QuantMap v9 :
User Guide

Summury

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      1) Installation of your **QuantMap** :

- If **SierraChart** is not installed on your computer, download and install it from **https://www.sierrachart.com** for free.
- Download all of the **.dll** and **.cht files** that you have received in your **Quant package** and copy all files to **c:/sierrachart/data** folder
- If you have a **zipped package**, extract all of these files to **c:/sierrachart/data** folder
- When all the **.dll** and **.cht files** have been copied to the data folder, start your **SC platform** and login into your **acsil licence** with the ID provided during the installation in TeamViewer.

      2) Connecting a data feed to your **Quantmap** :

- First you need a **datafeed provider** or a **futures broker** which allow you to received the market depth data and the volume data, both in real time
- If you don't have any futures broker or any futures data feed provider, ask me in order to receive a futures data feed access for free
- When you have received your login details of your data feed provider, you can now connect it into your **QuantMap** tool
- To do that, click on **File** menu **(1)**, and **Data/Trade Service Settings (2)**. You will get an opened window (see the attached screenshot below on the next page)
- When you have clicked on **Ok (9)**, the window closes. You can now click on **File** menu and click on **Connect** to data feed.
- Wait a few seconds and your data feed will be connected (green button shown on your SC platform)
- If you have any connection problems, please ask me in private message
- Don't forget to put your **Intraday Data Storage Time Unit (8)** to 1 tick to get the better quality data reception
- You can notice that you can connect on any server/data feed providers listed in the « server » list ! (futures brokers, main cfd/fx brokers, and futures data, crypto currencies (Bitcoin, Litecoin, Ethereum, …) etc… are all always welcome here and fully reliable with the QuantMap tool.

Sierra Chart 1548 Qu...

File Edit Chart Ana...

QuantMap V9.9.2   QuantMap

Data/Trade Service Settings   ×

Service: CQG WebAPI [trading]   ▼

Service Setting	Value
Server:	Demo
Username:	demo134040
Password:	********
Connect To Market Data Server:	True
Timestamp Using Local Computer...	False
Allow Server To Drop Data:	False

Select an input in the list above

Saved DTS Configuration

DTS Config: [▼]

Load   Save   Delete

OK   Cancel   Help

☑ Connect on Program Startup
☑ Reconnect on Failure

HTTP SSL Proxy Port: [80]

Time Zone:
[Brussels (+1 CET/+2 CEST)   ▼]

Intraday Data Storage Time Unit:
[1 Tick   ▼]

Number Of Stored Time And Sales Records:
[60000]

Max Historical Intraday Days To Download
Non-Tick Data: [10000]
1-Tick Data: [10000]

☑ Enable FIX Logging
☑ Allow Support for Sierra Chart Data Feeds
☐ Support Alternate Forex Historical Data
☑ Download Dividend Adjusted Historical Data
☐ Show Passwords

Data File Management   Advanced

SC Server Settings

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3) How to get the right general settings to my QuantMap ?

- Click on **Global Settings (1)** menu and click on **General Settings (2)**
- You will get a window opened like this :
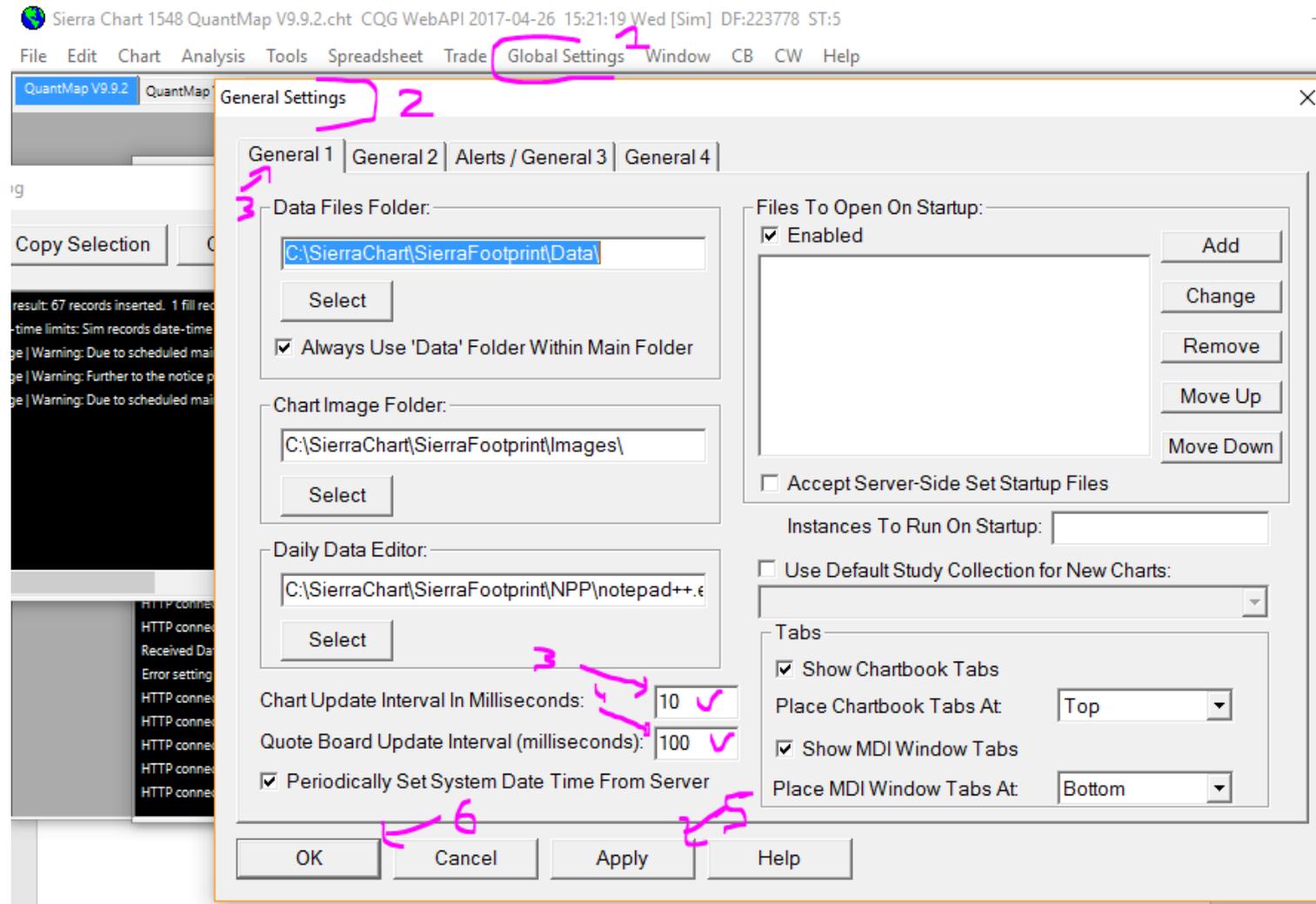
- Change the **Chart Update Interval In Milliseconds (3)**, and set it for example to 10 milliseconds
- You can also check your connection internet details with a debit test in order to see if you have a good ping (time of response of your computer/internet connection). It's very important that you don't exceed more than 100 milliseconds
- A ping of few milliseconds is really good if you could got it between 1 and 30 milliseconds, it's very good and enough to get clear and efficient signal triggered on your **QuantMap**
- Please notice that your data feed provide should/could provide a refresh rate of 1 millisecond theoretically

4) How can i open the QuantMap screen ?
- First, be sure that your SC platform started with your data feed well connected.
- Click on the **File** menu, click on **Open Chartbook** (A window will display the list of all available chartbooks)
- Click on the .cht file that I have sent to you (basically the name is **QuantMap V9.9.cht** or something like that)
- Click on this file to select it and click on open
- The chartbook will open and load itself and you should get a thing like that :
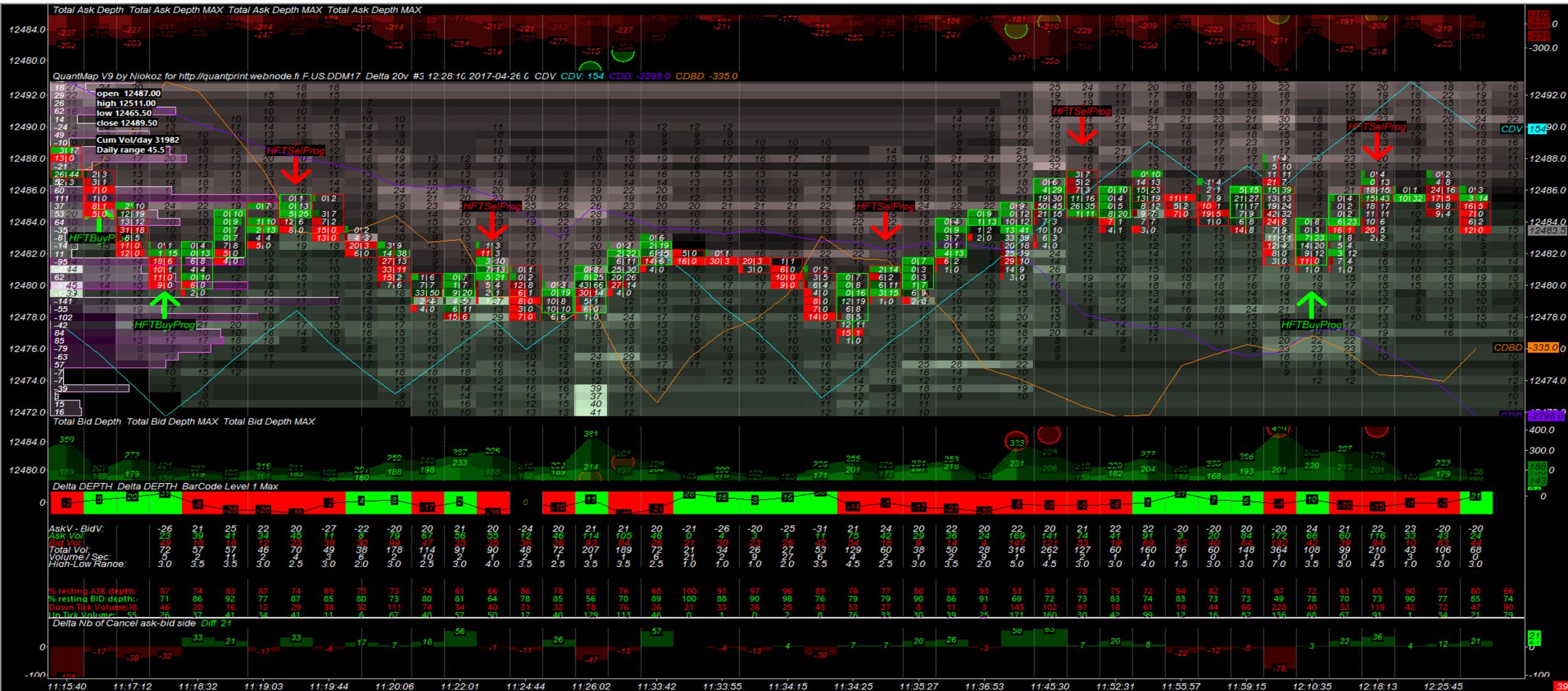
- If you don't have a screen like that or not exactly that, or black screen, or some bug or other displaying problem, please continue to read this user guide on the next page

- Displaying problem/trouble after QuantMap.cht file loaded :

- If your SC platform freeze a little or more than 2 minutes (on the first load of your cht file into your computer), open the **task manager** (in windows), and **close** the **sierrachart.exe process manually** (right click on it on the task manager list, and finish this process). You can restart it just after process termination, and the freezing (or not responding problem) should be fixed when the depth file will start to write on your hard disk. The first load (the first write of depth file) could be a little long at the first start of your **QuantMap**, but after that, there won't be any problems.

- If your SC platform is showing you a full and big black screen just after has opened the .cht file, click on the **Chart** menu, and click on **Chart Settings**. Then **change the number of days to load** from 1 to 2 and click **apply**, (you can re set it to 1 after if you want). It should resolve the problem of the black screen, and your symbol will be loaded correctly.

- If you haven't the right symbol set on your **QuantMap**, it's possible (depending on your data feed) that the symbol for instrument that I have used with my CQG data feed, is not exactly the same that the symbol used for your data feed broker/provider. In this case, click on **Chart** menu, then click on **Chart Settings**, and click on the **' find'** button. You will get a list of symbols available on your data feed that you can select. Select a futures symbol, the right expiration, and click on ok, and apply. The new symbol instrument will be loaded, and your **QuantMap** will be able to load correctly.

- If you have a big problem of displaying for some region of the **QuantMap**, (for example if you see that the heatmap is too tight or if the scale is not correct depending on the size of your screen) you can change the scale by clicking on the price bar at the right of the **QuantMap**. Right click on the Price Bar at the right of the **QuantMap**, and click on '**Interactive Scale Range**', click left on your **QuantMap** to shut down the little window, and you can now scroll the price bar with your mouse (from the top to the bottom of the price bar or from the bottom to the top of the price bar) to increase/decrease the scale of your heatmap.

- Maybe if you have some graphic/display trouble (especially for bitcoin data or other little exotic instrument), you can also check the tick size settings : click on **Chart** menu, and click **Chart Settings**, and check if the price display format and the tick size is correct depending on the instrument you want to load. For example, for USD/JPY data received from the futures exchange, you have to invert the quotation to get the same as your cash forex contract. If help or more details needed, just ask me.

5) How can i change the instrument ?

To change the instrument of your **QuantMap**, you have two main solutions :

- Click on **Chart** menu, **Chart Settings**, find, and select the right symbol with the right expiration on the futures symbol list. But with this solution, you will temporarily lost the data that you have seen on the previous instrument you were watching.
- You can also simply duplicate your **QuantMap** window and change the symbol instrument of this new duplicated **QuantMap** window.
- To do this, click on **Chart** menu, and on **Duplicate Chart** : a window will open, and you have to click on the chartbook you want to duplicate.
- On the new duplicated chart, click on **Chart** menu, click on **Chart Settings**, and click on the 'find' button to get the symbol list and select the right symbol list instrument you need.
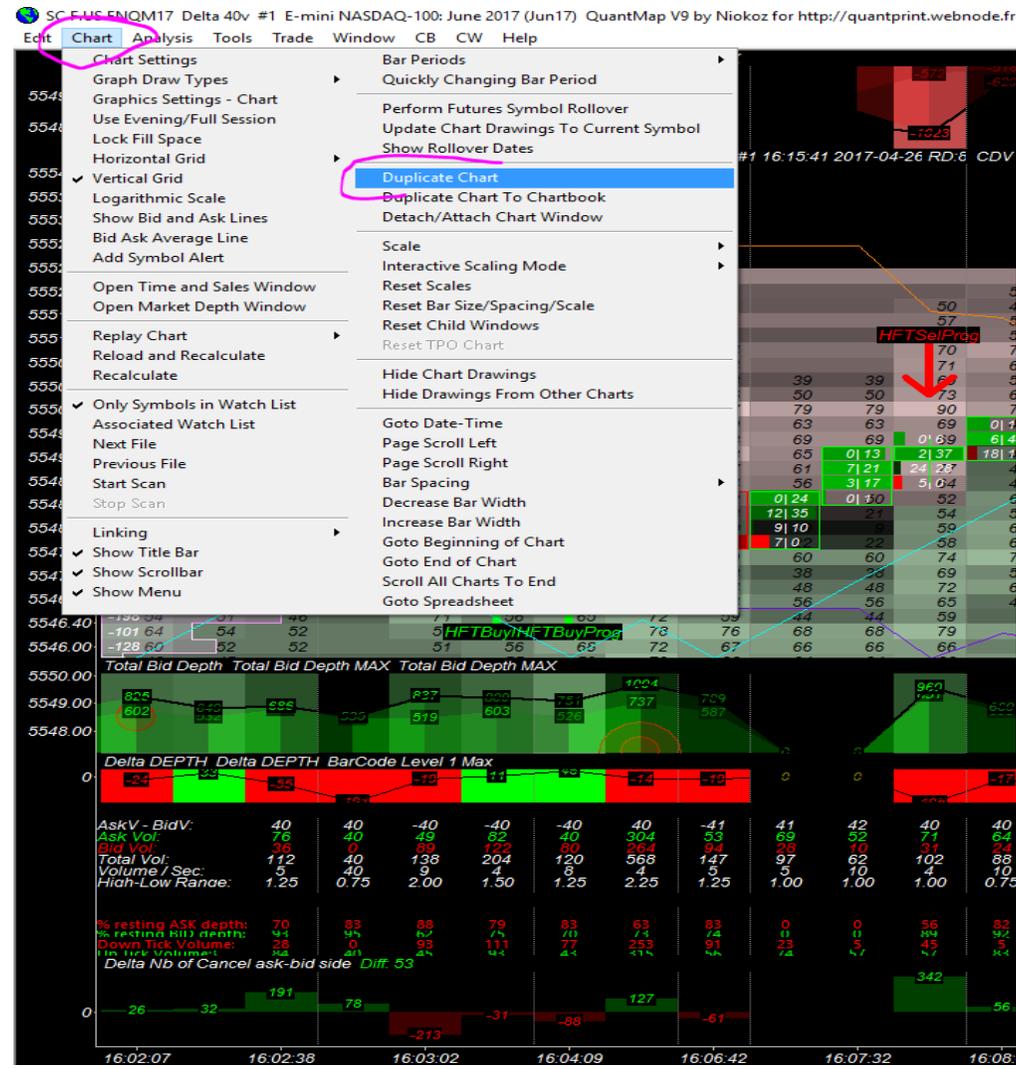
6) Main features description :
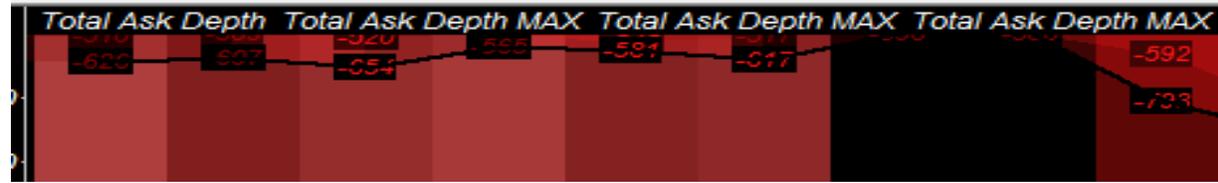
- At the top of the **QuantMap** you can find a red area with an histogram : it's the **total Ask Depth**. It's the summation of all limit orders displayed on the offer side for the entire depth (basically for the best 10 or the best 20 levels of the offer side of the DOM).

- For each bar you can read two numbers : the first number which is matching with the black line is the maximum value known of the total ask depth ; the second number below is the last value known of the total ask depth. On the background, you can see a red coloring method set which is based on the level 1 of the offer (the best offer) when you get a dark red, it's showing that the best offer is smaller than previously; when you get a light red, it's showing that the best offer is bigger than previously.

- On this same first region of the graph, you can also notice some green transparent dots : these green dots are matching with the buy market orders flow which is lifting the offer side of the dom. When you see a bigger circle than others, it means that the market orders bought is bigger than the others.
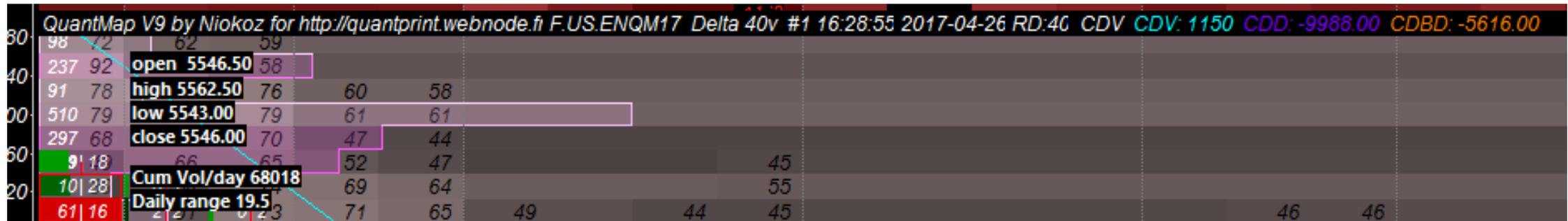
- On the next region of the **QuantMap** just below the Total Ask depth you can see a first line with the version of your **QuantMap**, my website address, the instrument that you are watching, and the time unit/price unit/delta volume unit you have set your **QuantMap**.

- You can also read the value of the **CDV line**, the **CDD line**, and the **CDBD line**. The **CDV** line is the **cumulative delta volume** value line. It's a cumulated Ask volume (bought market orders) – Bid Volume (sold market orders) : it's showing the trend of the market order flow (or the volume orderflow if you prefer). When you read this line in the other direction, you can deduce it's the market making inventory. The **CDD** line is a **cumulative delta depth** line. It is a cumulative delta value, not for the volume, but for the depth : it's a cumulated total Bid Depth – total Ask depth and showing the dom trends. The **CDBD** line is the **cumulative value** of the **depth**, but only for the best level of the depth (best bid – best offer) and it's also a cumulative value : this line is showing the trend of the DOM (but based on the best bid and the best offer only).

- You can also notice the **open**, **high**, **low**, and **close** price of the day session, the cumulative value of the market orders flow (volume) and the daily range.

QuantMap V9 by Niokoz for http://quantprint.webnode.fi
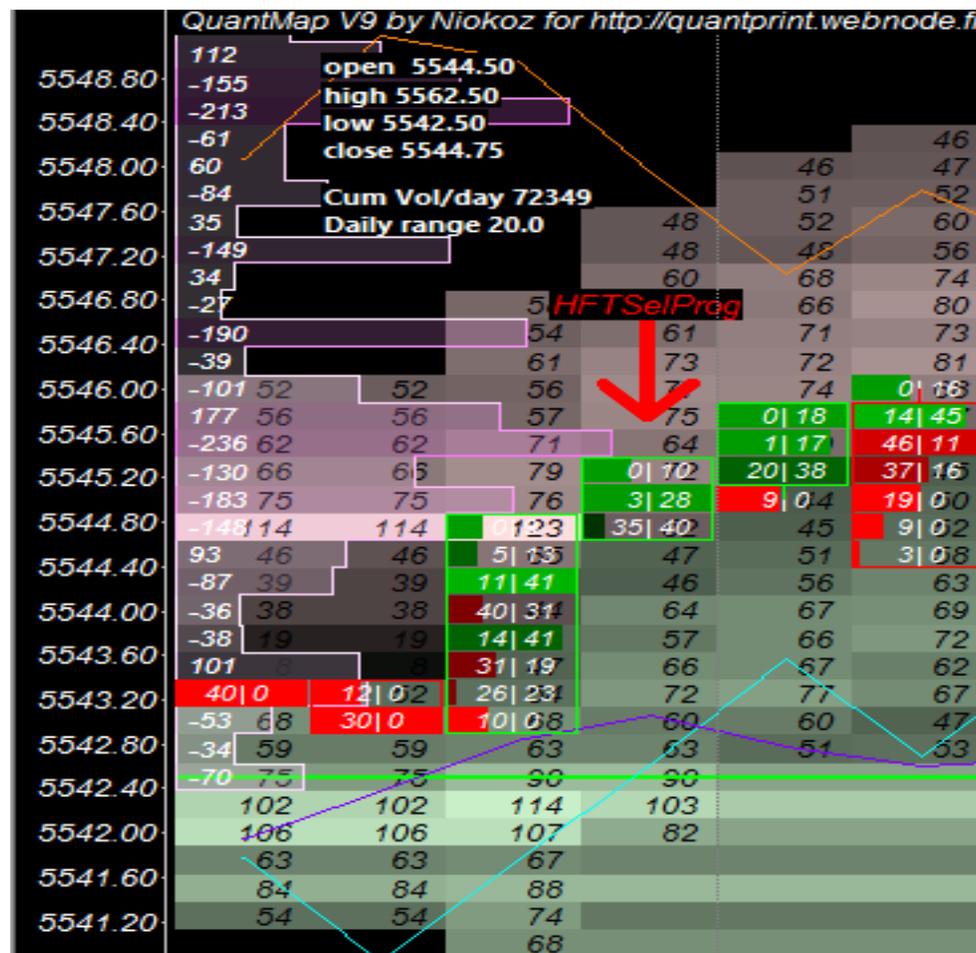
- On the left side of your **QuantMap**, you can see a pink profile displayed in transparent style. This is not a classical volume profile, it's a **delta volume profile** which is showing all of the **cumulated delta volume values** for each price.

- When you see a **big peak** on this **pink profile**, you know it's a large key price delta volume level area. It means that someone, somebody, or the market maker has collected/distributed a large amount of volume on this key price level.
- At the opposite, when you see a **valley on the profile** with a little amount of **delta volume**, it means the price area is a price area where the price has moved on it very quickly (quickly rejected price) and we can say that a little delta volume value is showing you a price area where the business is done, or where the market maker is flat on it.
- You can use these **price key levels** (peaks and valleys) in combination with some **HFT Alerts**, and other price key levels viewed on the **heatmap** to detect some price key levels, and/or abnormal activities.
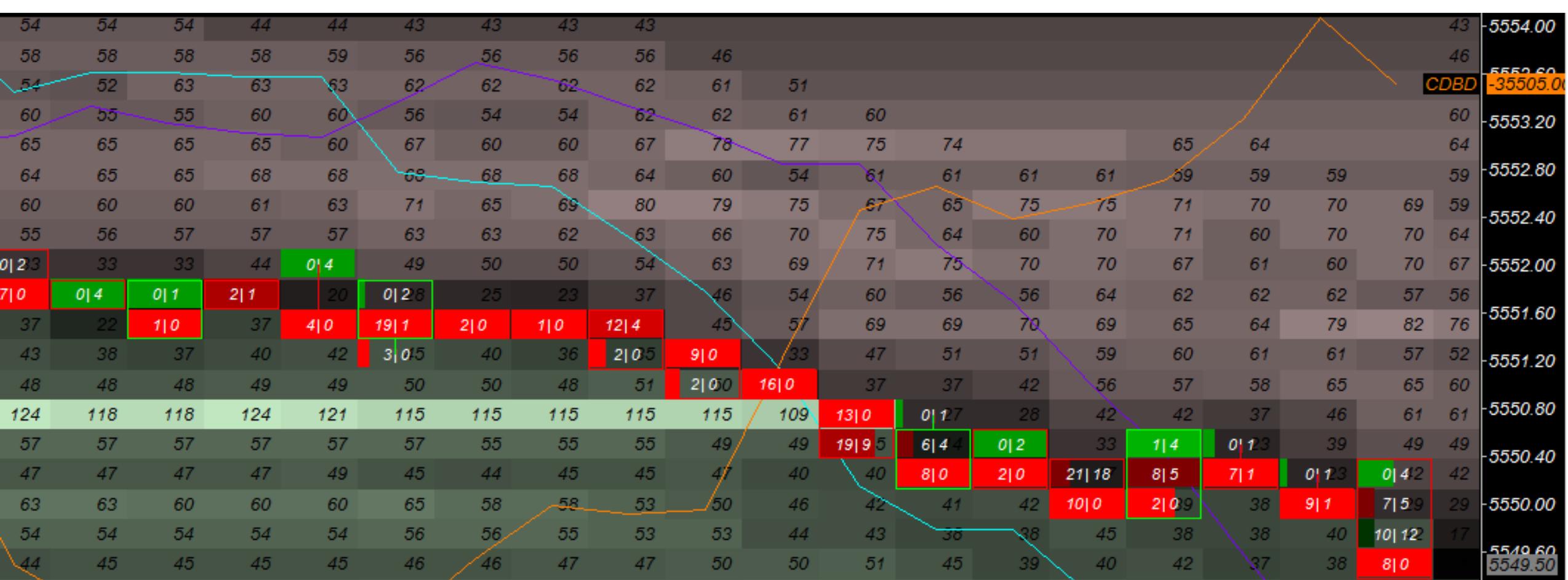
- On the **central region** of the chart, you can see the main important data and item : the **footprint chart** overlayed into the **Quant HeatMap**. With this view, you can read at the same time and on the same region : the **price movement**, the **volume orderflow,** and the **limit orders** from the **Dom** dancing by the time.
- At the **right side** of this region, you can find the price scale bar. In the middle of the region, you can see some red and green case : each case is matching with a tick price of your instrument.
- You can also notice that there are some **black and white quantities** written into the case and the map. The white quantities inside the little green/red case are the market orders filled (bought, and sold).
- On the **left of the case**, you can read the **bought market orders** (buy volume) and on the **right of the case**, you can read the **sold market orders** (sell volume).
- Just above, you can see some **black quantities** in the **green case**, it's the **limit orders available** for each price level of the **DOM** at **the bid side**.
- Just below you can see some **black quantities** in the **red case**, it's the **limit orders available** for each price level of the **DOM** at the **offer side**.
- Notice that many orderflow traders or dom trader will often compare the market orders together, or the limit order depth structure together by comparing the bought market orders with the sold market orders, or by comparing the bid depth with the offer depth. It's cool, but I think that the most important is to compare volume with liquidity and not only the volume between them and liquidity between them.
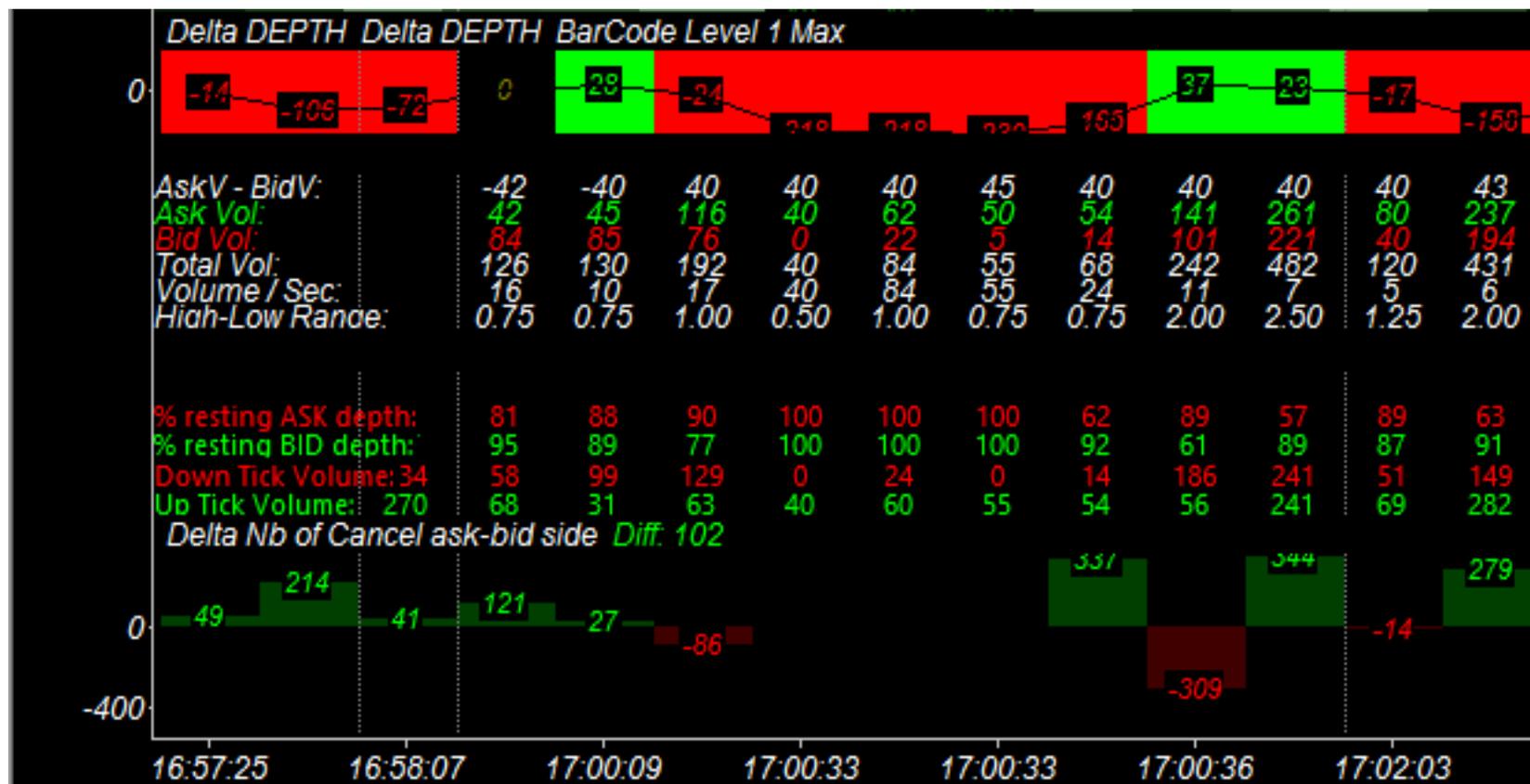
- At the bottom of the **QuantMap**, you can find this data :
- First, the **delta depth barcode** : it's an horizontal bar with a full green or red background, with the value and the line inside of it. This value is matching with the delta depth value (but not cumulated).
- Just above this little barcode, you can find the **delta volume value** (Ask V- Bid V) for each bar. You have next the **Ask Volume** amount and the **Bid Volume** amount for each bar too. Then you have the **total volume**, the **speed tape** (with volume per second) and the the **range bar size**.
- Finally you can notice the **% Resting Ask Depth**, and the **% Resting Bid Depth**. This statistic calculate how many percentage of limit orders are resting into the bid and the offer side (compared to the maximum value of the side).
- You can see the **Downtick Volume** and the **Uptick Volume**. A downtick volume is a market order which is downticking the price, but it could be a bought market order or a sold market order. An uptick volume is a market order which is upticking the price, but it could be a bought market order or a sold market order.
- At the extreme low of the chart, you can find the **Delta** « number of cancellation on the ask side – number of cancellation on the bid side » : it's showing the side of the **DOM** where there are the most important cancellation values. It's very important to see the weakest/strongest side, and how the market order flow is reacting about it.
- When this **value is in green** (positive value) it means there are more limit orders cancelled from the offer, than limit orders cancelled from the bid side. When this **value is in red** (negative value) it means there are more limit orders cancelled from the bid, than limit orders cancelled from the offer side.

The HFT Alerts text labels :

A) The **HFT Buy Program** is triggered when :
- The **price action** is going down (a down bar)
- The **delta depth** is on a positive value (green delta depth barcode)
- The **market making aggressivity** is bullish*

  * I'm calculating the market making aggressivity (at the execution) by comparing for example the Ask volume (bought market orders) of the bars with the uptick volume (the market orders of the bar which has upticked the price higher) : if these 2 quantities are not matching each others, I know there are some sold market orders which has upticked the price (inside the bar). In fact, it's not really the sold market orders which has upticked the price, but it's the best bid which have been moving to a higher price than the previous bid available (market making manipulation to fill a sold market order higher and to build a positive slippage for this sold market orders which is probably selling a low or near a low)

B) The **HFT Sell Program** is triggered when :
- The **price action** is going up (a up bar)
- The **delta depth** is on a negative value (red delta depth barcode)
- The **market making aggressivity** is bearish*

C) The Bid Iceberg orders Alert is triggered when :
- The **price** is going down (a down bar)
- The previous bid is lower than the last bid
- The market orders sold quantities are higher than the last bid
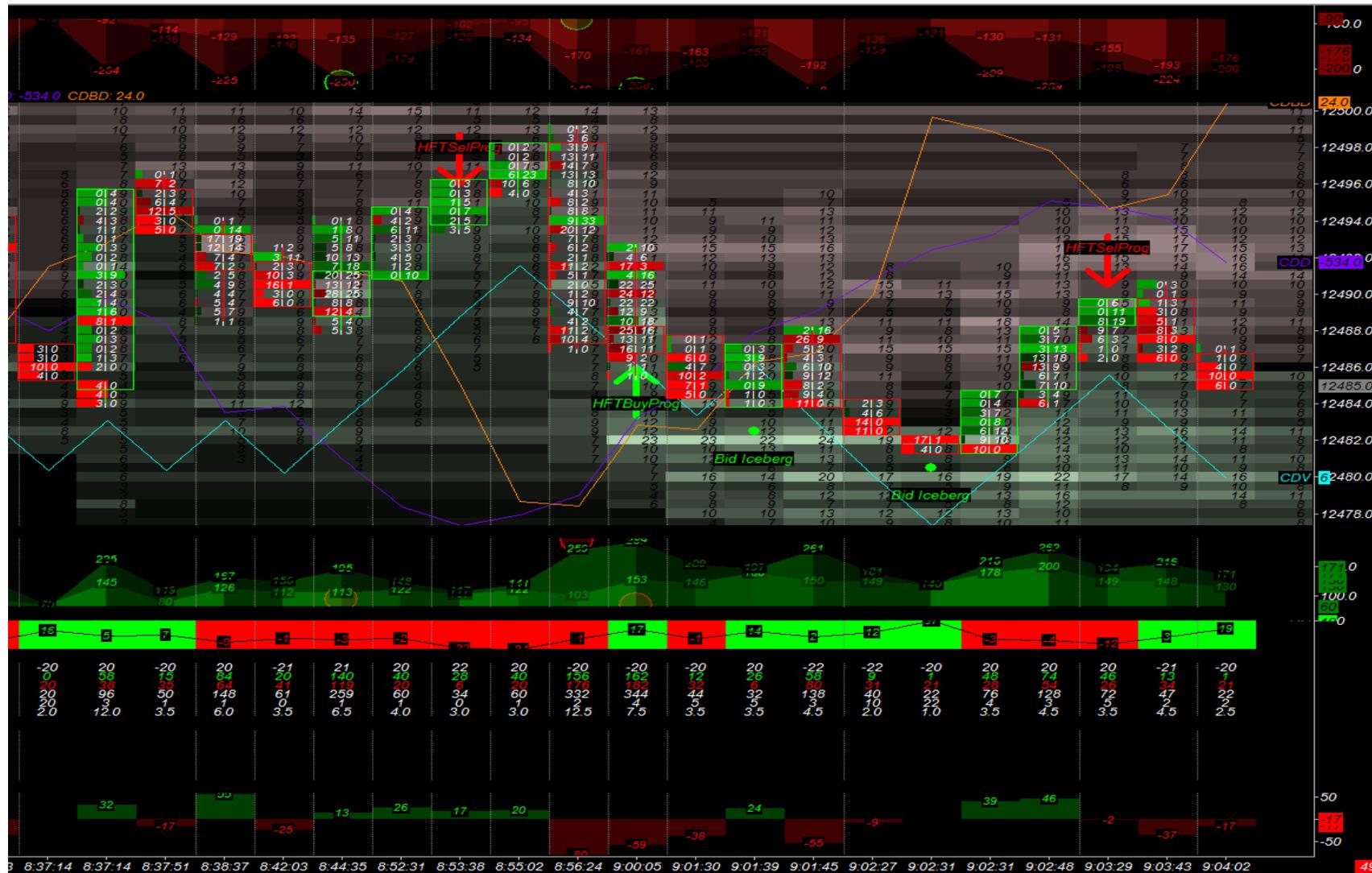
On the second Bid Iceberg orders triggered on this price low on 12 481.5, you can watch with your own eyes, that there is an iceberg.
On this bar of the low (9.02.31) there is 17x1 on the first tick, then we have 4x0 on the second tick, but when you see the bid side, you can see that it stays to 8 on the second tick price (even if there are 4 market orders sold !). The previous and the last bid on this price level hasn't changed : there are 4 market orders which have been really sold for real. We should find : 8-4 on this last bid = 4, but there is still 8 available on this last bid : it means there are 4 bid limit orders filled in iceberg. (hidden liquidity). Ask iceberg is made with the same logic, but for the offer side.

D) The L1 Bid Added Alert is triggered when :
- The price is going down
- The previous bid depth is lower than the last bid depth
- The previous offer depth is higher than the last offer depth

The L1 Ask Added is triggered when :
- The price is going up
- The previous offer depth is lower than the last offer depth
- The previous bid depth is higher than the last bid depth
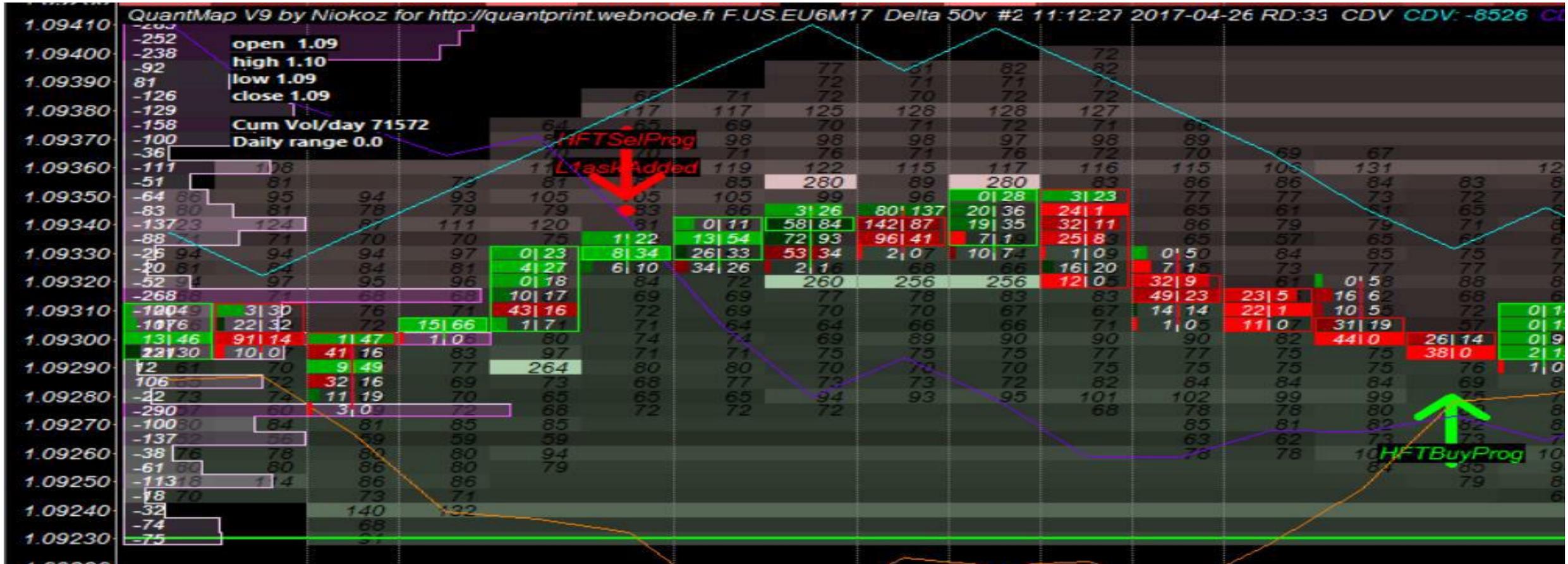
You can notice that when could find a combination (a combo) of 2 or 3 signals triggered together on the same bar : it's usually building a stronger signal.
On this screenshot example of the eur/usd futures contract (6E), you can see an HFT Sell program + a L1 Ask added combination, just after getting a spoofing process on the offer side : it's a good bearish signal here. You can exit it when you see an other signal in the opposite direction.

E) The Bullish distortion Alert :

The bullish distortion is triggered when you have :
- The price is going down (an down bar)
- The number of limit orders cancelled is more important on the offer side, than on the bid side (building a weakness on the offer side)

Note to notice that : if this weakness side identified is really the weakest side ; it will cost less expensive to push the price higher, than to push the price lower.. Think about it and think about what does it mean on a slippage view.

On this screenshot, you can see a very good combination of two alerts triggered together at the same time and in the same bar : there is a bullish distortion combined with an HFT buy program. It's a very powerful signal.

7) How can i customize my QuantMap ?

- The advantage of the **QuantMap** tool is that you can almost all configure and change/adapt your own settings and parameters, depending on your technical needs, and on the instrument you are trading. You can add, remove, or hide any technical indicators and studies you want.
- If you want to remove the display of a technical studies, I suggest you to just hide it in order to not perturb the efficiency of other studies or alerts.
- If you want to change the color of the text/number and the color of your **QuantMap** background, click on **Chart** menu, then click on **Graphics Settings**. Change the chart text color and the background color or police/size and click on **Apply** and **Ok**.
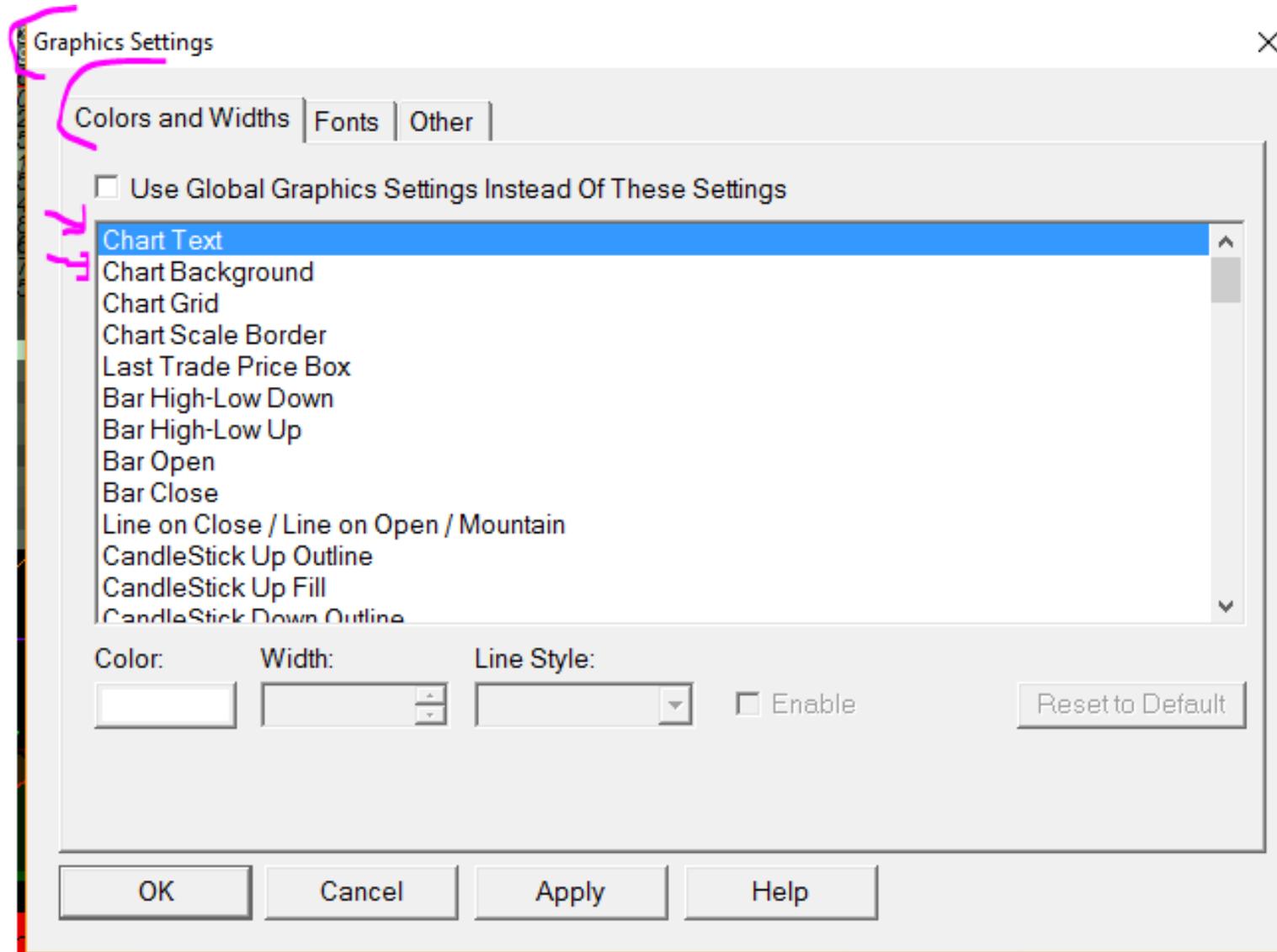
- To change the quantity police displayed on the heatmap, click on **Chart** menu, go to **Graphic Settings** chart and click on '**Fonts**'.
- You will find '**Chart Text**' and '**DOM Quantities/Sizes**' : click on **Select** to change the police/size you need.
- Click on **Ok** (Police), click on **Apply** and **Ok** (Graphics Settings).
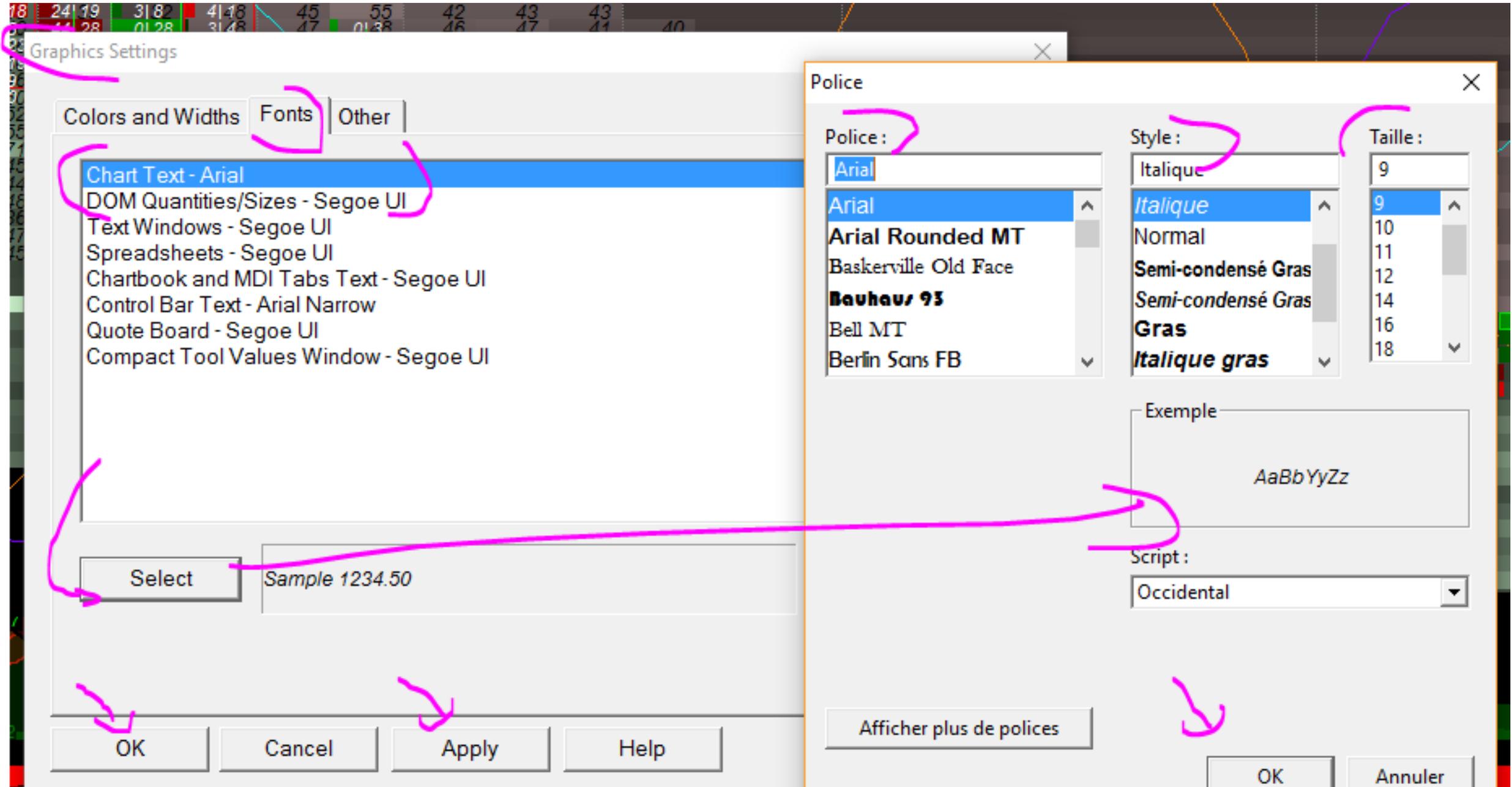
- To change the size of your footprint number, right click on your **QuantMap** and click on **Studies**.
- Go to **Studies to Graph**, double click on « 30. Footprint Bar . ID15 » to open the settings window.
- Click on **Font Size**, change the number, click on **Apply** and **Ok**(Study Settings), then click on **Apply** and **Ok** (Chart Studies).

- You can also change the parameters of each alerts to adapt the right settings to the right intrument : for example, if you want to change the amount of the alert 'bid L1 added ' you have just to **right click** on your **QuantMap**, and click on **studies**.
- Then, find the alert named : '**94 : Bid L1 Replenished . ID : 109** ' and double click on it. A new window will open (studies setting Bid L1 replenished) : click on Alerts and modify the formulas at your needs.
- You can also check into the studies to graph list on which studies/technical indicator each SGCode is matching with.