

Custom Charting of Markets Data for Trading

Customer

Quantirica S.R.L

Industry

Financial, Trading



About Quantirica Algorithmic Trading

Quantirica Algorithmic Trading is a consulting company specialising in providing support and financial technology to private investors, professional traders and institutional structures. Founded by Marcello Bugnoli who has over a decade of experience in automated trading models, Quantirica provides services surrounding investment models and fully automated trading systems.

Quantirica deals with the implementation of Automatic Trading Systems and investment patterns in financial markets with a focus on portfolio risks for both institutional assets and retail customers as well as developing trading models for the multi-award winning Ninja Trader Trading Platform. Quantirica's ethos revolves around reliability, specialization and innovation.

The Requirements

Quantirica needed a bespoke solution for visualizing live complex market data. To appropriately serve their customers and remain innovators in their field, a range of features were required including: Price and volume, Market Profile and Delta & OHLC volume charts with the ultimate goal of allowing the end user to visualize all the relative data in a succinct manner.

The solution needed to work in a High Frequency, Realtime environment and be a reliable platform for trader decision making with a range of plugins to serve each individual purpose whilst also keeping up with constant movement of large financial data streams.

CASE STUDY

SciChart.WPF



Solution Provided

SciChart developed rendering plugins with custom series chart types:



Volume ladder, histograms displaying either side of every candle showing bid and ask volume values for every price level



Market Profile, drawing a histogram on every candle to visualize the difference between ask and bid volume per price level.



Cumulative Volume, displayed with equisized boxes to the right of every candle with volume difference per price level.

SciChart devised a bespoke charting platform which displayed all three charts in one view Delta Volumes on X axis, Total Trade Volume on Y axis & bid/ask price on candles.

Quantirica was able to make their end users trading experience more successful with the all in one visualization of market data.

An innovative charting solution became a game changer in attracting new traders to Quantirica's platform.

These new features allowed Quantirica to remain highly competitive and continue innovating in the algorithmic trading sector.



About SciChart

SciChart is a cross-platform WPF, iOS, Android and Xamarin Scientific & Financial Charting Library.

SciChart supports rendering of complex, interactive, real-time charts with many millions of data points for demanding scientific, medical and financial applications and embedded systems that require high performance, rich interaction and smooth updates.

Find out more about SciChart at
<https://scichart.com>

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