Hi Sunny –

Thanks so much for putting the code together – everything looks to be working great!

I’d like to continue this project – and for this next step, implement some structure to our code that mimics the structures of both QuantConnect and Humminbot.

Can you please review the attached python file and let me know what you think?

The goal will be to modify the existing code from the Jupyter notebook and begin to structure things in a OOP way so that we can continue to iterate on the market maker bot with a lot of different functionalities. It may end up becoming quite complex… so I’d like to structure the code in some way that enables it to easily scale and be modified.

You will see that I inserted placeholders for other exchanges like TD Ameritrade and Interactive Brokers. No need to create any code in those sections yet. I would like to down the road but I only put them in now to communicate ideas around structure of the code for scaling purposes.