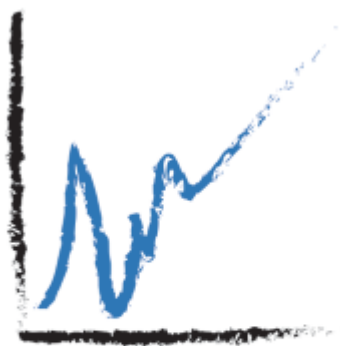


TCA Report / generated by tcapy



Cuemacro

@cuemacro.com

<https://www.cuemacro.com>

Powered by tcapy Python library

<https://www.github.com/cuemacro/tcapy>

Jun 28 2020 13:11

Introduction

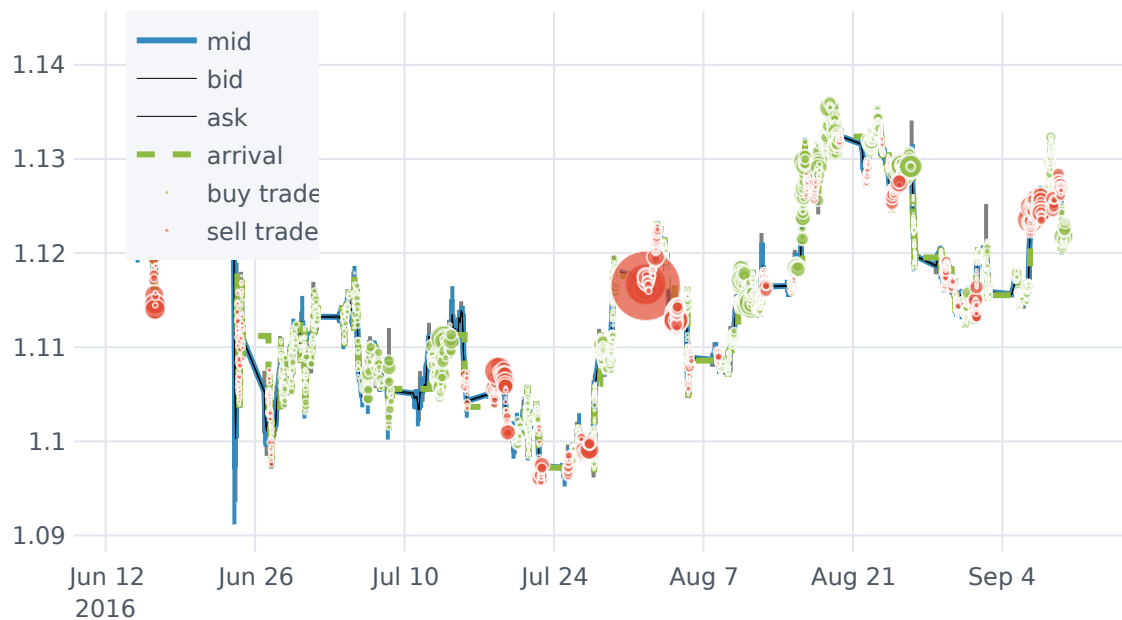
See the below charts for results

tcapy parameter summary

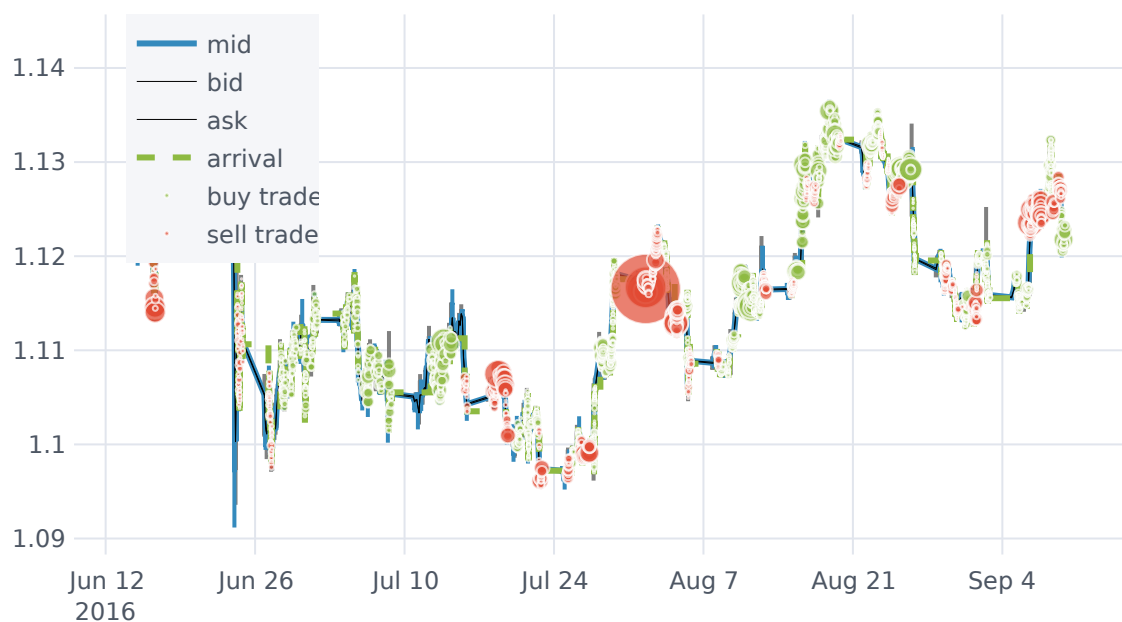
Ticker	EURUSD
Date	2016-06-15 00:00:00+00:00 - 2016-09-10 00:00:00+00:00
Metric	slippage, transient market impact & permanent market impact

Markets and trade/order charts

EURUSD trades

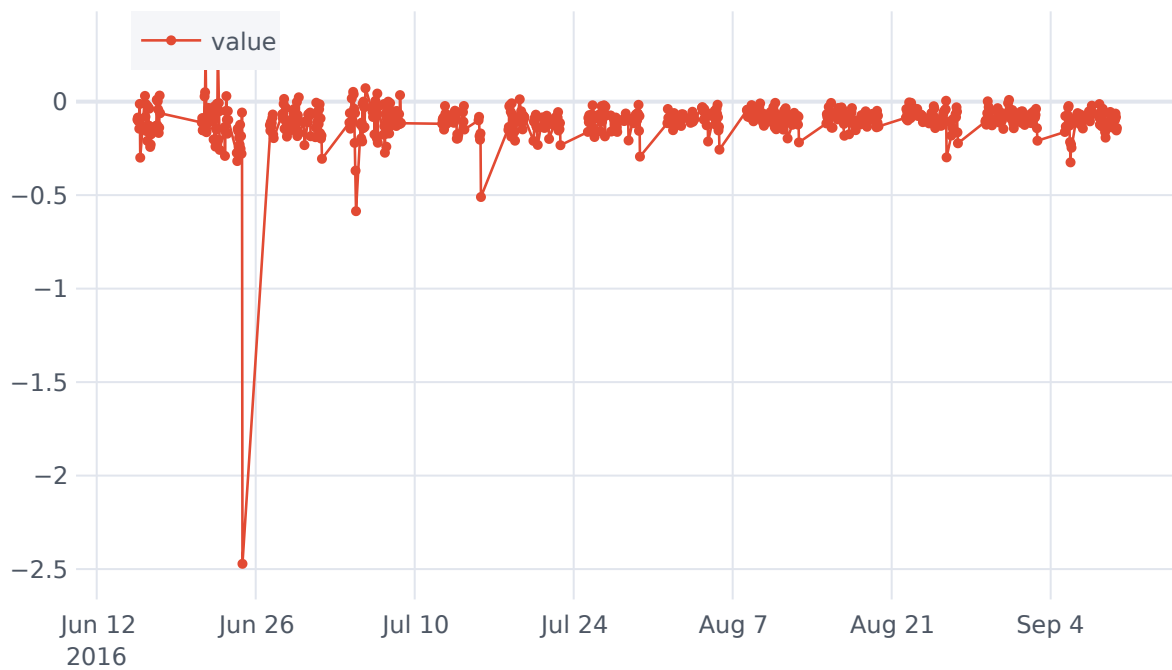


EURUSD orders

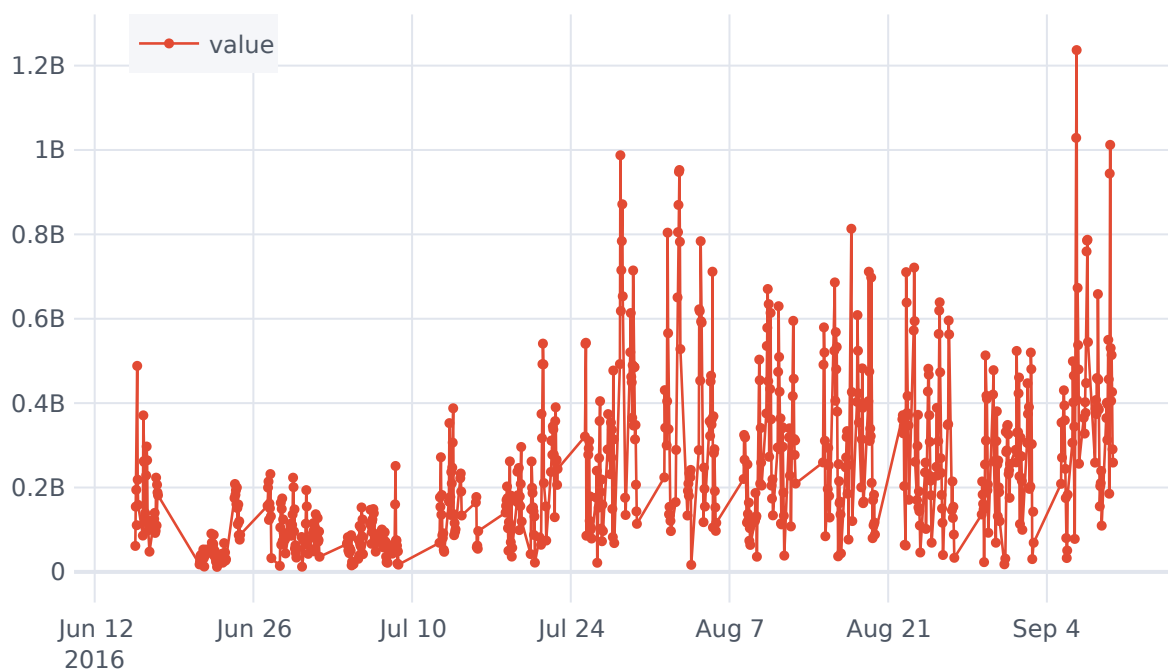


Timeline charts

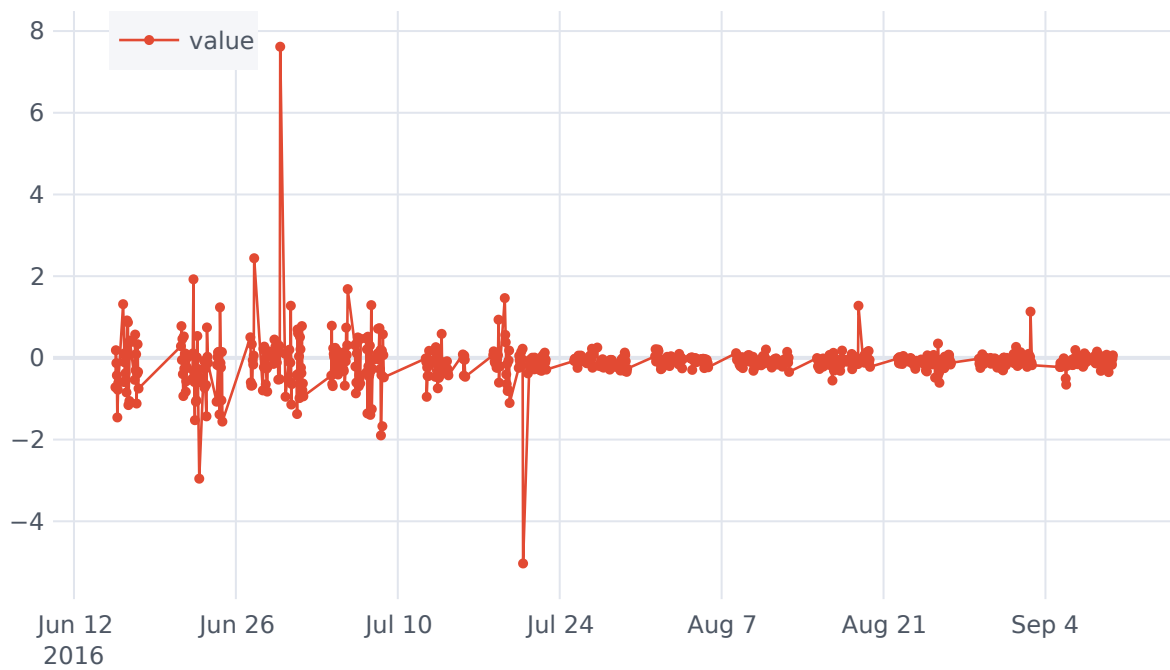
Trades slippage by/mean datehour/all



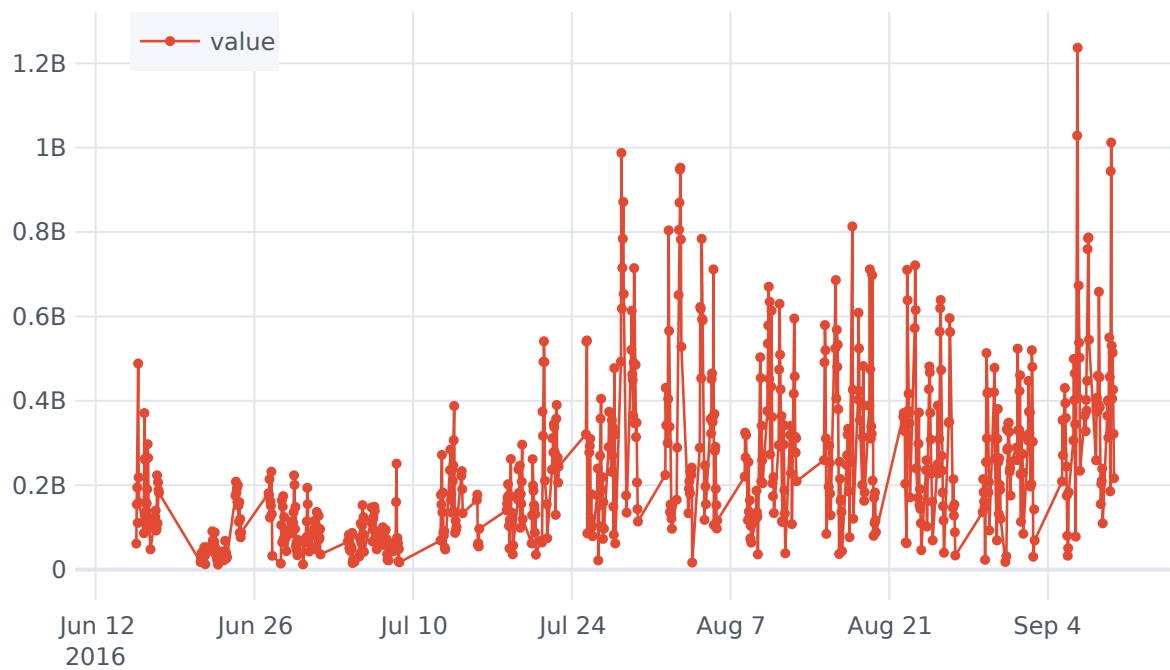
Trades executed notional in reporting currency by/sum datehour/a



Orders slippage by/mean datehour/all

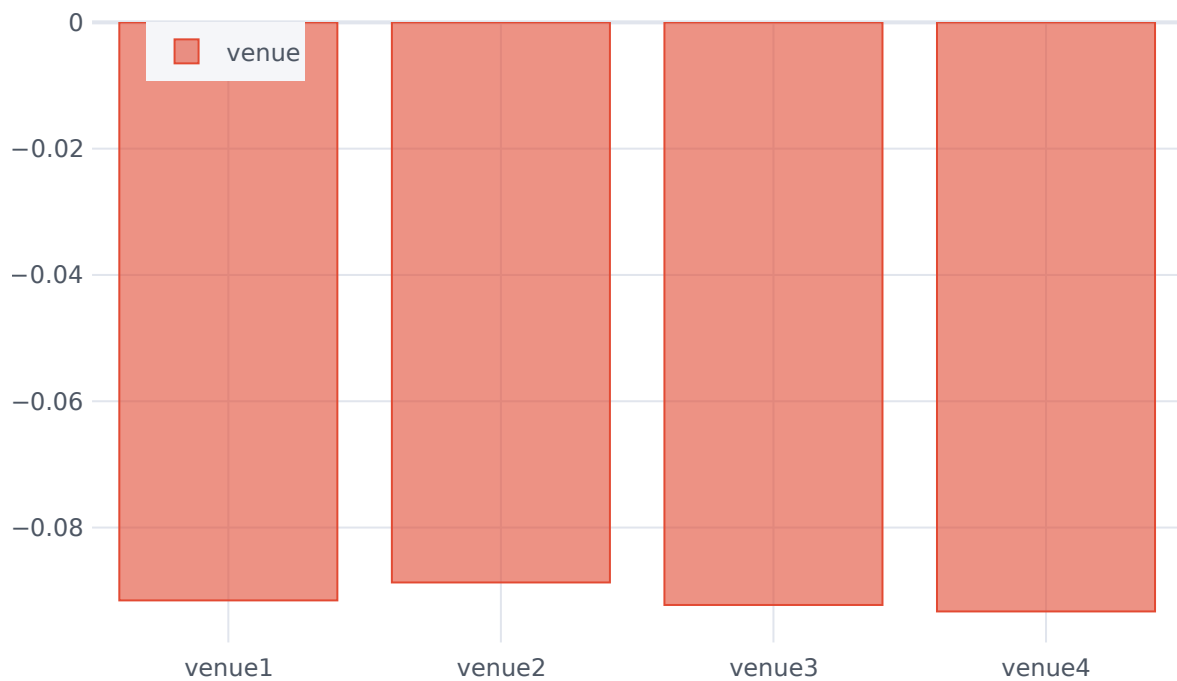


Orders executed notional in reporting currency by/sum datehour/all

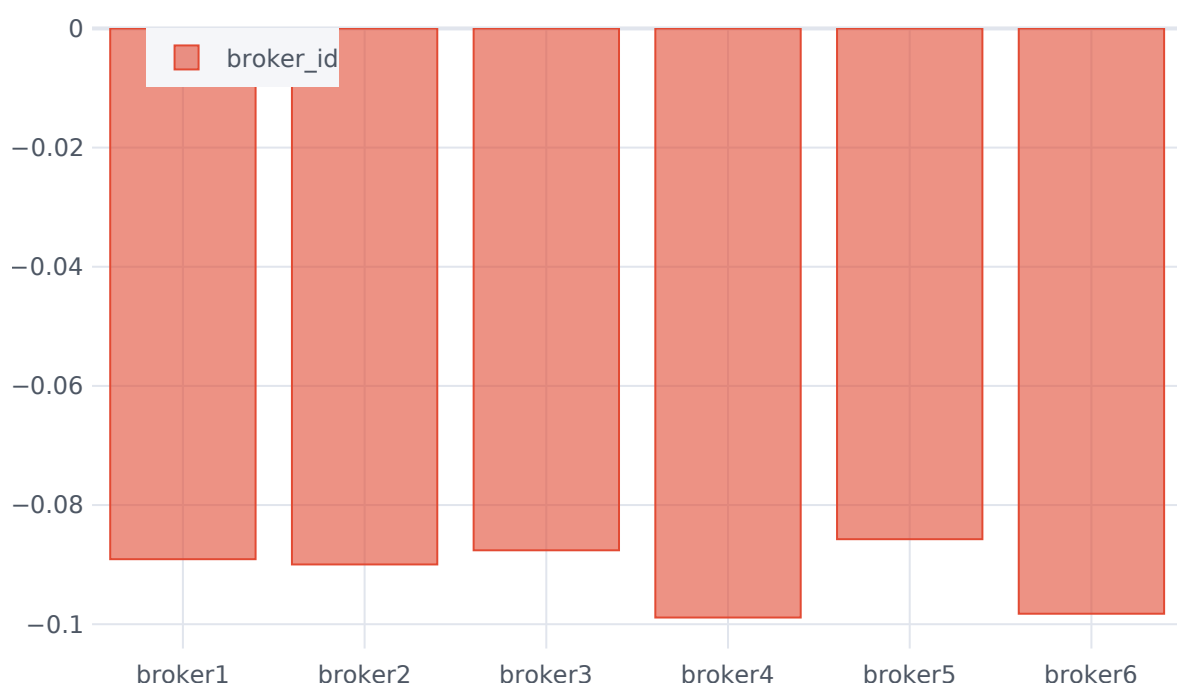


Bar charts

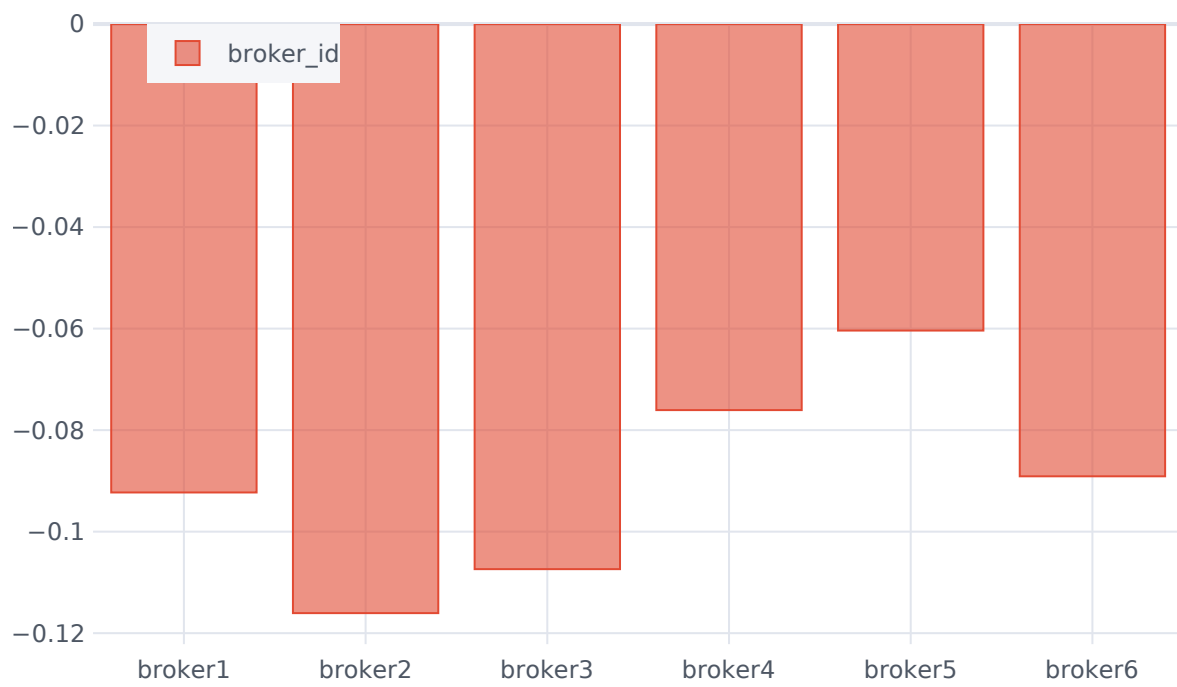
Trades slippage by/mean/venue



Trades slippage by/mean/broker id

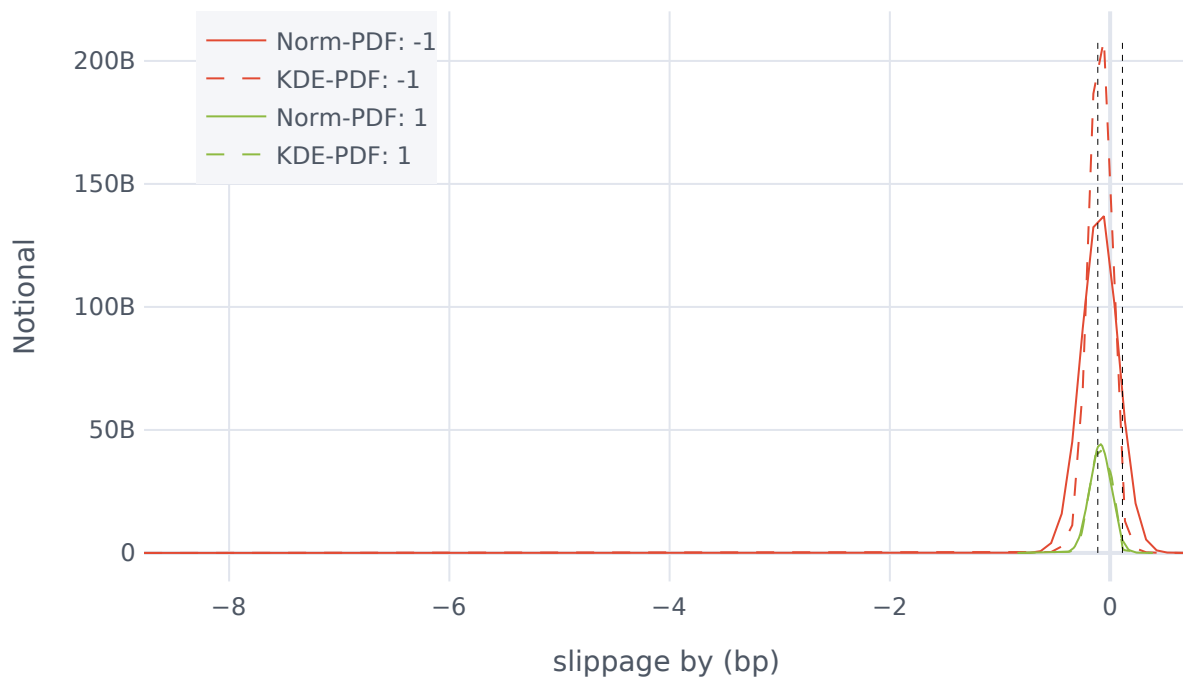


Orders slippage by/mean/broker id

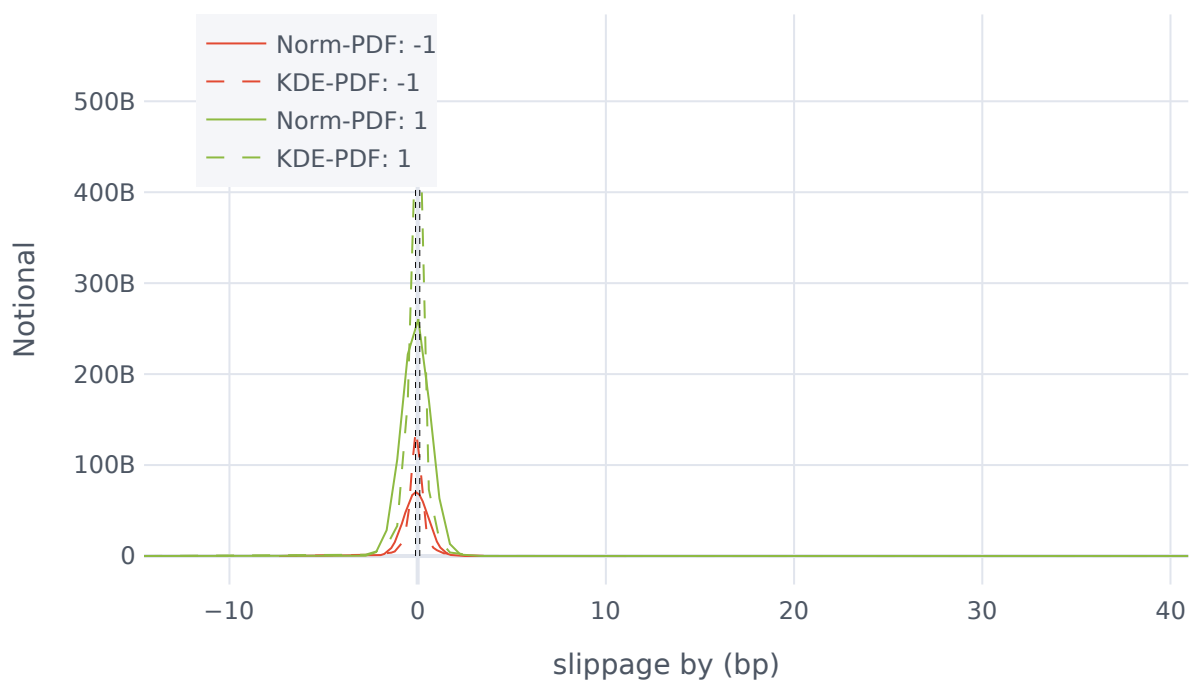


PDF charts

Trades slippage by/pdf/side PDF

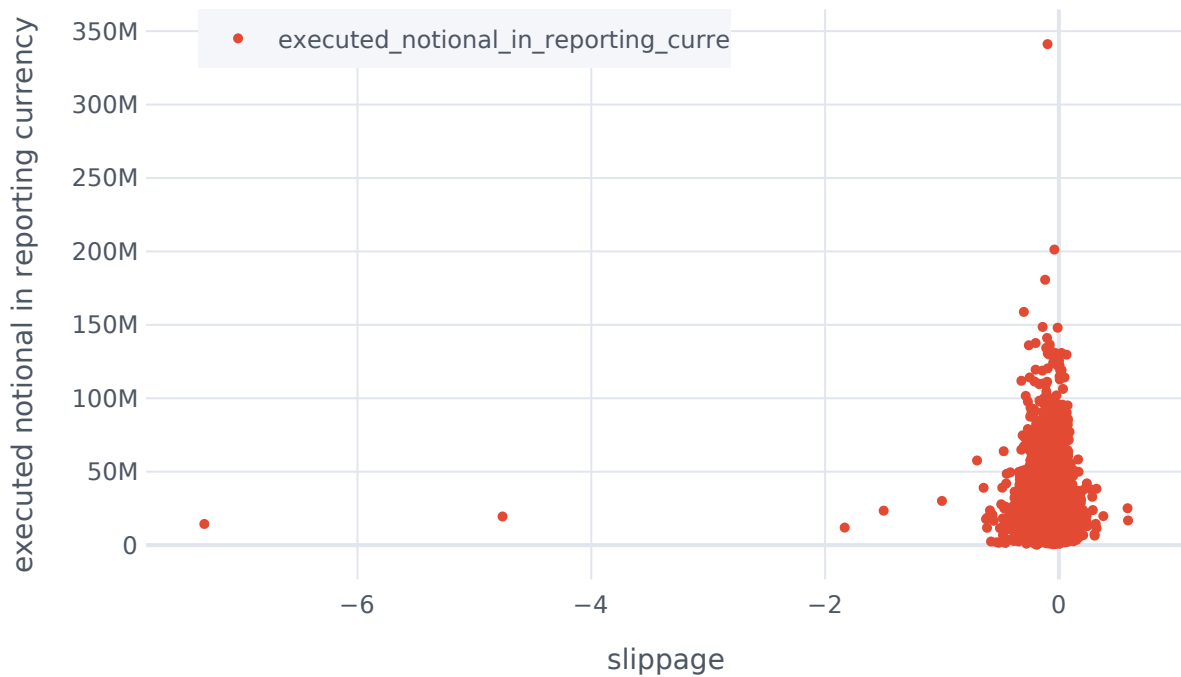


Orders slippage by/pdf/side PDF

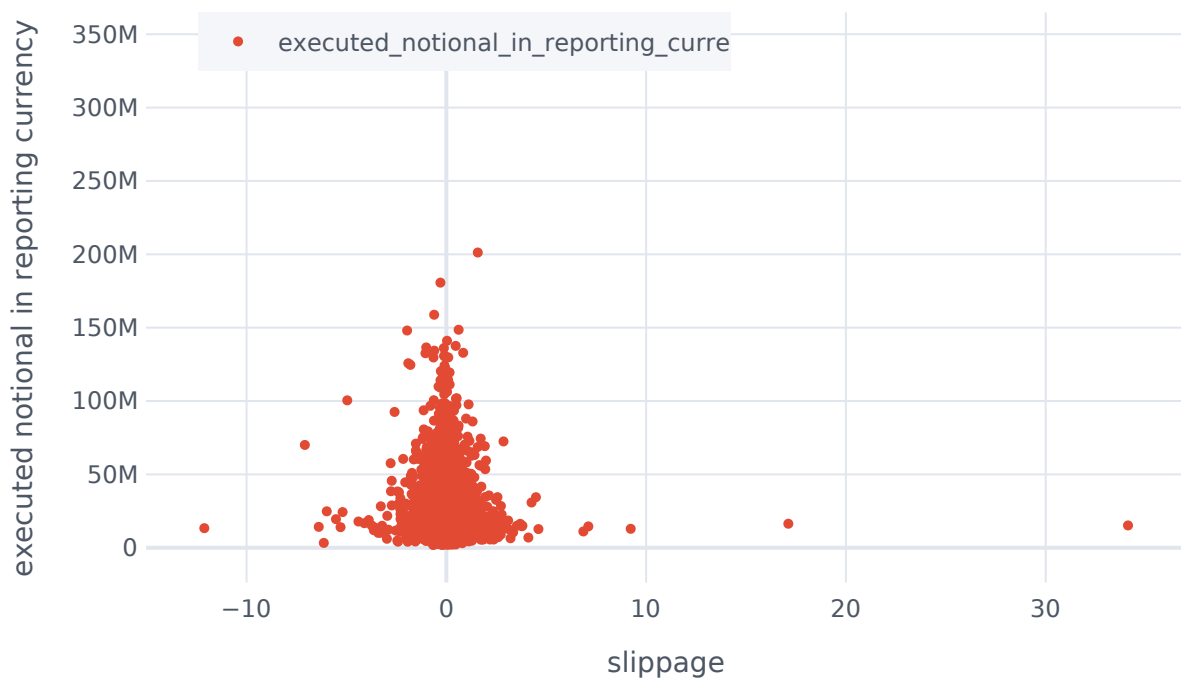


Scatter charts

Trades slippage vs executed notional in reporting currency



Orders slippage vs executed notional in reporting currency



Heatmap charts

Trades slippage & transient market impact by/mean/venue & ticke

