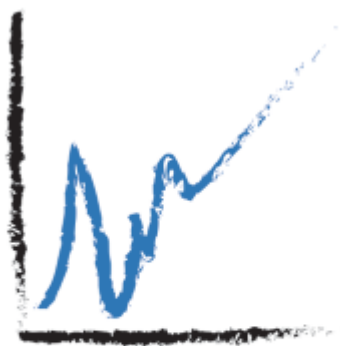


# TCA Report / generated by tcapy



***Cuemacro***

@cuemacro.com

<https://www.cuemacro.com>

Powered by tcapy Python library

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

# Introduction

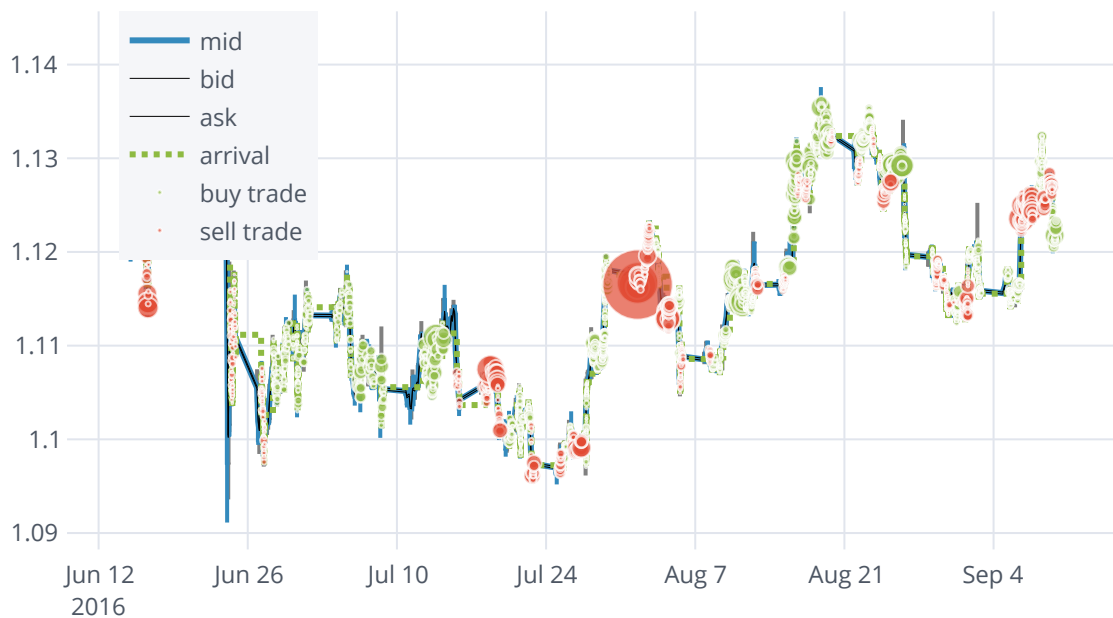
See the below charts for results

# tcapy parameter summary

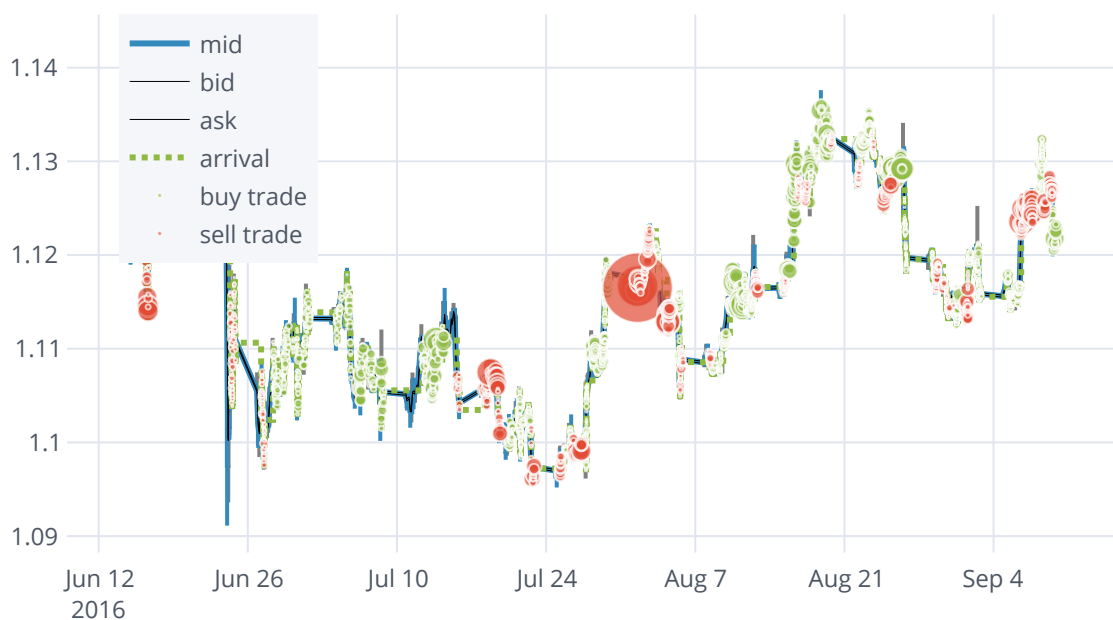
Ticker	EURUSD
Date	2016-06-15 00:00:00+00:00 - 2016-09-10 00:00:00+00:00
Metric	slippage, transient market impact & permanent market impact

# Markets and trade/order charts

EURUSD trades

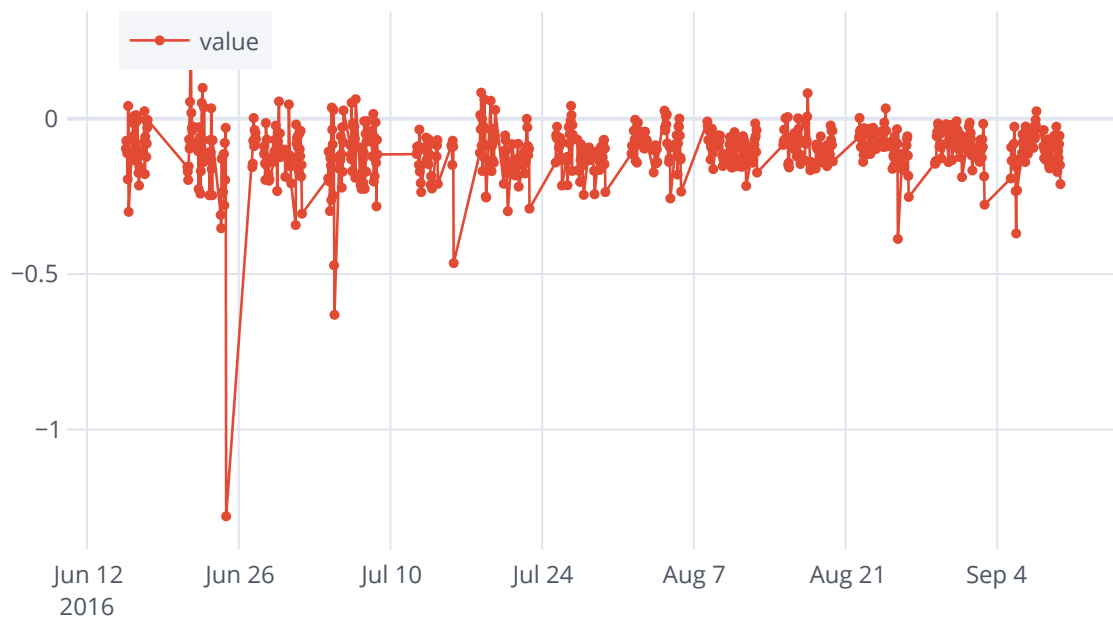


EURUSD orders

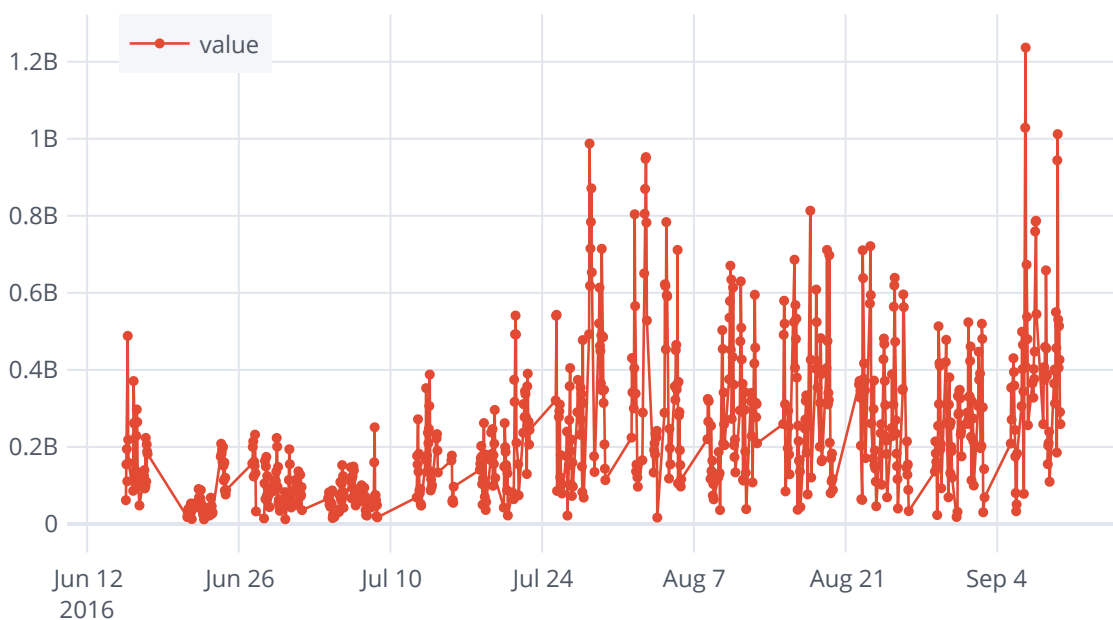


# Timeline charts

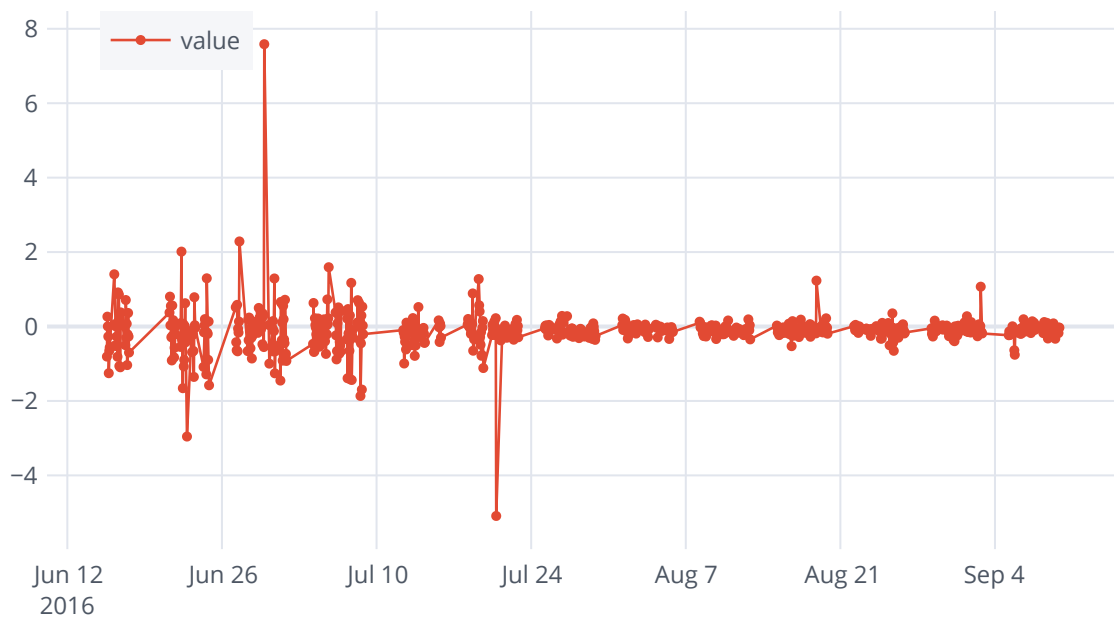
Trades slippage by all



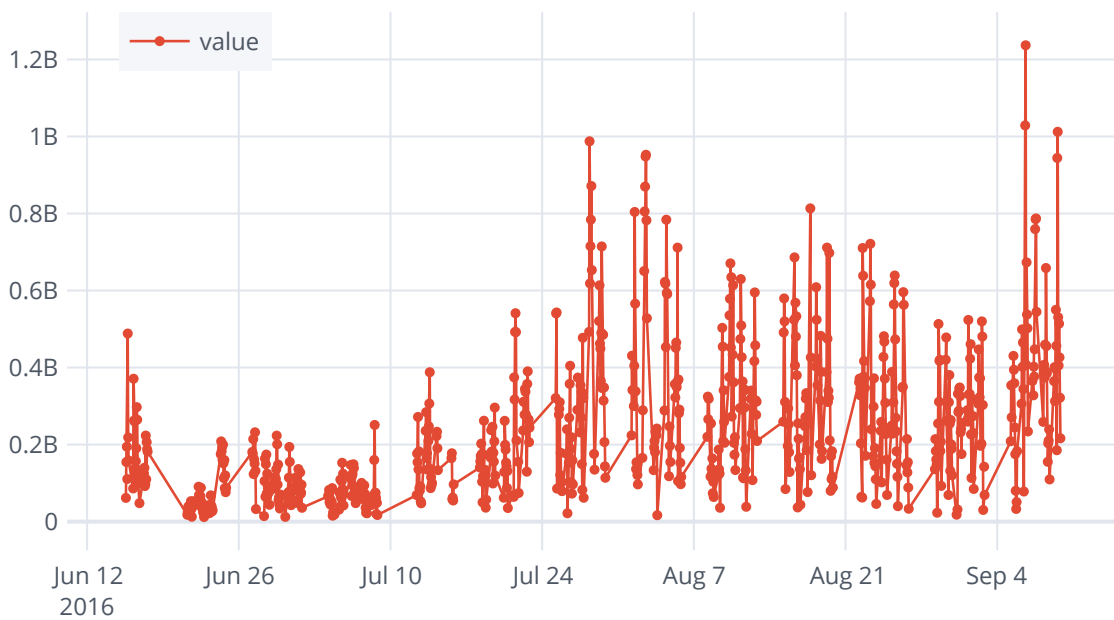
Trades executed notional in reporting currency by all



## Orders slippage by all

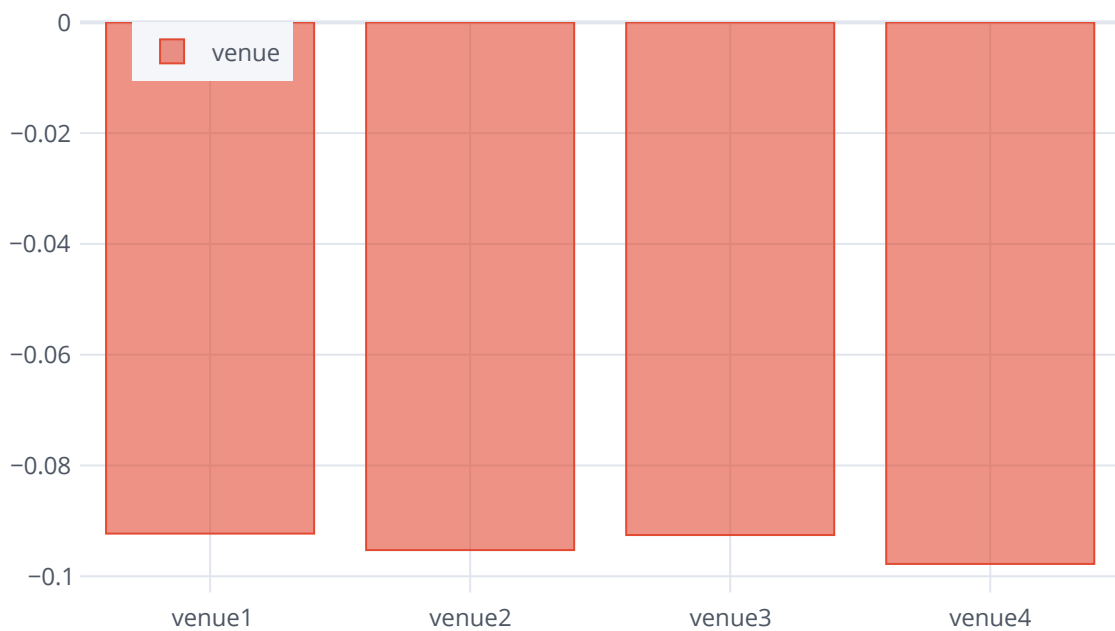


## Orders executed notional in reporting currency by all

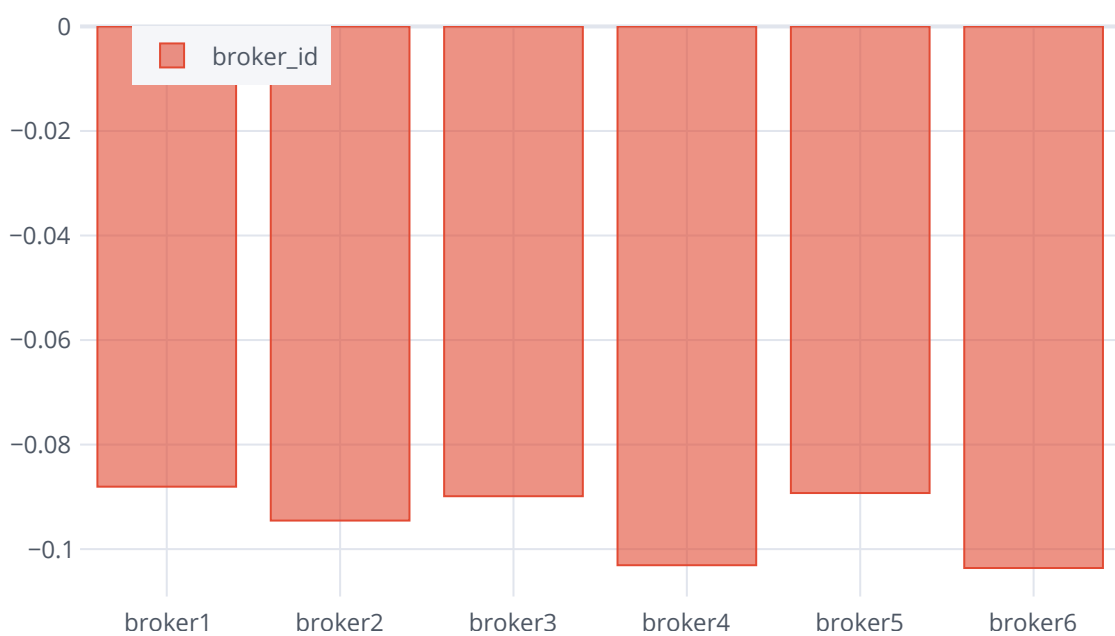


# Bar charts

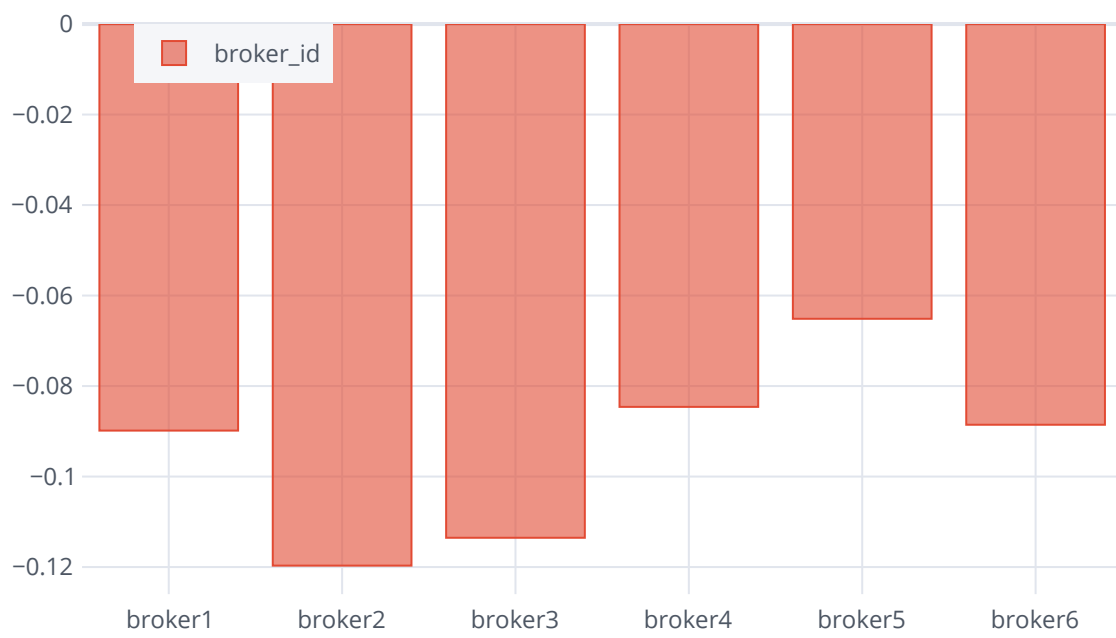
Trades slippage by venue



Trades slippage by broker id



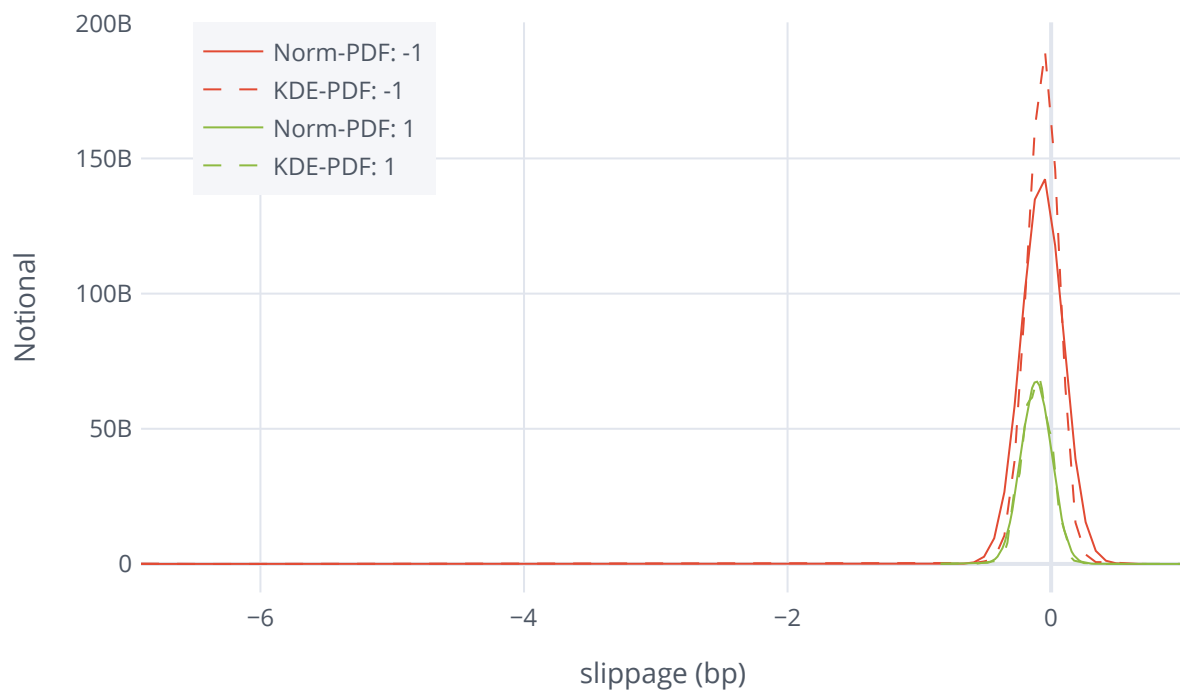
Orders slippage by broker id



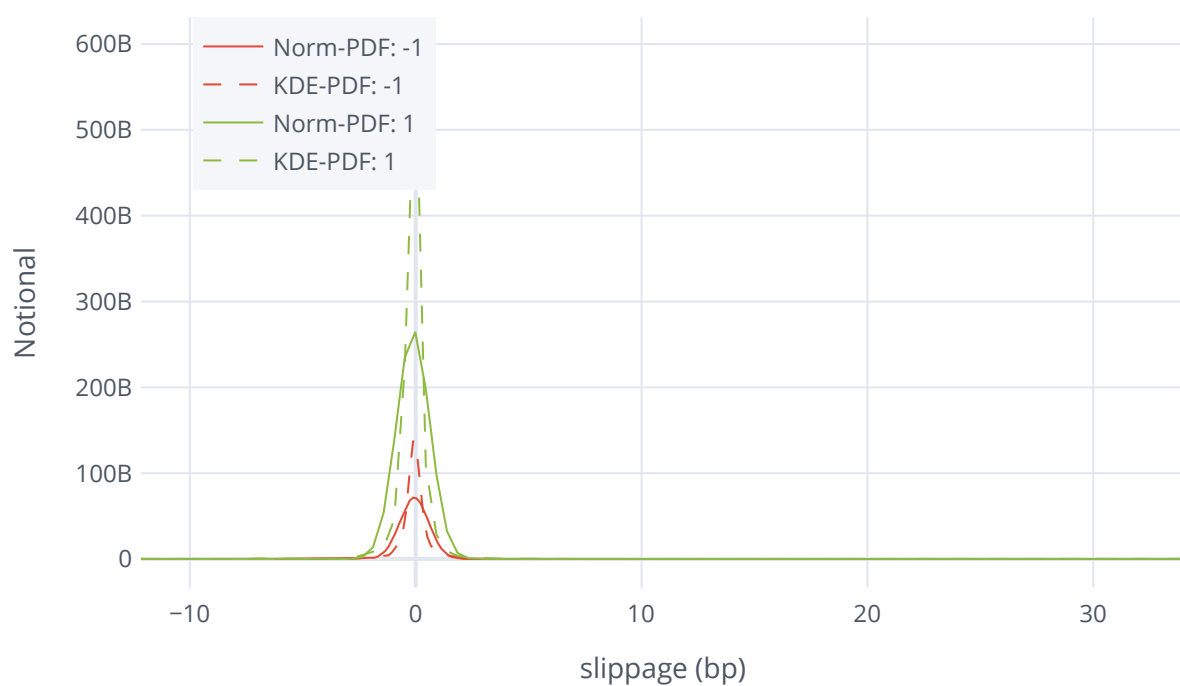


# PDF charts

## Trades slippage by side PDF

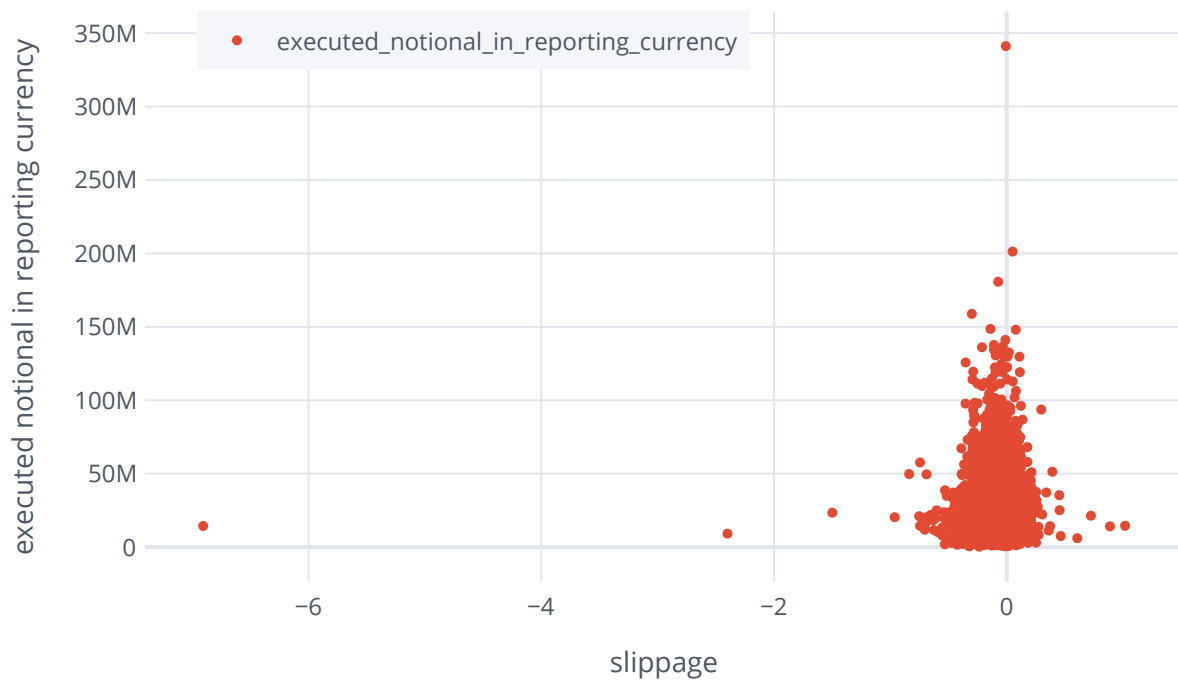


## Orders slippage by side PDF



# Scatter charts

Trades slippage vs executed notional in reporting currency



Orders slippage vs executed notional in reporting currency

