

— CASE STUDY 04 · FULL-STACK INTELLIGENCE

Multi-Strategy Institutional Trading Firm

A full-stack intelligence layer across discretionary and systematic workflows.



The profile

PLAYER TYPE

Multi-strategy institutional trading firm

TEAMS

Portfolio managers, macro strategists, quantitative research, risk and economists

PRODUCTS USED

Commodity Intelligence Feeds, Asset Sentiment Indices, Global Macro Sentiment Indices, Market Intelligence Platform

DELIVERY

API into systematic infrastructure, dashboard feeds into discretionary workflows and risk-system integration



The challenge

A firm running both discretionary and systematic books faces a structural information problem — **four teams, four different shapes of intelligence.**

DISCRETIONARY PMS

Fast, explainable intelligence they can act on without running a backtest

SYSTEMATIC TEAMS

Clean, structured, historical data that slots straight into models

RISK TEAMS

A real-time view of where stress is building across the portfolio

MACRO STRATEGISTS

How one event transmits across asset classes before repricing completes

Most providers solve one part of that problem. The firm needs one intelligence layer that can serve all of these workflows at once.



How Permutable fits the workflow

The firm deploys Permutable across its discretionary and systematic infrastructure — **one structured intelligence layer, four products.**

MARKET INTELLIGENCE PLATFORM

Discretionary teams get a live view of market drivers, decomposed by topic as news flow develops

ASSET SENTIMENT INDICES

Structured, point-in-time, model-ready sentiment feeds quant teams via API

GLOBAL MACRO SENTIMENT INDICES

The country-level macro layer — 96 countries and more than 70 indicators

COMMODITY FEEDS & RISK LAYER

Risk teams use the same structured layer to monitor where pressure builds and how it transmits



In practice

- Scenario — An energy shock develops in the Gulf

- 1 Surface**
Rising supply disruption sentiment in crude; shipping and transit risk flagged
- 2 Score**
Bullish for Brent, bearish for energy-sensitive risk assets
- 3 Persist**
Asset Sentiment shows the energy signal sustaining across related markets
- 4 Transmit**
Macro indices register second-order effects — inflation rising in importers, policy turning hawkish

One event, four lenses

- Discretionary PM**
Sees the initial market driver
- Systematic team**
Receives a model-ready signal
- Macro strategist**
Sees the country-level transmission
- Risk team**
Monitors portfolio exposure to the developing regime



What this workflow delivers



A single intelligence layer for discretionary PMs, systematic teams, macro strategists and risk.



Market Intelligence Platform

Real-time, explainable market-driver analysis



Asset Sentiment Indices

Structured time series for quantitative models



Global Macro Sentiment Indices

96 countries and more than 70 indicators



Cross-asset transmission

From commodity shocks to inflation, rates, FX and sovereign risk



Risk monitoring

Macro, geopolitical and portfolio stress



11 years of history

Backtesting, regime analysis and factor validation

