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https://www.sierrachart.com/index.php?page=doc/CryptocurrencyDataServices.php

Cryptocurrency / Bitcoin Data and Trading Services - Sierra Chart

- Historical Daily Data: Yes. BitMex data starts 2017-03-21. Binance data starts 2020-12.
- Historical BidVolume and AskVolume: Yes.
- Live Trading: No.
- Simulated Trading: Yes.
- Order Types Supported: All order types.
- Server Managed OCO (Order Cancels Order): No.
- Automated Trading (applies to Live or Simulated): Yes.

Setup Instructions

[<u>Link</u>] - [<u>Top</u>]

 If you are using Sierra Chart with a Trading service and you want to access the cryptocurrency market data separate from this installation of Sierra Chart or the cryptocurrency symbol categories are not listed as explained below, then install a second copy of Sierra Chart set to use the SC Data - All Services service.

Refer to the instructions on the <u>Multiple Services</u> page to install another copy/installation of Sierra Chart before continuing with the below steps.

- 2. Select Global Settings >> Data/Trade Service Settings.
- Set the Service to SC Data All Services. You will have access to market data from the following cryptocurrency exchanges: Binance, Bitfinex, BitMEX, Deribit, FTX.
- 4. Set the Intraday Data Storage Time Unit to what you require.
- 5. Press **OK** to close the **Data/Trade Service Settings** window.
- 6. Select File >> Connect to Data Feed.
- If there any connection problems, they will be displayed in Window >> Message Log. In this case, refer to <u>Help Topic 1</u>.
- 8. To open a chart select **File >> Find Symbol**. All of the symbols can be listed through the following subcategories: Binance, Bitfinex, BitMEX, Deribit, FTX Crypto. Refer to the image below.

For all of these services, it is necessary to first get the symbols. For instructions, refer to the <u>Get</u> <u>Symbols</u> section.

Select the symbol that you want and open a Historical Chart, Intraday Chart or a Trading DOM for.

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	Find Symbol		×					
	Instance:							
	Bitcoin Data - All Services							
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	Open Trading DOM		Close					
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To view the market dep Chart >> Open Mark	pth data for a chart or T <et b="" depth="" window<="">.</et>	Trade DOM, select						

In the cryptocurrencies market, there are a large number of market depth Bid and Ask levels. Many of which have very small quantities/sizes which can unnecessarily clutter the display.

In order to provide an easier to read market depth display and ensure Sierra Chart can display all of the available levels, Sierra Chart may consolidate market depth Bid and Ask levels into a larger price increment. This increment is dynamically calculated on our server. Cryptocurrency / Bitcoin Data and Trading Services - Sierra Chart

In this case what Sierra Chart will do, is it takes the market depth Bid or Ask price price and rounds it to the nearest increment being used. Every market depth Bid and Ask price that is rounded to the same price, has its quantity/size added to the quantity/size for that market depth price level.

When viewing market depth in the Trade DOM columns you may need to increase the **Chart >> Chart Settings >> Tick Size** to a larger increment. For example, change it from .01 to 1.

Also refer to <u>Customizing Trade DOM and Chart DOM Columns</u> to add the **Bid Size** and **Ask Size** columns to view the market depth quantities/sizes on the Trade DOM or Chart DOM.

Important: Volume at Price Studies with Cryptocurrency Symbols

[<u>Link</u>] - [<u>Top</u>]

The <u>Numbers Bars</u>, <u>Volume by Price</u>, and <u>TPO Profile Chart</u> studies can be used with any of the Cryptocurrency symbols provided by Sierra Chart. These studies use <u>volume at price data</u>.

Due to the wider range of prices and higher prices with crypto currency symbols, it will often be necessary to adjust the chart <u>Tick Size</u> to a <u>larger increment</u> in order to get a readable display and to improve performance.

Otherwise, there may be an enormous amount of processing involved to handle smaller tick sizes which would be very inefficient and cause Sierra Chart to <u>freeze at times</u>, sometimes for a long time, while Sierra Chart is doing the necessary volume at price processing.

With a very small Tick Size like .00000001, another problem that can occur is that there is an integer overflow causing inaccuracy with the Volume at Price data.

Follow the instructions below to make the necessary adjustments to efficiently use the volume at price related studies with these symbols.

- 1. First make sure there is no <u>Study Collection automatically</u> applied to a new chart when opened to avoid any problem caused by studies that use volume at price data.
- 2. Open an Intraday chart for a Cryptocurrency symbol or go to an existing Intraday chart. To open a new chart, refer to <u>Find Symbol</u>.
- 3. Select Chart >> Chart Settings >> Symbol.
- If the symbol has values of 100 or higher, it is recommended to set the <u>Tick Size</u> setting to <u>1</u>. Increase this **Tick Size** as required based upon the pricing of the symbol. You may even need to make the **Tick Size** 100 or 1000 times higher.

Alternatively, you can increase the <u>Volume at Price Multiplier</u> setting. Increase the **Volume at Price Multiplier** to 100 or 1000.

- 5. Adjust the Price Display Format to correspond with the Tick Size setting.
- 6. Uncheck the Auto-Set From Data Feed option. This is absolutely critical!
- 7. For some crypto currencies with very small values and that by default are using a small Tick Size like <u>0.00000001</u>, it is also necessary to set the <u>Real-time Price Multiplier</u> and <u>Historical Price Multiplier</u> in the Chart Settings to 10000, along with changing the Tick Size to be four decimal places larger. For example, if the Tick Size is **0.00000001**, then it would change to **0.0001**.
- 8. To avoid the **Tick Size** from being changed back to a smaller value when you change the symbol of the chart, or duplicate the chart, it is important to set to **Yes** the setting <u>Symbol >> Do Not Change Symbol</u> <u>Settings for Chart on Symbol Change</u> on the **Chart Settings** window.
- 9. Press **OK**.

- It must be emphasized, that it is necessary to first make these changes <u>before</u> using the **Numbers Bars, Volume at Price**, or **TPO Profile Chart** studies on the chart to avoid Sierra Chart from freezing for an extended time due to excessive processing from a **Tick Size** which is too small.
- 11. Add the **Numbers Bars**, **Volume at Price**, or **TPO Profile Chart** study to the chart. In the case of the Numbers Bar study, refer to the <u>Numbers Bars Step by Step Instructions</u>.
- 12. You will notice with these studies that the price levels displayed are according to the **Tick Size** you have set. Although in the case of the **Volume by Price** study, this is also dependent on the <u>Ticks Per Volume</u> <u>Bar</u> Input setting.
- 13. If there are too few price levels, you can decrease the **Tick Size** to a smaller value. If there are too many levels, you will need to increase the **Tick Size** setting to a larger value.

BTCUSD-BITFINEX [M]] 30 Min #1 <mark>0:1</mark> 2755.0	0 <mark>0 Chg%: -0.16 <u>T:</u>775 </mark> 2	ng: -4.30 <mark>DChg: -</mark> 54.60	2017-07-23 09:30:00 🗄	<u>l: 2759.50 L: 2736.80 C</u>	<u>9:</u> 2759.50 <u>V:</u> 453.6340	Bitcoin / US Dollar - BI	FINEX B: 2523.00 A: 25	524.70 0.1000
80.2452 2.4195							10.5980 56.6850		2765.00
2.8760 7.7543							472.7469 234.6325	11.0263 15.3662	2760.00
8.4723 32.9219							52.5832 233.9996	53.8307 83.6994	2755.00
13.4806 3.3160							33.9262 94.7876	49.1325 84.2076	2750.00
67.9672 61.7160							18.5001 53.9269	25.7637 40.5181	2745.00
24.8224 2.8877	201.5573 0.5700					356.5667 73.3312	19.5528 58.7625	27.5603 55.0182	2740.00
	30.9617 30.0287					48.6921 86.9779	46.4505 55.0522	6.1558 1.3552	2735.00
	127.7505 43.1005					22.5376 87.3522			2730.00
	93.1197 23.3750					77.9303 75.0807			2725.00
	133.6451 44.2783					3.6589 59.0241			2720.00
	92.2009 61.8557	0.1110 0.3082	0.0000 8.0528		2.4152 19.2835	4.6596 107.8600			2715.00
	17.0512 1.6479	81.9661 10.3833	12.1913 24.1769	16.6918 50.0885	40.4803 44.5722	50.7352 71.6420			2710.00
		52.9266 72.3259	31.4692 101.5483	17.3762 63.1242	0.1493 10.3268	43.1469 28.2525			2705.00
		262.3038 44.4171	69.9172 3.5176	27.8908 66.6559	10.7883 28.5991	36.6720 6.9830			2700.00
		200.0093 79.2644	17.4698 0.0000	23,1260 80,3369	47.9400 80.0339				2695.00
		116.1077 47.0857	56.0382 2.6989	13.2643 40.8028	31.3726 28.8249				2690.00
		20.3247 0.1621	54.2941 4.6986	30.0641 52.8298	38.4898 53.8326				2685.00
			115.0949 29.1058	121.2225 140.2417	9.6520 6.7511				2680.00
			109.5680 144.8062	14.0954 74.6411	72.3170 18.5287				2675.00
			59.2151 94.0307	17.9149 18.1349					2670.00
			20.7741 5.0693	29.2092 18.9111					2665.00
			67.0118 50.8147	9.5000 0.0000					2660.00
www.sierrachart.com			42.5318 4.6860						2655.00
2017-7-23	6:00	6:30	7:00	7:30	8:00	8:30	9:00	9:30	175

Daily Open, High, Low, Previous Close Values - [Top]

The Daily Open, High, Low, and Previous Close for the current day as displayed in the **Window >> Current Quote Window**, and for prior days displayed in Historical Charts are calculated by Sierra Chart. These calculations are based upon Intraday trades from 0:00:00 UTC to 23:59:59.999999 UTC.

These values do <u>not</u> come from the various crypto currency exchanges. So they will not necessarily match the exchange values.

Keywords: Crypto Currency

*Last modified Monday, 27th February, 2023.

Service Terms and Refund Policy