Complete TradingView-like Platform Implementation Guide

Pre-Implementation Checklist
Environment Setup
Python 3.9+ installed
Node.js 16+ for frontend components
Git repository cloned and accessible
Virtual environment created
Required system dependencies (build tools, etc.)
API Access
Binance API keys obtained (if needed for authenticated endpoints)
Binance WebSocket endpoint accessible
Test connection to Binance streams
Development Tools
□ IDE/Editor configured
Database tools installed
Browser developer tools familiar
Testing framework ready

Thase 1: Project Structure & Core Dependencies

1.1 Directory Structure Setup

```
zulubuntu/
-- apps/
  -- trading_platform/
     models.py # Data models
      --- websocket_manager.py # WebSocket handling
      └─ utils/
          ____init__.py
          logger.py # Custom logging progress_bar.py # Custom progress bars
          -- error handler.py # Error management
          -- notifications.py # Email/Telegram (commented)
 — templates/
   - trading/
      -- base.html
       — dashboard.html
      └─ chart.html
 - static/
   -- css/
   - js/
   L— assets/
 — config/
  -- settings.py
   - database.py
   websocket_config.py
- data/
                           # DuckDB files
- logs/
                            # Application logs
--- requirements.txt
- main.py
                           # Application entry point
```

1.2 Core Dependencies Installation

Why Each Library:

- (lightweight-charts): Core charting engine, TradingView-compatible
- (duckdb): Lightning-fast analytical database for OHLC storage
- (polars): Blazing-fast DataFrame operations with Arrow backend
- websockets: Real-time Binance data streaming
- (fastapi): High-performance async API framework
- (uvicorn): ASGI server for FastAPI
- (tqdm): Beautiful progress bars with customization
- (rich): Enhanced terminal output and tables
- yagmail: Email notifications (commented out initially)
- (python-telegram-bot): Telegram notifications (commented out)

```
# Core trading platform
pip install lightweight-charts
pip install duckdb
pip install polars
pip install pyarrow # Required for Polars-DuckDB integration
# Web framework and real-time communication
pip install fastapi
pip install uvicorn
pip install websockets
pip install jinja2 # For templates
# Data processing and networking
pip install httpx
pip install pandas # Still useful for some operations
pip install numpy
pip install ta-lib # Technical analysis library
# UI and progress visualization
pip install tqdm
pip install rich
pip install tabulate
# Error handling and notifications (initially commented)
pip install yagmail
pip install python-telegram-bot
# Development and testing
pip install pytest
pip install black
pip install flake8
```

Phase 2: Data Management Layer (DuckDB + Polars)

2.1 Database Schema Design

Why This Approach:

- Each symbol+interval gets its own DuckDB file for optimal performance
- Columnar storage provides blazing-fast queries for backtesting
- Polars integration enables lightning-speed analytics

```
# apps/trading platform/models.py
Data models for trading platform
Defines the structure for OHLC data and indicators storage
from dataclasses import dataclass
from datetime import datetime
from typing import Optional, Dict, Any
import polars as pl
import duckdb
@dataclass
class OHLCData:
    ■ OHLC Data Structure
    Represents a single candlestick with all associated indicators
   timestamp: datetime
    symbol: str
    interval: str
    open: float
    high: float
    low: float
    close: float
    volume: float
    # Technical Indicators
    ema 12: Optional[float] = None
    ema_26: Optional[float] = None
    rsi: Optional[float] = None
    macd: Optional[float] = None
    macd_signal: Optional[float] = None
    macd_histogram: Optional[float] = None
    bb upper: Optional[float] = None
    bb middle: Optional[float] = None
    bb_lower: Optional[float] = None
    stoch k: Optional[float] = None
    stoch_d: Optional[float] = None
class DatabaseSchema:
    0.00
    Database Schema Manager
    Handles DuckDB table creation and management
    @staticmethod
    def get_table_schema() -> str:
        0.00
        Returns the SQL schema for OHLC + indicators table
        Optimized for fast queries and minimal storage
        0.0.0
        return """
        CREATE TABLE IF NOT EXISTS ohlc data (
            timestamp TIMESTAMP PRIMARY KEY,
            symbol VARCHAR NOT NULL,
            interval VARCHAR NOT NULL,
            open DOUBLE NOT NULL,
            high DOUBLE NOT NULL,
            low DOUBLE NOT NULL,
            close DOUBLE NOT NULL,
            volume DOUBLE NOT NULL,
```

```
-- Technical Indicators
    ema_12 DOUBLE,
    ema 26 DOUBLE,
    rsi DOUBLE,
   macd DOUBLE,
   macd_signal DOUBLE,
   macd_histogram DOUBLE,
   bb_upper DOUBLE,
   bb_middle DOUBLE,
   bb_lower DOUBLE,
   stoch_k DOUBLE,
   stoch_d DOUBLE,
    -- Indexing for fast queries
   INDEX idx_timestamp (timestamp),
    INDEX idx_symbol_interval (symbol, interval)
);
```

2.2 Data Manager Implementation

```
# apps/trading platform/data manager.py
Nata Manager
Handles all database operations using DuckDB + Polars
Provides blazing-fast data storage and retrieval
import os
import duckdb
import polars as pl
from datetime import datetime, timedelta
from typing import List, Optional, Tuple
from pathlib import Path
from .models import OHLCData, DatabaseSchema
from .utils.logger import get_logger
from .utils.progress bar import CustomProgressBar
logger = get_logger(__name__)
class DataManager:
    High-Performance Data Manager
   Features:
    - Individual DuckDB files per symbol+interval
    - Polars integration for lightning-fast queries
    - Automatic data compression and optimization
    - Seamless historical data loading
   0.00
    def __init__(self, data_dir: str = "data"):
        Initialize data manager with storage directory
        Creates directory structure if it doesn't exist
        self.data_dir = Path(data_dir)
        self.data dir.mkdir(exist ok=True)
        # In Connection pool for database files
        self. connections: Dict[str, duckdb.DuckDBPyConnection] = {}
        logger.info(f" DataManager initialized with directory: {self.data_dir}")
        print(f" Data storage ready at: {self.data_dir.absolute()}")
    def _get_db_path(self, symbol: str, interval: str) -> Path:
        Generate database file path for symbol+interval combination
        Format: data/BTCUSDT 1m.duckdb
        filename = f"{symbol}_{interval}.duckdb"
        return self.data_dir / filename
    def _get_connection(self, symbol: str, interval: str) -> duckdb.DuckDBPyConnection
        Get or create database connection for symbol+interval
        Implements connection pooling for performance
        key = f"{symbol}_{interval}"
        if key not in self._connections:
            db_path = self._get_db_path(symbol, interval)
```

```
# 🔗 Create new connection
       conn = duckdb.connect(str(db_path))
       # 📋 Initialize schema
       conn.execute(DatabaseSchema.get table schema())
       self._connections[key] = conn
       logger.info(f"| New database connection: {key}")
       return self._connections[key]
def store_ohlc_batch(self, data_batch: List[OHLCData]) -> None:
   Store batch of OHLC data with indicators
   Uses Polars for maximum performance
   if not data_batch:
       return
   # Group by symbol+interval for efficient storage
   grouped data = {}
   for item in data batch:
       key = (item.symbol, item.interval)
       if key not in grouped_data:
           grouped data[key] = []
       grouped_data[key].append(item)
   # // Process each group
   progress_bar = CustomProgressBar(
       total=len(grouped_data),
       desc=" Storing OHLC data"
   )
    for (symbol, interval), items in grouped_data.items():
       try:
           self._store_symbol_batch(symbol, interval, items)
           progress bar.update(1)
       except Exception as e:
           logger.error(f"X Failed to store {symbol}_{interval}: {e}")
           print(f" Storage error for {symbol}_{interval}: {e}")
   progress bar.close()
   logger.info(f"✓ Stored {len(data_batch)} OHLC records")
def _store_symbol_batch(self, symbol: str, interval: str, items: List[OHLCData]) -:
   Store batch of data for specific symbol+interval
   Uses Polars DataFrame for efficient bulk insert
   # 🔄 Clean up existing connection if any
   await self.disconnect()
   # 📶 Store new configuration
   self.current_symbol = symbol
   self.current_interval = interval
   self.stream_url = self._build_stream_url(symbol, interval)
   try:
       self.websocket = await websockets.connect(
```

```
ping_interval=20,
            ping_timeout=10,
            close timeout≡10
       self.is connected = True
        self.reconnect_attempts = 0
        print(f" Connected to {symbol} {interval} stream")
        logger.info(f"WebSocket connected: {self.stream_url}")
        # 🚀 Start data processing loop
       await self._process_data_stream()
        return True
    except Exception as e:
       self.error handler.handle websocket error(e)
        print(f"X Connection failed: {e}")
        logger.error(f"WebSocket connection failed: {e}")
        return False
async def disconnect(self):
    Clean disconnection from WebSocket
   Ensures proper cleanup of resources
    if self.websocket and not self.websocket.closed:
       print(" Disconnecting WebSocket...")
       self.is connected = False
       await self.websocket.close()
        print("  WebSocket disconnected cleanly")
        logger.info("WebSocket disconnected")
async def _process_data_stream(self):
    Main data processing loop
   Handles incoming WebSocket messages and processes them
   print(f" Starting data stream processing for {self.current_symbol}...")
   try:
       async for message in self.websocket:
           if not self.is_connected:
               break
            try:
                # 📶 Parse incoming message
               data = json.loads(message)
               await self._handle_kline_data(data)
            except json.JSONDecodeError as e:
                logger.warning(f"Invalid JSON received: {e}")
               continue
            except Exception as e:
                logger.error(f"Error processing message: {e}")
                continue
```

self.stream url,

```
except websockets.exceptions.ConnectionClosed:
        print(" WebSocket connection closed")
        logger.info("WebSocket connection closed")
        if self.should reconnect:
            await self._attempt_reconnection()
   except Exception as e:
        logger.error(f"Data stream error: {e}")
        print(f"X Stream error: {e}")
       if self.should_reconnect:
            await self._attempt_reconnection()
async def handle kline data(self, data: Dict):
   Process kline (candlestick) data from Binance
   Binance sends kline data in this format:
        "e": "kline",
       "E": 123456789,
        "s": "BNBBTC",
        "k": {
           "t": 123400000,
           "T": 123460000,
           "s": "BNBBTC",
            "1": "1m",
           "f": 100,
           "L": 200,
            "o": "0.0010",
            "c": "0.0020",
           "h": "0.0025",
            "l": "0.0015",
            "v": "1000",
            "n": 100,
            "x": false,
            "q": "1.0000",
            "V": "500",
           "Q": "0.500"
       }-
   if data.get('e') != 'kline':
        return
    kline = data.get('k', {})
    # 📶 Extract OHLC data
   try:
        ohlc data = OHLCData(
            timestamp=datetime.fromtimestamp(kline['t'] / 1000),
            symbol=kline['s'],
            interval=kline['i'],
            open=float(kline['o']),
            high=float(kline['h']),
            low=float(kline['l']),
            close=float(kline['c']),
            volume=float(kline['v'])
        # 🔥 Only process completed candles for storage
```

```
if kline.get('x', False): # 'x' indicates kline is closed
            await self._process_completed_candle(ohlc_data)
        # 

Send real-time updates to callbacks (for live chart updates)

→
        for callback in self.data callbacks:
                await callback(ohlc_data.symbol, ohlc_data.interval, ohlc_data)
            except Exception as e:
                logger.error(f"Callback error: {e}")
        # /// Print live price updates
        print(f"| {ohlc_data.symbol} {ohlc_data.interval} | "
              f"O: {ohlc_data.open:.4f} H: {ohlc_data.high:.4f} "
              f"L: {ohlc_data.low:.4f} C: {ohlc_data.close:.4f} "
              f"V: {ohlc data.volume:.0f}")
    except (KeyError, ValueError) as e:
        logger.error(f"Invalid kline data: {e}")
async def _process_completed_candle(self, ohlc_data: OHLCData):
    Process completed candle with indicators
   This runs when a candle is fully formed and ready for storage
    print(f" Processing completed candle: {ohlc data.symbol} {ohlc data.timestam
    try:
        # 📈 Get recent historical data for indicator calculation
        recent_data = self.data_manager.get_historical_data(
           ohlc_data.symbol,
           ohlc data.interval,
           limit=100
        # 🔄 Add new candle and calculate indicators
        if len(recent data) > 0:
            # Convert to list for appending
            new row = {
                'timestamp': ohlc_data.timestamp,
                'symbol': ohlc_data.symbol,
                'interval': ohlc data.interval,
                'open': ohlc_data.open,
                'high': ohlc data.high,
                'low': ohlc data.low,
                'close': ohlc data.close,
                'volume': ohlc_data.volume
            }-
            # 📶 Add new candle to recent data
            import polars as pl
            updated_data = recent_data.vstack(pl.DataFrame([new_row]))
            # 📈 Calculate indicators
            data_with_indicators = self.indicator_manager.calculate_all_indicators
            # M Get the latest row with indicators
            latest_row = data_with_indicators.tail(1).to_dicts()[0]
            # 🔄 Update OHLCData with indicator values
            ohlc_data.ema_12 = latest_row.get('ema_12')
            ohlc_data.ema_26 = latest_row.get('ema_26')
```

```
ohlc_data.macd = latest_row.get('macd')
           ohlc data.macd signal = latest row.get('macd signal')
           ohlc data.macd histogram = latest row.get('macd histogram')
           ohlc data.bb upper = latest row.get('bb upper')
           ohlc_data.bb_middle = latest_row.get('bb_middle')
           ohlc_data.bb_lower = latest_row.get('bb_lower')
           ohlc_data.stoch_k = latest_row.get('stoch_k')
           ohlc data.stoch d = latest row.get('stoch d')
       # # Store completed candle with indicators
       self.data_manager.store_ohlc_batch([ohlc_data])
       print(f" Stored candle with indicators: {ohlc_data.symbol} {ohlc_data.ti
   except Exception as e:
       logger.error(f"Error processing completed candle: {e}")
       async def _attempt_reconnection(self):
   Attempt to reconnect to WebSocket
   Implements exponential backoff strategy
   if self.reconnect_attempts >= self.max_reconnect_attempts:
       print(f"X Max reconnection attempts reached ({self.max reconnect attempts
       logger.error("Max reconnection attempts exceeded")
       return
   self.reconnect_attempts += 1
   delay = min(self.reconnect_delay * (2 ** self.reconnect_attempts), 60)
   print(f" Reconnection attempt {self.reconnect attempts}/{self.max reconnect
   logger.info(f"Attempting reconnection in {delay}s")
   await asyncio.sleep(delay)
   If self.current symbol and self.current interval:
       await self.connect(self.current symbol, self.current interval)
async def switch_symbol_interval(self, symbol: str, interval: str):
   Switch to different symbol/interval combination
   Cleanly tears down current connection and establishes new one
   print(f" Switching to {symbol} {interval}...")
   # 🄌 Disconnect current stream
   await self.disconnect()
   # 🔗 Connect to new stream
   success = await self.connect(symbol, interval)
   if success:
       print(f" Successfully switched to {symbol} {interval}")
   else:
       print(f"X Failed to switch to {symbol} {interval}")
    return success
def stop(self):
   0.00
```

ohlc data.rsi = latest row.get('rsi')

```
Stop WebSocket manager
       Disables reconnection and closes connections
       print(" Stopping WebSocket manager...")
       self.should reconnect = False
       self.is connected = False
       if self.websocket and not self.websocket.closed:
           asvncio.create task(self.websocket.close())
       logger.info("WebSocket manager stopped")
class StreamController:
   Stream Controller
   High-level interface for managing multiple WebSocket streams
   def __init__(self, data_manager: DataManager):
        """Initialize stream controller"""
       self.data manager = data manager
       self.active streams: Dict[str, BinanceWebSocketManager] = {}
       print(":: Stream Controller initialized")
   async def start stream(self, symbol: str, interval: str) -> BinanceWebSocketManage
       Start a new WebSocket stream
       Returns the WebSocket manager for this stream
       stream key = f"{symbol} {interval}"
       if stream key in self.active streams:
           return self.active_streams[stream_key]
       # 🕮 Create new WebSocket manager
       ws_manager = BinanceWebSocketManager(self.data_manager)
       # 🔗 Start connection
       success = await ws_manager.connect(symbol, interval)
       if success:
           self.active_streams[stream_key] = ws_manager
           print(f" Stream started: {stream_key}")
       else:
           print(f"X Failed to start stream: {stream_key}")
       return ws manager
   async def stop_stream(self, symbol: str, interval: str):
       Stop a specific WebSocket stream
       stream_key = f"{symbol}_{interval}"
       if stream_key in self.active_streams:
           ws_manager = self.active_streams[stream_key]
           ws_manager.stop()
           await ws manager.disconnect()
```

```
del self.active_streams[stream_key]
       print(f" Stream stopped: {stream key}")
   else:
       print(f" Stream not found: {stream_key}")
async def stop_all_streams(self):
   Stop all active WebSocket streams
   print(" Stopping all streams...")
   for stream_key, ws_manager in self.active_streams.items():
       ws_manager.stop()
       await ws manager.disconnect()
       print(f" Stopped: {stream_key}")
   self.active_streams.clear()
   print(" All streams stopped")
def get_active_streams(self) -> List[str]:
   ■ Get list of active stream keys
   return list(self.active_streams.keys())
```

T Phase 5: Chart Manager & Frontend Integration

5.1 Chart Manager Implementation

```
# apps/trading platform/chart manager.py
Chart Manager for Lightweight Charts Integration
Handles multi-pane charts, indicators, and real-time updates
0.00
import json
from datetime import datetime
from typing import Dict, List, Optional, Any
import polars as pl
from .data_manager import DataManager
from .utils.logger import get logger
logger = get_logger(__name__)
class ChartManager:
    Advanced Chart Manager
   Features:
    - Multi-pane chart support
    - Real-time data updates
    - Indicator toggles and customization
    - Historical data loading
    - Time synchronization across panes
    def init (self, data manager: DataManager):
        """Initialize chart manager"""
        self.data_manager = data_manager
        # 📶 Chart configuration
        self.chart_config = {
            'main_pane': {
                'series': ['candlestick', 'ema 12', 'ema 26', 'bollinger bands'],
                'visible': True
            },
            'rsi_pane': {
                'series': ['rsi'],
                'visible': True,
                'height': 150
            },
            'macd_pane': {
                'series': ['macd', 'macd_signal', 'macd_histogram'],
                'visible': True,
               'height': 150
            },
            'stoch_pane': {
                'series': ['stochastic'],
                'visible': False,
                'height': 150
            }-
        }-
        # 🧐 Indicator visibility toggles
        self.indicator_visibility = {
            'ema_12': True,
            'ema_26': True,
            'rsi': True,
            'macd': True,
            'bollinger_bands': True,
            'stochastic': False
```

```
print(" Chart Manager initialized")
    logger.info("ChartManager ready for charting operations")
def get_chart_data(self, symbol: str, interval: str, limit: int = 300) -> Dict[str
   Get formatted chart data for frontend
   Returns data in lightweight-charts compatible format
   print(f" Preparing chart data for {symbol} {interval}...")
   # 📶 Get historical data
   df = self.data manager.get historical data(symbol, interval, limit)
    if len(df) == 0:
        print(f" No data available for {symbol} {interval}")
        return self._get_empty_chart_data()
    # 🔄 Convert to chart format
    chart_data = self._convert_to_chart_format(df)
    print(f" Chart data prepared: {len(df)} candles")
    logger.info(f"Chart data prepared for {symbol}_{interval}: {len(df)} candles")
    return chart_data
def _convert_to_chart_format(self, df: pl.DataFrame) -> Dict[str, Any]:
    Convert Polars DataFrame to lightweight-charts format
    # Main candlestick data
    candlestick_data = []
    ema 12 data = []
   ema_26_data = []
   rsi_data = []
   macd data = []
   macd_signal_data = []
   macd_histogram_data = []
   bb_upper_data = []
   bb middle data = []
   bb_lower_data = []
    stoch k data = []
    stoch_d_data = []
    for row in df.to_dicts():
        timestamp = int(row['timestamp'].timestamp())
       # / Candlestick data
        candlestick data.append({
            'time': timestamp,
            'open': row['open'],
            'high': row['high'],
            'low': row['low'],
            'close': row['close']
       } )
        # 📈 EMA data
        if row.get('ema_12') is not None:
            ema_12_data.append({
                'time': timestamp,
```

```
'value': row['ema 12']
   })
if row.get('ema 26') is not None:
   ema 26 data.append({
        'time': timestamp,
        'value': row['ema_26']
   })
# 📶 RSI data
if row.get('rsi') is not None:
   rsi_data.append({
        'time': timestamp,
        'value': row['rsi']
   })
# MACD data
if row.get('macd') is not None:
   macd_data.append({
        'time': timestamp,
       'value': row['macd']
   })
if row.get('macd_signal') is not None:
   macd_signal_data.append({
       'time': timestamp,
        'value': row['macd signal']
   })
if row.get('macd_histogram') is not None:
   macd_histogram_data.append({
        'time': timestamp,
        'value': row['macd histogram']
   })
# 📶 Bollinger Bands
if row.get('bb_upper') is not None:
   bb_upper_data.append({
        'time': timestamp,
        'value': row['bb_upper']
   })
if row.get('bb_middle') is not None:
   bb middle data.append({
        'time': timestamp,
        'value': row['bb middle']
   })
if row.get('bb_lower') is not None:
   bb_lower_data.append({
        'time': timestamp,
        'value': row['bb_lower']
   })
# 📈 Stochastic
if row.get('stoch_k') is not None:
   stoch_k_data.append({
        'time': timestamp,
        'value': row['stoch_k']
   })
if row.get('stoch_d') is not None:
```

```
stoch d data.append({
                'time': timestamp,
                'value': row['stoch d']
            })
    return {
        'candlestick': candlestick data,
        'ema_12': ema_12_data,
        'ema 26': ema 26 data,
        'rsi': rsi data,
        'macd': macd data,
        'macd signal': macd signal data,
        'macd_histogram': macd_histogram_data,
        'bb_upper': bb_upper_data,
        'bb middle': bb middle data,
        'bb lower': bb lower data,
        'stoch k': stoch k data,
        'stoch_d': stoch_d_data,
        'config': self.chart config,
        'visibility': self.indicator_visibility
def _get_empty_chart_data(self) -> Dict[str, Any]:
   Return empty chart data structure
    return {
        'candlestick': [],
        'ema_12': [],
        'ema 26': [],
        'rsi': [],
        'macd': [],
        'macd signal': [],
        'macd_histogram': [],
        'bb upper': [],
        'bb_middle': [],
        'bb lower': [],
        'stoch k': [],
        'stoch d': [],
        'config': self.chart_config,
        'visibility': self.indicator_visibility
def update indicator visibility(self, indicator: str, visible: bool):
    Toggle indicator visibility
    if indicator in self.indicator_visibility:
        self.indicator_visibility[indicator] = visible
        print(f"● {indicator} visibility: {'ON' if visible else 'OFF'}")
        logger.info(f"Indicator visibility updated: {indicator} -> {visible}")
   else:
        print(f" Unknown indicator: {indicator}")
def update_pane_visibility(self, pane: str, visible: bool):
   Toggle pane visibility
    if pane in self.chart_config:
        self.chart_config[pane]['visible'] = visible
        print(f" {pane} pane visibility: {'ON' if visible else 'OFF'}")
        logger.info(f"Pane visibility updated: {pane} -> {visible}")
```

```
else:
           print(f"  Unknown pane: {pane}")
   def get real time update(self, symbol: str, interval: str, ohlc data) -> Dict[str,
        Format real-time data update for frontend
       This is called by WebSocket callbacks to send live updates
        timestamp = int(ohlc data.timestamp.timestamp())
       update_data = {
           'candlestick': {
               'time': timestamp,
               'open': ohlc data.open,
                'high': ohlc data.high,
                'low': ohlc data.low,
                'close': ohlc_data.close
           }-
       }-
       # Add indicator values if available
        if ohlc data.ema 12 is not None:
            update_data['ema_12'] = {'time': timestamp, 'value': ohlc_data.ema_12}
       if ohlc data.ema 26 is not None:
           update_data['ema_26'] = {'time': timestamp, 'value': ohlc_data.ema_26}
        if ohlc data.rsi is not None:
           update_data['rsi'] = {'time': timestamp, 'value': ohlc_data.rsi}
        if ohlc data.macd is not None:
           update data['macd'] = {'time': timestamp, 'value': ohlc data.macd}
        if ohlc data.macd signal is not None:
           update_data['macd_signal'] = {'time': timestamp, 'value': ohlc_data.macd_s
        if ohlc data.macd histogram is not None:
           update data['macd histogram'] = {'time': timestamp, 'value': ohlc data.mac
        return update_data
class ReplayManager:
   Replay Manager for Historical Data Playback
   Simulates live trading with historical data
   def __init__(self, data_manager: DataManager):
        """Initialize replay manager"""
        self.data manager = data manager
       self.is_playing = False
       self.current position = 0
        self.replay_data = []
       self.replay_speed = 1.0 # 1x speed
       print(" Replay Manager initialized")
   async def start_replay(
        self,
        symbol: str,
        interval: str,
```

```
start time: datetime,
    end_time: datetime,
    speed: float = 1.0
):

    Start historical data replay

    print(f" Starting replay: {symbol} {interval} from {start_time} to {end_time
   # 📶 Load historical data for replay
   df = self.data_manager.get_historical_data(
        symbol, interval, limit≡None
    ).filter(
        (pl.col('timestamp') >= start_time) &
        (pl.col('timestamp') <= end time)</pre>
   if len(df) == 0:
        print(f" No data available for replay period")
        return
   self.replay data = df.to dicts()
   self.replay speed = speed
    self.current_position = 0
    self.is_playing = True
   print(f" Replay ready: {len(self.replay_data)} candles at {speed}x speed")
def pause_replay(self):
    """ Pause replay"""
    self.is_playing = False
   print("II Replay paused")
def resume_replay(self):
    """ Resume replay"""
    self.is_playing = True
   print(" Replay resumed")
def stop replay(self):
    """ Stop replay"""
   self.is_playing = False
    self.current_position = 0
   print(" Replay stopped")
def set_speed(self, speed: float):
    """ 

Set replay speed"""
    self.replay_speed = speed
   print(f"$ Replay speed set to {speed}x")
def get_next_candle(self) -> Optional[Dict]:
    → Get next candle in replay sequence
    if not self.is_playing or self.current_position >= len(self.replay_data):
        return None
    candle = self.replay_data[self.current_position]
    self.current position += 1
    return candle
def get_replay_progress(self) -> Dict[str, Any]:
```

```
Get current replay progress
"""

total = len(self.replay_data)
current = self.current_position

return {
    'current': current,
    'total': total,
    'progress_percent': (current / total * 100) if total > 0 else 0,
    'is_playing': self.is_playing,
    'speed': self.replay_speed
}
```

T Phase 6: Utility Classes & Error Handling

6.1 Custom Progress Bar Implementation

```
# apps/trading platform/utils/progress bar.py
Custom Progress Bar with Beautiful Styling
Enhanced tqdm with colors, animations, and custom styles
import time
import random
from typing import Optional, List
from tqdm import tqdm
import colorama
from colorama import Fore, Style
# Initialize colorama for cross-platform color support
colorama.init()
class CustomProgressBar:
    Beautiful Custom Progress Bar
   Features:
   - 5 different colors that change every 20%
    - Multiple bar styles (blocks, stars, pipes)
    - Inline progress display
    - Smooth animations
    - Custom descriptions
    0.00
    def init (
       self,
       total: int,
       desc: str = "Processing",
       bar_style: Optional[str] = None
    ):
       Initialize custom progress bar
       Args:
           total: Total number of items to process
           desc: Description text
           bar_style: Custom bar style ('blocks', 'stars', 'pipes', 'random')
       self.total = total
       self.desc = desc
       self.current = 0
       # 🎨 Color progression (changes every 20%)
        self.colors = [
           Fore.RED,
                         # 0-20%
           Fore.YELLOW, # 20-40%
           Fore.BLUE,
                         # 40-60%
           Fore.MAGENTA, # 60-80%
           Fore.GREEN # 80-100%
       ]
       # 🎭 Bar styles
        self.bar_styles = {
           'blocks': 'I',
           'stars': '*',
            'pipes': '|',
            'dots': '•',
            'arrows': '⇒'
```

```
# 🎲 Select bar style
    if bar style == 'random':
        self.bar char = random.choice(list(self.bar styles.values()))
   elif bar style in self.bar styles:
        self.bar_char = self.bar_styles[bar_style]
   else:
        self.bar_char = random.choice(list(self.bar_styles.values()))
   # 📶 Initialize tgdm
    self.pbar = tqdm(
       total=total.
        desc≡desc,
        bar_format='{l_bar}{bar}| {n_fmt}/{total_fmt} [{elapsed}<{remaining}, {rate</pre>
       ncols=100,
       dynamic ncols≡True,
        leave≡True
    )
   print(f" Progress bar initialized: {desc} (style: {self.bar_char})")
def update(self, n: int = 1):
    0.00

    □ Update progress bar

   Args:
       n: Number of items to add to progress
   self.current += n
    # 🌈 Determine current color based on progress
   progress_percent = (self.current / self.total) * 100
    color index = min(int(progress percent // 20), 4)
    current_color = self.colors[color_index]
   # 🎨 Update with color
    self.pbar.set_postfix_str(f"{current_color}{progress_percent:.1f}%{Style.RESET_
    self.pbar.update(n)
    # 🎉 Special message at milestones
    if progress_percent in [20, 40, 60, 80]:
        milestone_msg = f"@ {progress_percent:.0f}% Complete!"
        self.pbar.setConvert to Polars DataFrame
   df data = []
    for item in items:
        df data.append({
            'timestamp': item.timestamp,
            'symbol': item.symbol,
            'interval': item.interval,
            'open': item.open,
            'high': item.high,
            'low': item.low,
            'close': item.close,
            'volume': item.volume,
            'ema_12': item.ema_12,
            'ema 26': item.ema 26,
            'rsi': item.rsi,
            'macd': item.macd,
            'macd_signal': item.macd_signal,
            'macd_histogram': item.macd_histogram,
            'bb_upper': item.bb_upper,
            'bb middle': item.bb middle,
```

```
'bb lower': item.bb lower,
            'stoch_k': item.stoch_k,
            'stoch d': item.stoch d.
        })
   df = pl.DataFrame(df data)
   # 💫 Store using DuckDB-Polars integration
    conn = self. get connection(symbol, interval)
   # Use UPSERT to handle duplicates gracefully
    conn.execute("""
       INSERT OR REPLACE INTO ohlc_data
       SELECT * FROM df
   """)
    print(f" Stored {len(items)} records for {symbol} {interval}")
def get_historical_data(
   self,
   symbol: str.
   interval: str,
   limit: int = 300,
    start_time: Optional[datetime] = None,
   end_time: Optional[datetime] = None
) -> pl.DataFrame:
    Retrieve historical OHLC data with lightning speed
   Args:
        symbol: Trading symbol (e.g., 'BTCUSDT')
        interval: Time interval (e.g., 'lm', 'lh')
       limit: Maximum number of records
        start_time: Optional start timestamp
        end time: Optional end timestamp
   Returns:
        Polars DataFrame with OHLC + indicator data
    0.00
   try:
        conn = self._get_connection(symbol, interval)
        # # Build query based on parameters
        query = "SELECT * FROM ohlc data WHERE 1=1"
        params = []
        if start_time:
            query += " AND timestamp >= ?"
            params.append(start_time)
        if end time:
            query += " AND timestamp <= ?"</pre>
            params.append(end_time)
        query += " ORDER BY timestamp DESC"
        if limit:
            query += f" LIMIT {limit}"
        # 🗲 Execute query and return as Polars DataFrame
        result = conn.execute(query, params).fetch_arrow_table()
        df = pl.from arrow(result)
```

```
logger.info(f" Retrieved {len(df)} records for {symbol}_{interval}")
        print(f" Loaded {len(df)} historical candles for {symbol} {interval}")
        return df.sort('timestamp')
   except Exception as e:
       logger.error(f"X Failed to retrieve data for {symbol}_{interval}: {e}")
       print(f" Query failed for {symbol}_{interval}: {e}")
        return pl.DataFrame()
def get_latest_candle(self, symbol: str, interval: str) -> Optional[OHLCData]:
    Get the most recent candle for symbol+interval
   Used for seamless live data continuation
    try:
       conn = self._get_connection(symbol, interval)
       result = conn.execute("""
           SELECT * FROM ohlc data
           ORDER BY timestamp DESC
           LIMIT 1
       """).fetchone()
       if result:
           return OHLCData(*result)
   except Exception as e:
       logger.error(f"X Failed to get latest candle for {symbol}_{interval}: {e}
    return None
def cleanup_connections(self):
    Clean up database connections
   Call this when shutting down the application
    for key, conn in self._connections.items():
       conn.close()
       print(f" Closed connection: {key}")
    self._connections.clear()
    logger.info("✓ All database connections closed")
```

T Phase 3: Technical Indicators Engine

3.1 Indicator Calculations

Why This Implementation:

- Pure Python calculations for transparency and customization
- Vectorized operations using Polars for speed
- Modular design allows easy addition of new indicators
- Real-time calculation capability for live data

```
# apps/trading platform/indicators.py
Technical Indicators Engine
Implements popular trading indicators with high performance
All calculations are vectorized using Polars for speed
import polars as pl
import numpy as np
from typing import Tuple, Optional
from .utils.logger import get_logger
logger = get logger( name )
class TechnicalIndicators:

→ High-Performance Technical Indicators

   Features:
    - Vectorized calculations using Polars
    - Real-time indicator updates
    - Memory-efficient operations
    - Easy parameter customization
   0.00
    @staticmethod
    def calculate_ema(df: pl.DataFrame, column: str = 'close', period: int = 12) -> pl
        Exponential Moving Average
        EMA gives more weight to recent prices, making it more responsive
        Formula: EMA = (Close * \alpha) + (Previous_EMA * (1 - \alpha))
        where \alpha = 2 / (period + 1)
        print(f"\square Calculating EMA({period}) for {len(df)} candles...")
        closes = df[column].to_numpy()
        alpha = 2.0 / (period + 1)
        ema_values = np.zeros_like(closes)
        # Initialize first EMA as first close price
        ema values[0] = closes[0]
        # Calculate EMA for each subsequent period
        for i in range(1, len(closes)):
            ema_values[i] = (closes[i] * alpha) + (ema_values[i-1] * (1 - alpha))
        logger.info(f" EMA({period}) calculated successfully")
        return pl.Series(ema values)
    @staticmethod
    def calculate_rsi(df: pl.DataFrame, column: str = 'close', period: int = 14) -> pl
        Relative Strength Index
        RSI measures the speed and magnitude of price changes
        Values range from 0-100, with 70+ indicating overbought, 30- oversold
        print(f" Calculating RSI({period}) for {len(df)} candles...")
        closes = df[column].to_numpy()
        deltas = np.diff(closes)
```

```
# Separate gains and losses
    gains = np.where(deltas > 0, deltas, 0)
    losses = np.where(deltas < 0, -deltas, 0)</pre>
   # Calculate initial averages
    avg_gain = np.mean(gains[:period])
    avg_loss = np.mean(losses[:period])
    rsi values = np.zeros(len(closes))
    rsi values[:period] = np.nan
    # Calculate RSI for each period
    for 1 in range(period, len(closes)):
        if i == period:
            # First RSI calculation
            rs = avg_gain / avg_loss if avg_loss != 0 else 0
        else:
            # Smooth the averages (Wilder's smoothing)
            avg_gain = ((avg_gain * (period - 1)) + gains[i-1]) / period
            avg_loss = ((avg_loss * (period - 1)) + losses[i-1]) / period
            rs = avg gain / avg loss if avg loss != 0 else 0
        rsi values[i] = 100 - (100 / (1 + rs))
    logger.info(f" RSI({period}) calculated successfully")
    return pl.Series(rsi values)
@staticmethod
def calculate macd(
   df: pl.DataFrame,
   column: str = 'close',
   fast_period: int = 12,
    slow period: int = 26,
   signal_period: int = 9
) -> Tuple[pl.Series, pl.Series]:
   MACD (Moving Average Convergence Divergence)
   MACD shows the relationship between two EMAs
   Returns: (MACD Line, Signal Line, Histogram)
   print(f" Calculating MACD({fast_period},{slow_period},{signal_period})...")
    # Calculate fast and slow EMAs
    fast_ema = TechnicalIndicators.calculate_ema(df, column, fast_period)
    slow_ema = TechnicalIndicators.calculate_ema(df, column, slow_period)
    # MACD line = Fast EMA - Slow EMA
   macd_line = fast_ema - slow_ema
    # Signal line = EMA of MACD line
   macd_df = pl.DataFrame({'macd': macd_line})
    signal_line = TechnicalIndicators.calculate_ema(macd_df, 'macd', signal_period
    # Histogram = MACD - Signal
   histogram = macd_line - signal_line
    logger.info(" MACD calculated successfully")
    return macd_line, signal_line, histogram
@staticmethod
def calculate bollinger bands(
```

```
df: pl.DataFrame,
       column: str = 'close',
       period: int = 20,
       std dev: float = 2.0
   ) -> Tuple[pl.Series, pl.Series]:
       Bollinger Bands
       Bands that expand and contract based on market volatility
       Returns: (Upper Band, Middle Band/SMA, Lower Band)
       print(f" Calculating Bollinger Bands({period}, {std_dev})...")
       # Calculate Simple Moving Average (Middle Band)
       sma = df[column].rolling mean(window size=period)
       # Calculate standard deviation
       std = df[column].rolling_std(window_size=period)
       # Calculate bands
       upper band = sma + (std * std dev)
       lower_band = sma - (std * std_dev)
       logger.info("✓ Bollinger Bands calculated successfully")
       return upper_band, sma, lower_band
   @staticmethod
   def calculate stochastic(
       df: pl.DataFrame,
       high_col: str = 'high',
       low_col: str = 'low',
       close_col: str = 'close',
       k period: int = 14,
       d_period: int = 3
    ) -> Tuple[pl.Series, pl.Series]:

✓ Stochastic Oscillator

       Compares closing price to price range over time
       Returns: (%K, %D)
       print(f" Calculating Stochastic({k_period}, {d_period})...")
       # Calculate %K
       lowest_low = df[low_col].rolling_min(window_size=k_period)
       highest_high = df[high_col].rolling_max(window_size=k_period)
       k_percent = ((df[close_col] - lowest_low) / (highest_high - lowest_low)) * 100
       # Calculate %D (SMA of %K)
       d percent = k percent.rolling mean(window size=d period)
       logger.info("✓ Stochastic calculated successfully")
       return k_percent, d_percent
class IndicatorManager:
   Indicator Management System
   Handles real-time indicator calculations and updates
   0.00
   def init (self):
```

```
"""Initialize indicator manager with default parameters"""
    self.indicators = TechnicalIndicators()
    # 📶 Default indicator parameters (easily customizable)
    self.params = {
        'ema_12': {'period': 12},
        'ema_26': {'period': 26},
        'rsi': {'period': 14},
        'macd': {'fast': 12, 'slow': 26, 'signal': 9},
        'bollinger': {'period': 20, 'std dev': 2.0},
        'stochastic': {'k_period': 14, 'd_period': 3}
   }-
   print(": Indicator Manager initialized with default parameters")
    logger.info("IndicatorManager ready for calculations")
def calculate all indicators(self, df: pl.DataFrame) -> pl.DataFrame:
    Calculate all indicators for a DataFrame
    This is the main function that adds all indicator columns
    to your OHLC data for storage and charting
    if len(df) < 50: # Need sufficient data for indicators
        logger.warning(f"⚠ Insufficient data for indicators: {len(df)} candles")
        return df
    print(f" Computing all indicators for {len(df)} candles...")
    result_df = df.clone()
    try:
        # M EMAs
        result df = result df.with columns([
            self.indicators.calculate_ema(df, 'close', 12).alias('ema_12'),
            self.indicators.calculate_ema(df, 'close', 26).alias('ema_26')
        ])
        # / RSI
        result df = result df.with columns([
            self.indicators.calculate_rsi(df, 'close', 14).alias('rsi')
        ])
        # MACD
        macd, signal, histogram = self.indicators.calculate macd(df)
        result_df = result_df.with_columns([
            macd.alias('macd'),
            signal.alias('macd_signal'),
           histogram.alias('macd_histogram')
        ])
        # 📶 Bollinger Bands
        bb_upper, bb_middle, bb_lower = self.indicators.calculate_bollinger_bands()
        result df = result df.with columns([
            bb_upper.alias('bb_upper'),
            bb_middle.alias('bb_middle'),
            bb lower.alias('bb lower')
        ])
        # M Stochastic
        stoch_k, stoch_d = self.indicators.calculate_stochastic(df)
        result_df = result_df.with_columns([
            stoch k.alias('stoch k'),
```

```
stoch d.alias('stoch d')
        ])
       print("✓ All indicators calculated successfully!")
        logger.info(f"✓ Indicators calculated for {len(df)} candles")
        return result df
   except Exception as e:
       logger.error(f"X Indicator calculation failed: {e}")
       print(f"    Indicator calculation error: {e}")
        return df
def update_parameters(self, indicator: str, **kwargs):
   Update indicator parameters
   Example:
   manager.update_parameters('rsi', period=21)
   manager.update_parameters('macd', fast=10, slow=21, signal=7)
   if indicator in self.params:
       self.params[indicator].update(kwargs)
       print(f" Updated {indicator} parameters: {kwargs}")
       logger.info(f"Indicator parameters updated: {indicator} -> {kwargs}")
   else:
       print(f" Unknown indicator: {indicator}")
```

🏗 Phase 4: WebSocket Manager & Real-time Data

4.1 WebSocket Implementation

Why This Architecture:

- Clean separation between WebSocket handling and data processing
- Automatic reconnection and error recovery
- Efficient data streaming with minimal latency
- Easy symbol/interval switching without connection issues

```
# apps/trading platform/websocket manager.py
⊕ WebSocket Manager for Real-time Market Data
Handles Binance WebSocket streams with automatic reconnection
import asyncio
import json
import websockets
from datetime import datetime
from typing import Dict, Callable, Optional, List
import logging
from .models import OHLCData
from .indicators import IndicatorManager
from .data_manager import DataManager
from .utils.logger import get_logger
from .utils.error handler import ErrorHandler
logger = get_logger(__name__)
class BinanceWebSocketManager:
    # High-Performance WebSocket Manager
   Features:
    - Automatic reconnection on failures
    - Dynamic symbol/interval switching
    - Real-time indicator calculations
    - Efficient data batching and storage
    - Clean teardown and initialization
    def __init__(self, data_manager: DataManager):
        Initialize WebSocket manager
        Args:
           data_manager: DataManager instance for storing OHLC data
        self.data manager = data manager
        self.indicator manager = IndicatorManager()
        self.error_handler = ErrorHandler()
        # 🔗 Connection management
        self.websocket: Optional[websockets.WebSocketServerProtocol] = None
        self.is connected = False
        self.should_reconnect = True
        # 📶 Current streaming configuration
        self.current_symbol = None
        self.current_interval = None
        self.stream_url = None
        # Mata callbacks (for updating charts)
        self.data_callbacks: List[Callable] = []
        # 🔄 Reconnection settings
        self.reconnect_delay = 5 # seconds
        self.max_reconnect_attempts = 10
        self.reconnect_attempts = 0
        print(" WebSocket Manager initialized")
```

```
logger.info("BinanceWebSocketManager ready for connections")
def add data callback(self, callback: Callable):
    Add callback function for real-time data updates
   Callbacks will be called with (symbol, interval, ohlc_data)
   Perfect for updating charts in real-time
   self.data callbacks.append(callback)
   print(f" Added data callback: {callback.__name__})")
def _build_stream_url(self, symbol: str, interval: str) -> str:
   Format: wss://stream.binance.com:9443/ws/btcusdt@kline 1m
   symbol_lower = symbol.lower()
   stream_name = f"{symbol_lower}@kline_{interval}"
   return f"wss://stream.binance.com:9443/ws/{stream name}"
async def connect(self, symbol: str, interval: str) -> bool:
    Connect to Binance WebSocket stream
   Args:
       symbol: Trading symbol (e.g., 'BTCUSDT')
       interval: Time interval (e.g., 'lm', 'lh', 'ld')
   Returns:
       True if connection successful, False otherwise
   print(f" Connecting to {symbol} {interval} stream...")
   # 🔄
```