**Logo

Description automatically generated**

**GSR Java Software Engineer - Development Exercise:**

The goal of the exercise is to receive market data from an exchange, build an order book of 10 levels, and print the order book on each "tick". For the purposes of this exercise, we only care about order book updates.

The API in question is the Coinbase Pro API. You will want to use the websocket feed, and then connect to it, subscribe to the data (hint: use the level-2 data). Once you have the data coming in, you'll want to process it, then build and maintain your order book of 10 levels (of bids and asks), and on each update, print out to the screen the bids and asks. The instrument to subscribe will be passed as a command line argument to the application, Ctrl+C will terminate the application.

Ideally you complete this exercise in Java, and you are free to use any library [aside from one that implements connectivity specifically to Coinbase] you wish and any version of Java.

Good Luck!