

Algorithmic Trading Platform — Canonical Architecture

Data

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|--------------------|----------|----------|----------|
| Asset / Instrument | Universe | Datasets | Features |
|--------------------|----------|----------|----------|

Research

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|----------|-----------------------------|---------|--------|
| Screener | Factors (Return Hypotheses) | Signals | Regime |
|----------|-----------------------------|---------|--------|

Portfolio

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|------------------------|------------|-------------|
| Portfolio Construction | Risk Model | Constraints |
|------------------------|------------|-------------|

Execution

| | | | |
|--------|-----------|--------|-----------|
| Orders | Execution | Trades | Positions |
|--------|-----------|--------|-----------|

Monitoring

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|-----|---------|------------|---------------|
| PnL | Metrics | Monitoring | Feedback Loop |
|-----|---------|------------|---------------|

Appendix — Definitions

Feature — measured property of an asset at a point in time

Factor — hypothesis about expected returns

Signal — opinion derived from features

Screener — binary eligibility gate

Portfolio — capital allocation across assets

Execution — conversion of intent into trades

Monitoring — observation and control of live behavior

Facts are not opinions. Opinions are not allocations. Allocations are not executions.