

Cuemacro FX TCA library / tcapy

Transparent transaction cost analysis tool – opening the black box

- Understand the cost of your trading to save money and for compliance
- tcapy runs transaction cost analysis on your trade data versus the market
- Calculates metrics to understand trading costs like
 - slippage, market impact and implementation shortfall
 - benchmarks like TWAP and VWAP
- Compare trading costs across different brokers, venues, algos etc.
- Deploy tcapy on your own internal servers within your corporate firewall and keep your trade history private
- tcapy enterprise licence includes
 - access to 100% of the source code, so it is fully modifiable and transparent
 - commercial support from Cuemacro for easier maintenance
 - a lightweight web GUI with visualisations of TCA
 - parallelisation to speed up computation
 - ability to call tcapy programmatically either directly or via RESTful API
 - interactive HTML report generator
- Written in Python leveraging frameworks like pandas
- Commission Cuemacro to add new features

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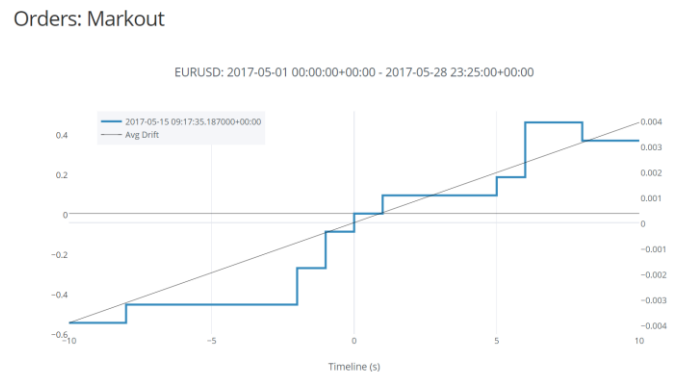
<http://www.cuemacro.com>

Get the cost benefits of outsourcing, whilst getting the transparency of having all the code

Plot your orders alongside benchmarks



Plot markouts for each trade

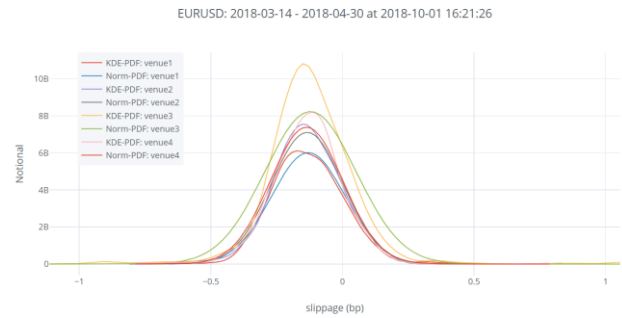
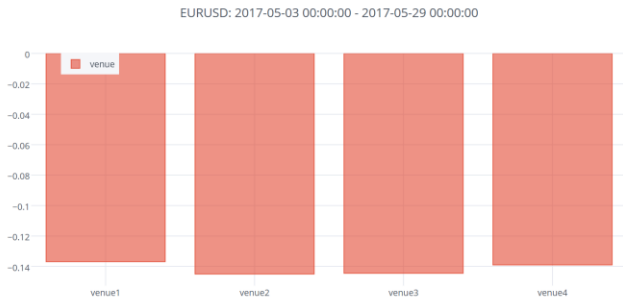
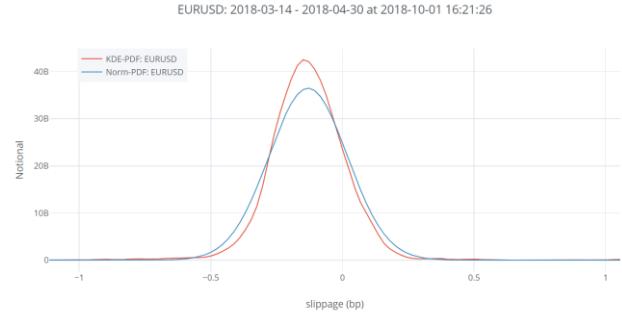
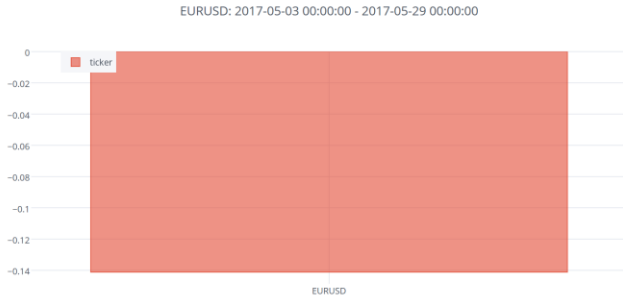


Compare trading costs by broker, venue & more

Understand the distribution of your trading costs

Aggregated Trader: Summary

Aggregated Trader: PDF fit (USD notional)

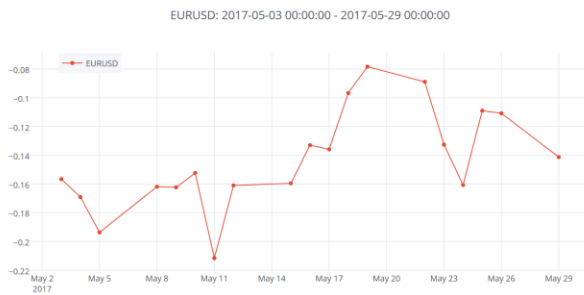


Understand how trading costs change over time

Flag anomalous trades for compliance

Aggregated Trader: Timeline

Compliance: Trade Outliers



	ticker	broker ID	algo ID	notional cur	exec not	exec not in rep cur	side	price	benchmark	slippage
2018-01-12 13:33:36.256667+00:00	EURUSD	broker2	algo4	EUR	60783754.0	73832202.0	1	1.214827	1.2147	-1.29
2018-01-12 15:57:43.283333+00:00	EURUSD	broker5	algo6	EUR	27854960.0	33837091.0	1	1.214907	1.2148	-1.21
2018-01-12 09:45:01.363333+00:00	EURUSD	broker3	algo2	EUR	43553817.0	52829474.0	1	1.213100	1.2130	-1.07
2017-12-22										

[Trade outliers CSV](#)

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