

EXEQUITION

Analytics



EMPOWER YOUR QUANTITATIVE TEAMS

We have decades of experience designing and delivering analytics for quantitative teams. Our framework is designed to meet the three core attributes of a trading research environment, to empower quant teams to improve both productivity and model development.

DATA QUALITY

Data must be curated, aligned, normalised and ready for use. This requires understanding of venues, aggregation rules, condition codes, tick sizes, corporate actions, auction identifiers and reference data etc. within the API layer.

EASE OF ACCESS

Data should be easily available, in detail or summarised by a range of metrics, accessible using intuitive APIs that facilitate flexible and customisable analysis.

SPEED

Speed of execution is critical to iterate through hypotheses as quickly as possible and determine what ideas or combinations hold the most value or predictive power. APIs should be highly performant to run back tests over large volumes of data as efficiently as possible.

Approach

Each analytic accepts a range of required and optional parameters configured to ensure consistency of behaviour across different venues.

Parameters are defined to maximise ease-of-use whilst offering total flexibility to more advanced users to customise calculations to their requirements.

Each analytic supports the calculation of multiples metrics, defined in a config-driven fashion making the addition of new metrics incredibly efficient. This easily extensible framework fast-tracks time to market as new requirements emerge.

Benefits

PRODUCTIVITY

Accelerate productivity of analysts to focus on modelling rather than the acquisition, curation and manipulation of data

SPEED OF ITERATION

Optimise development time by speeding up the iterative exploratory process with a wide range of metrics, accessible via intuitive APIs

FLEXIBILITY

Optional parameters allow users complete control over the data they retrieve, the filtering/aggregation options without duplication of effort.

FOCUS

By handling venue level specifics within the analytics, enable quants to focus on modelling concepts without the need for context switching.



OPTIMISE ALL PHASES OF MODEL DEVELOPMENT

A streamlined approach to facilitate simple and easy integration of the analytics into the quantitative research process, applying benefits at each distinct phase in the development of models through configurable and extensible APIs.

Exploration

For every idea that makes it to implementation stage, 10 will be rejected in the exploratory stage. The API needs to facilitate ease of exploration with a range of metrics that have sufficient flexibility to cover standard use-cases and enable analysts to iterate quickly through different ideas. At this point, the model is in the prototyping phase and a quick exploration of ideas is necessary. The analytics library helps to speed up this process allowing analysts to substitute metrics easily whilst testing ideas.

Research

Once the iterative process is complete, the idea will need to be tested across a much larger dataset. The priority here becomes speed of execution and performance of code so that analysts can determine the results of large-scale tests without wasting time. During the research phase, we want to ensure consistent results across venues whilst minimising context switching. By reducing the burden of market microstructure specifics, we can allow analysts to focus on the modelling concepts and avoid getting stuck in the detail.

Productionisation

Once an idea has been vetted and tested, you need to begin the effort to convert it from the language used for research (R/Python etc) into the language used in the production platform. Using the same library of analytics for both modelling and production can reduce both time of implementation and the likelihood of inconsistencies corrupting the process at this late stage. An analytics framework that operates seamlessly across both real time and historical data can fast track the productionisation of your idea, adding value to your trading process faster.



ABOUT US

ExeQution Analytics was founded with two goals

- To increase the efficiency and effectiveness of kdb+ analytic platforms across both buy and sell side trading organisations, empowering them to better understand the environment in which they operate, providing insight towards improved trading outcomes through fast and flexible analysis.
- To create a centre of excellence across both time series technology and trading analytics by mentoring a new generation of specialised analytics consultants to fill demand in a growing market. With 20+ years experience in this space, we are committed to developing skilled consultants who can design, deliver and support world-class analytic platforms.

We believe in

- Delivering on promises
- Our reputation for excellence
- A collaborative & co-operative approach
- Exceeding expectations
- Efficient solutions to complex problems

With extensive experience in kdb+ and a deep understanding of the market data and trading landscape, we have a proven track record of delivering expedient and efficient results to our clients. Utilise our expertise to augment your technology and trading analytics teams.



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Our core focus is to partner with clients to help unlock the power of data through kdb+ and increase the accessibility and usability of data and analytics across the trading lifecycle. We achieve this through close collaboration with in-house resources, sharing our knowledge, expertise and experience throughout the team.

Our consultants have expertise in the use of kdb+ and other technologies to facilitate quantitative research, market microstructure analysis, electronic trading, market making, best execution and compliance/surveillance needs across all aspects of a trading desk.

With a deep understanding of the WHY behind the business requirements, we provide consultants with excellent communication skills, capable of delivering elegant and efficient solutions to those challenges.

