TCA Report / generated by tcapy

Cuemacro

@cuemacro.com
https://www.cuemacro.com
Powered by tcapy Python library
https://www.github.com/cuemacro/tcapy

Apr 05 2020 18:29

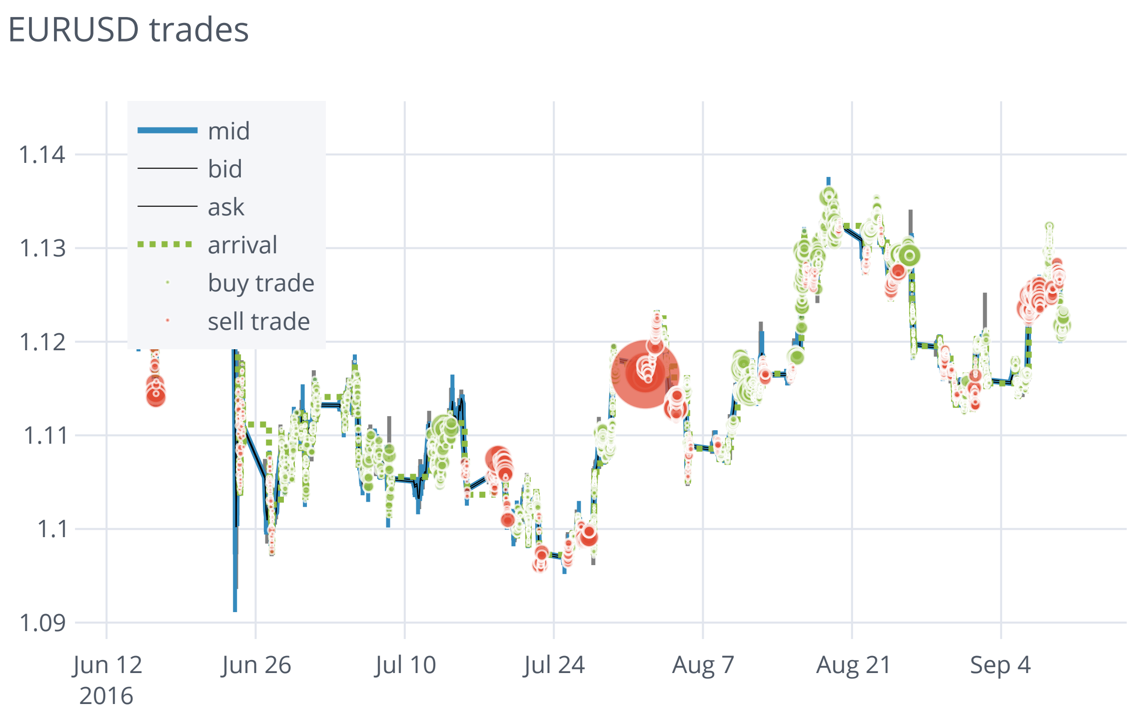
Introduction

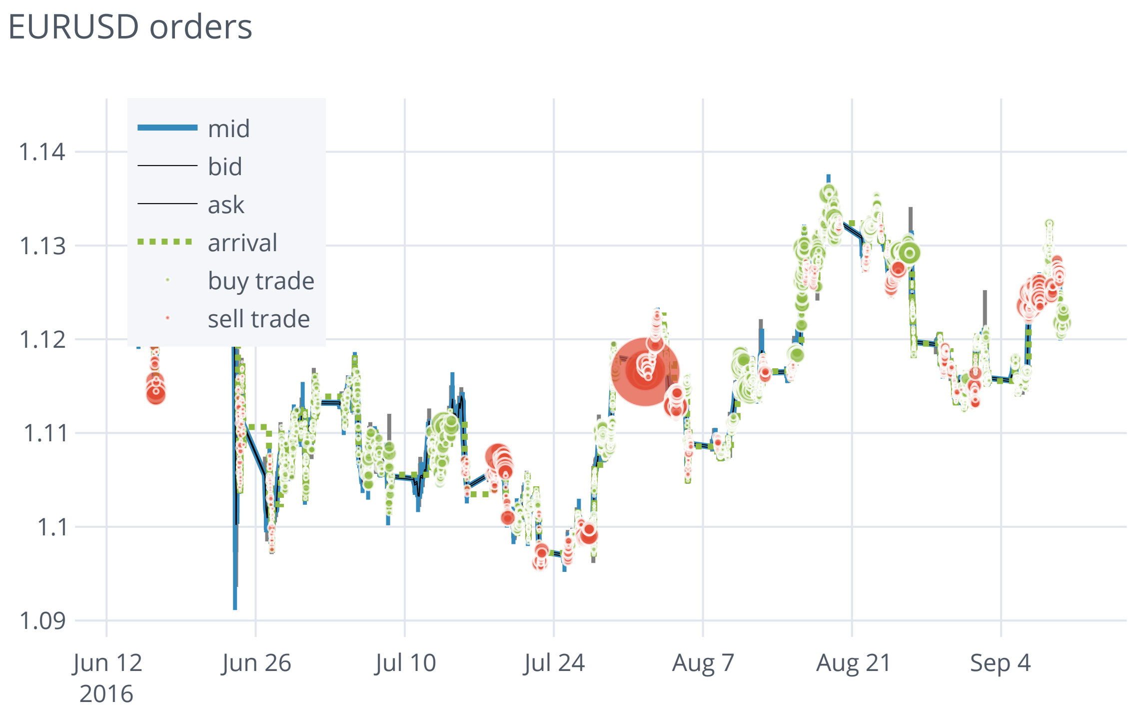
See the below charts for results

tcapy parameter summary

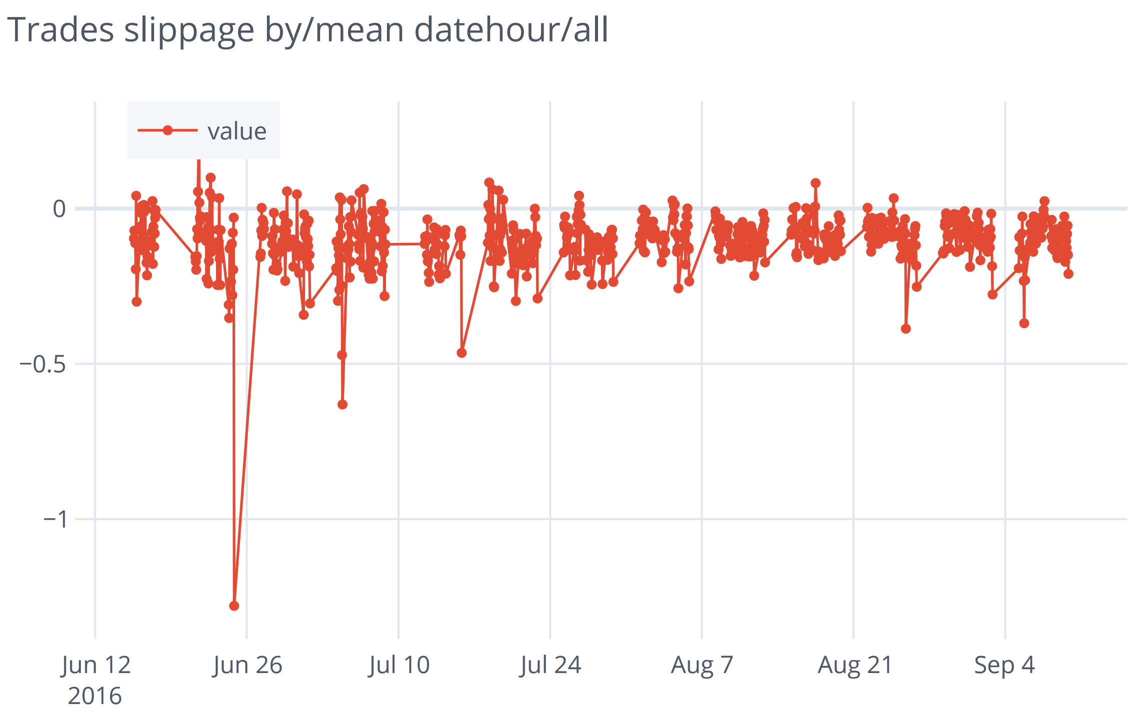
Ticker	EURUSD
Date	2016-06-15 00:00:00+00:00 - 2016-09-10 00:00:00+00:00
Metric	slippage, transient market impact & permanent market impact

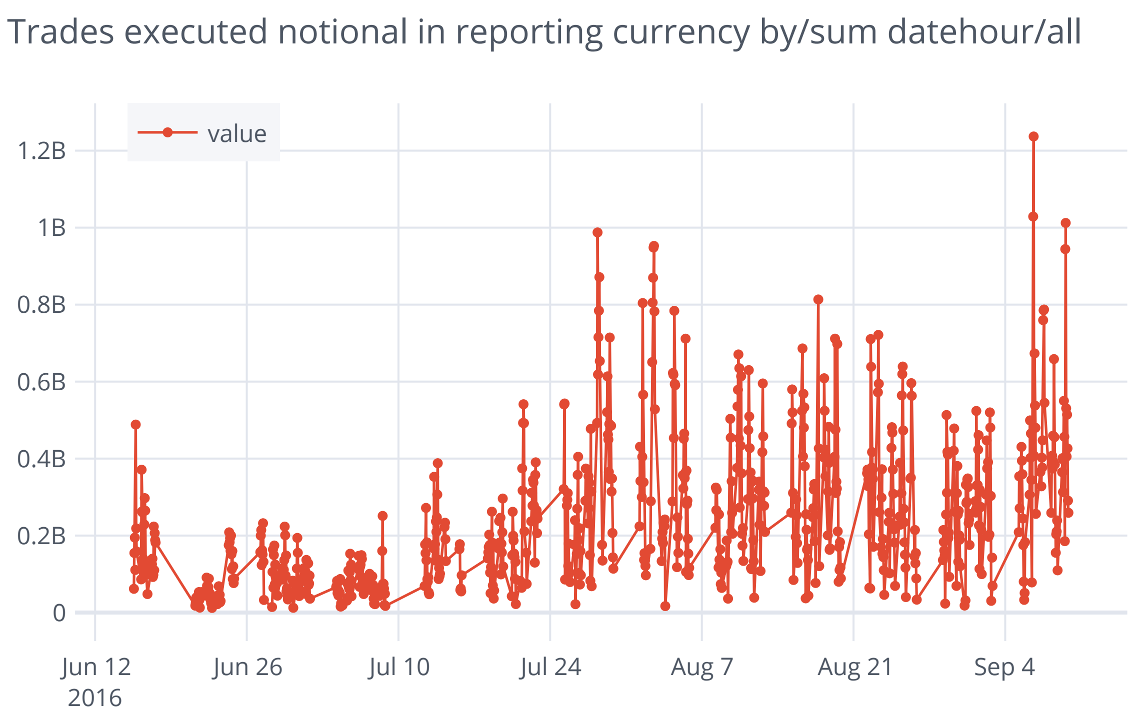
Markets and trade/order charts



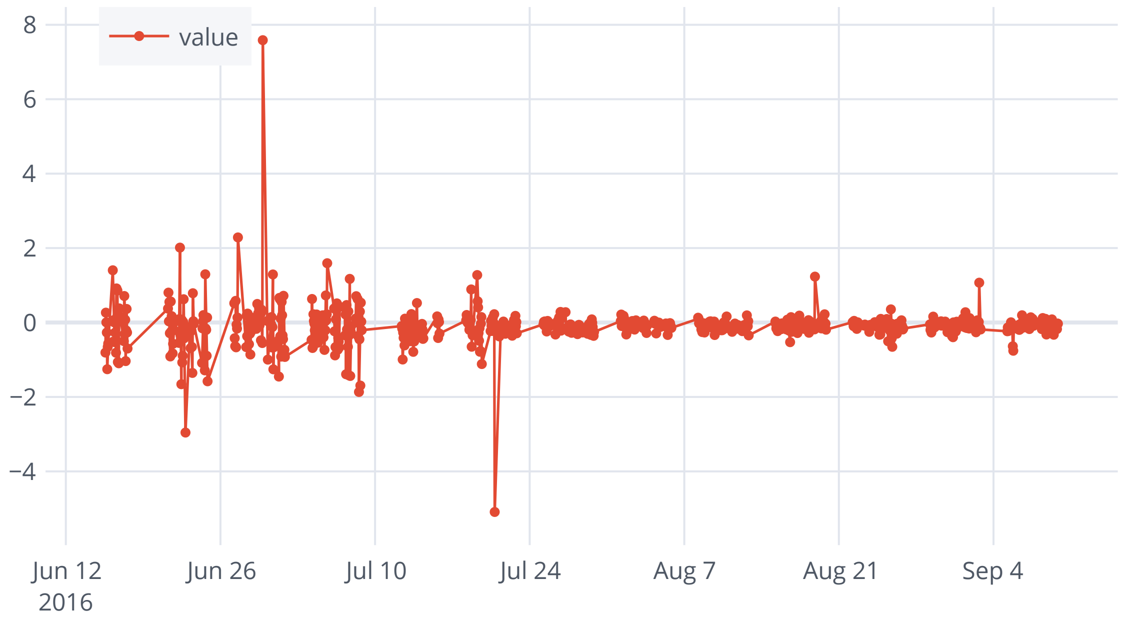


Timeline charts

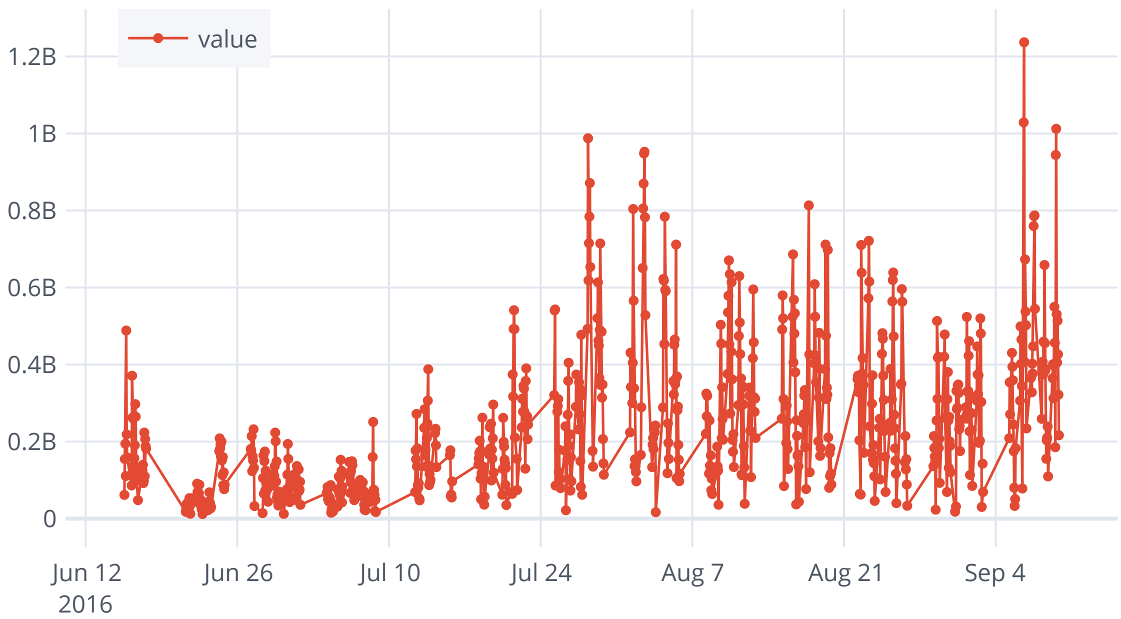




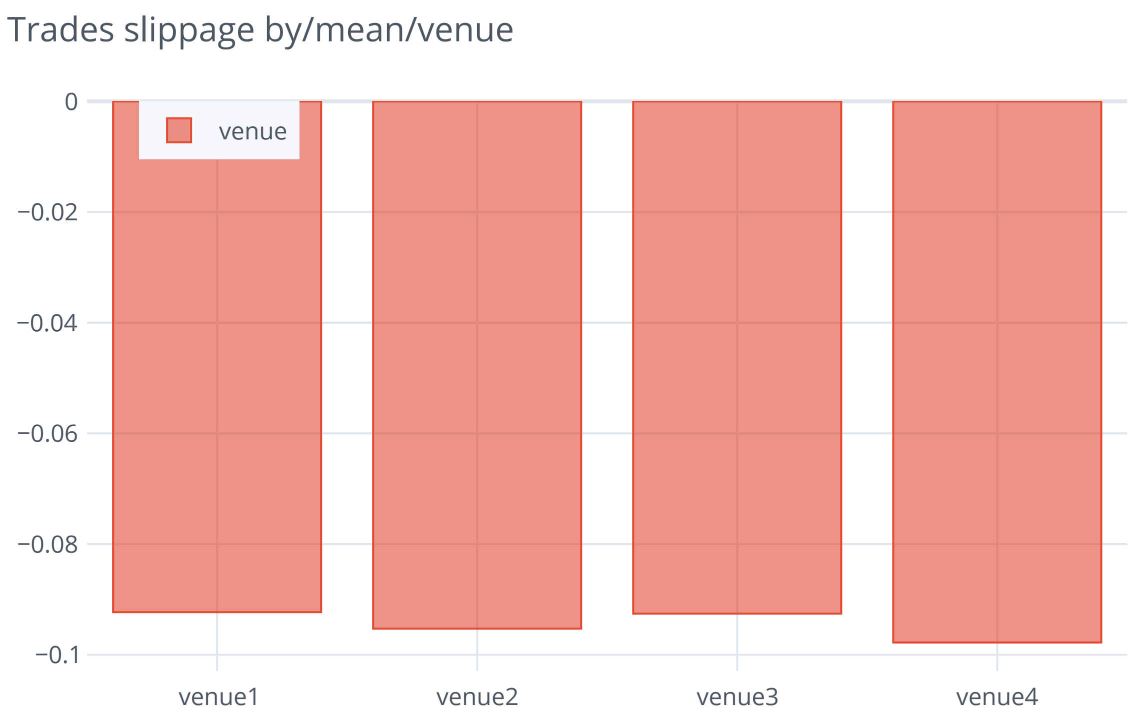
Orders slippage by/mean datehour/all

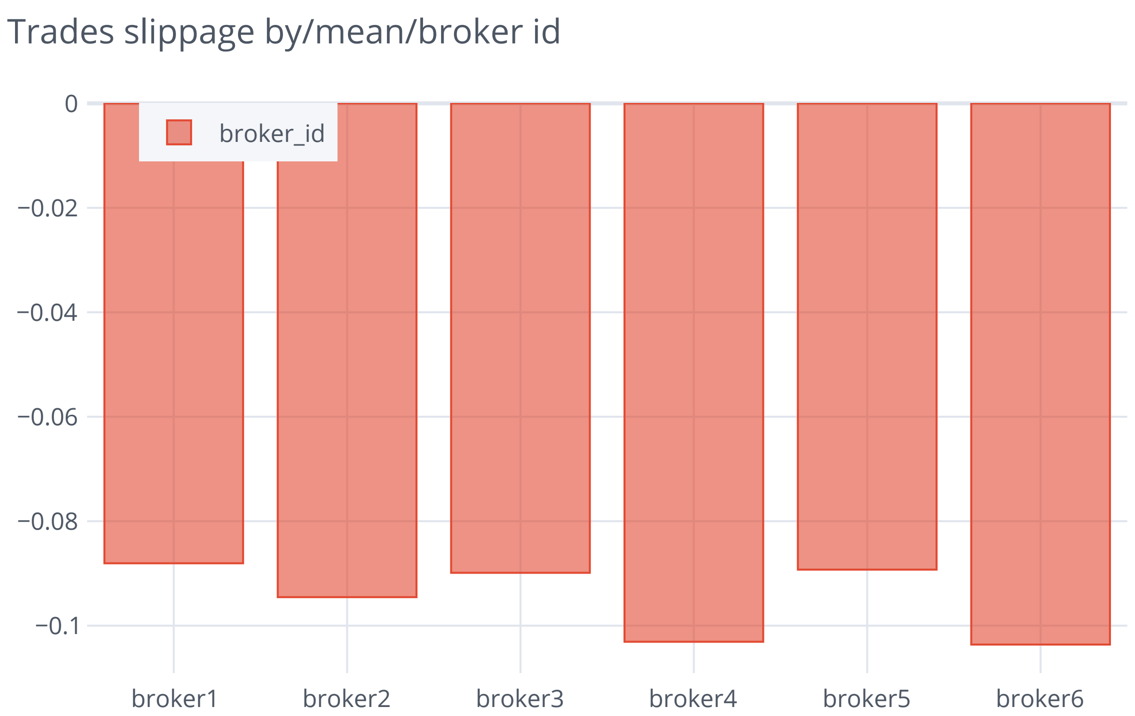


Orders executed notional in reporting currency by/sum datehour/all

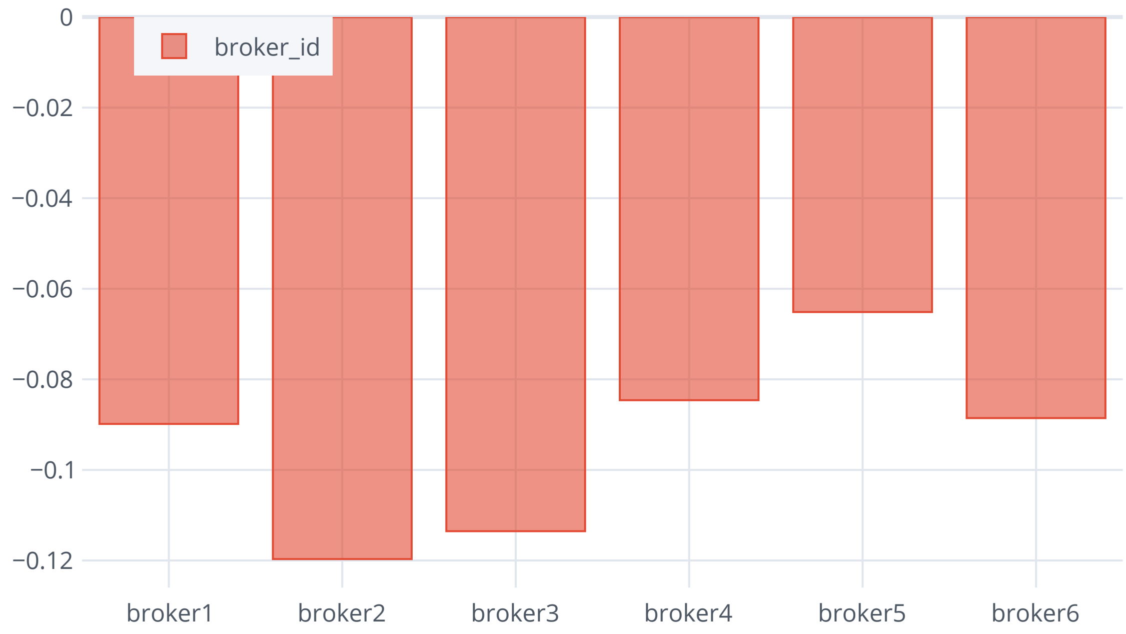


Bar charts

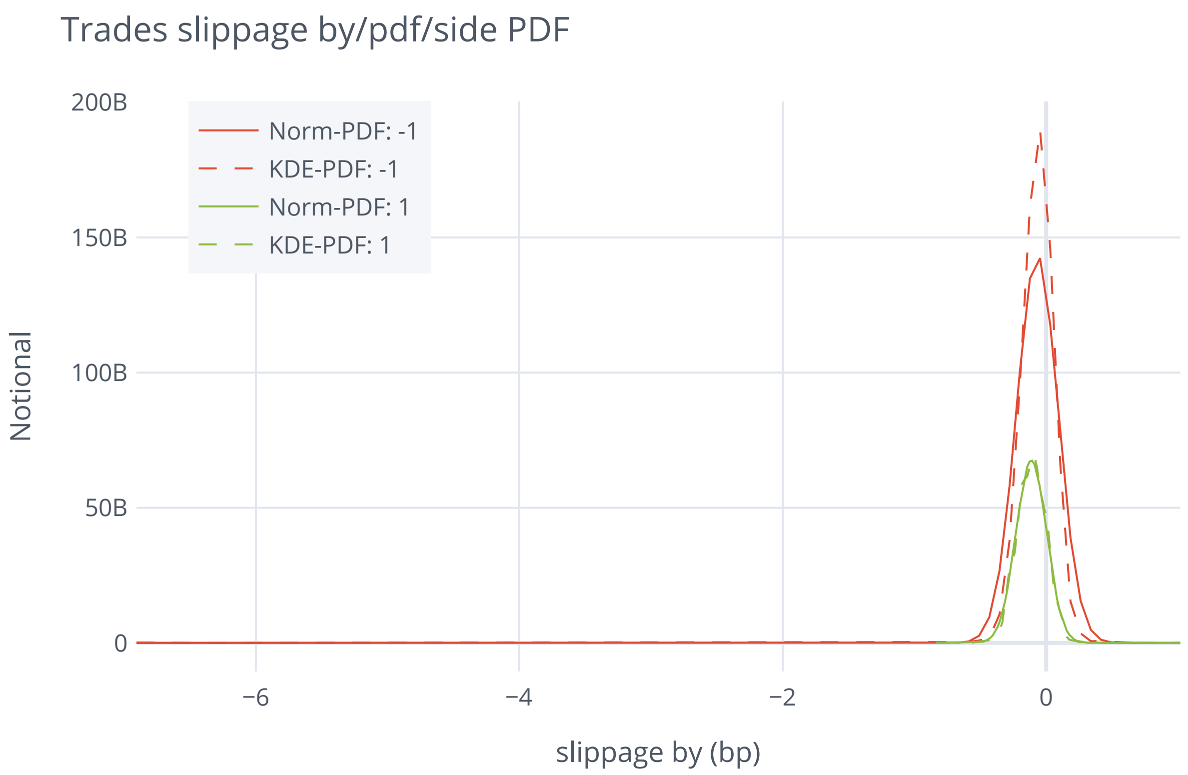

Trades slippage by/mean/venue
venue
0
−0.02
−0.04
−0.06
−0.08
−0.1
venue1
venue2
venue3
venue4

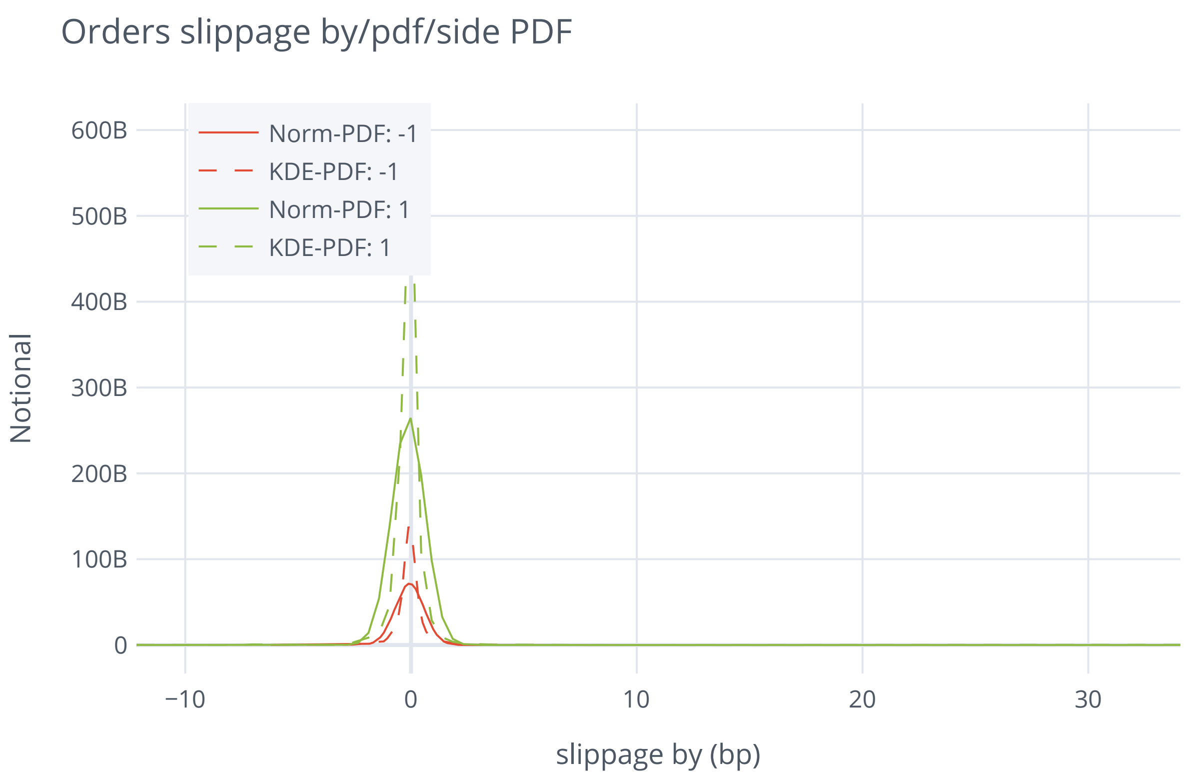

Trades slippage by/mean/broker id
broker_id
0
−0.02
−0.04
−0.06
−0.08
−0.1
broker1
broker2
broker3
broker4
broker5
broker6

Orders slippage by/mean/broker id



PDF charts


Trades slippage by/pdf/side PDF
Norm-PDF: -1
KDE-PDF: -1
Norm-PDF: 1
KDE-PDF: 1
200B
150B
100B
50B
0
Notional
−6
−4
−2
0
slippage by (bp)


Orders slippage by/pdf/side PDF
Norm-PDF: -1
KDE-PDF: -1
Norm-PDF: 1
KDE-PDF: 1
600B
500B
400B
300B
200B
100B
0
Notional
−10
0
10
20
30
slippage by (bp)

Scatter charts