* Don’t spend more than 12 hours doing this project. The collector doesn’t need to be super stable, I just want to see the main ideas.
* Be careful of API rate limits, theoretically market data should come from websocket, so you won’t be hitting rate limits.
* Feel free to contact me via wechat @ thomasHongKong2017 or [Thomas.tse@okcoin.com](mailto:Thomas.tse@okcoin.com) if there are questions.