

Algorithmic Trading Platform — Canonical Architecture

Data

Asset / Instrument	Universe	Datasets	Features
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Research

Screeners	Factors (Return Hypotheses)	Signals	Regime
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Portfolio

Portfolio Construction	Risk Model	Constraints
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Execution

Orders	Execution	Trades	Positions
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Monitoring

PnL	Metrics	Monitoring	Feedback Loop
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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.