SlogTrader

The slogtrader application is intended as a learning exercise using modern C#/.NET, in a multithreaded application, as well as being a specific learning exercise in WPF. We identified Rx and SignalR as high-level APIs that I should also get some familiarity with – these will be factored into the next phase(s). It has also served as my introduction to financial trading.

Phase 1.

Demonstrable UI elements

* Watchlist - a grid of pricing information for some user-defined subset of the available instruments (user adds instruments manually)
* (Spot) Trading window – a custom control with updating prices and support for buy/sell
* Trade blotter – showing the trades that have been done
* Open positions – showing open positions
* Account summary

In order to give myself some actual logic to write (there isn’t much involved configuring WPF properties), my idea was to implement a little simulation of the Forex market, driven by the relative strengths of currencies vs the USD. As the software spins up, the major currencies are initialised with a realistic dollar rate (from 07/05/2014), and, randomly, an up/down/sideways trend that will persist for a pre-determined (random) amount of time. A timer is used to service random currency fluctuations, which drives the calculation of instrument prices.