NEXUS INDEX

BY QUANT ATLAS

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IN A NUTSHELL

NEXUSINDEX is a systematic market sentiment/pressure dataset designed to quantify how market participants behave when price action reaches abnormal structural states.

The index is bounded between 0 and 100 and its values are the product of market sentiment, momentum imbalance, range pressure, volatility expansion, persistence, and distance from equilibrium.

The delivery of **NEXUSINDEX** is a regular stream of index values on selected assets (from the global macro universe) representing current sentiment. Values close to 25 suggest a stabilization/recovery due to overly bearish sentiment, while values close to 75 suggest a correction/consolidation due to overly bullish sentiment.

A confidence score is assigned to every value of the index. This score increases the conviction of the current sentiment being in the extreme zone. A high score is upwards of 80%.

USE CASES

- **Alpha feature for systematic research:** Nexus score, signal direction, pressure state, and confidence values are added to the firm's feature library.
- **Timing overlay for existing discretionary or model driven views:** Nexus is checked for the relevant asset, horizon, and confidence state.
- **Regime and pressure filtering:** Existing strategy performance is evaluated inside and outside Nexus defined regimes.
- **Risk monitoring and exposure review:** Positions are mapped against Nexus direction, confidence, and pressure state.
- **Signal validation and model comparison:** internal signal performance is segmented by Nexus alignment, opposition, and neutrality

DELIVERY METHODS

- Delivery can be structured around the client's workflow, infrastructure, and evaluation requirements. Quant Atlas supports **API** access for automated retrieval, **AWS** or other cloud storage delivery for institutional data pipelines, e-mail delivery for trials or lower-frequency datasets, and **PDF** or workbook reports for product evaluation, validation, and investment committee review.

- Core dataset outputs can be delivered in **CSV** or **JSON** format, depending on whether the client prefers tabular research files, systematic ingestion, or platform integration.

- The granularity and update frequency depend on the product and the selected asset universe. Some datasets are designed for hourly delivery, while others are more suitable for daily or slower institutional workflows. Frequency can be increased or reduced based on the client's requirements, provided that the change does not materially reduce signal quality, data stability, or validation reliability.

PERFORMANCE EVALUATION

- Refer to the **Performance** sample document for the evaluation process. If you would like to request an evaluation document for a selected group of assets, we are able to provide that.

- For this type of dataset, key evaluation metrics are direction adjusted average and total forward return, hit ratio by horizon, extrema precision index (EPI), random event benchmark comparison, all bar baseline comparison, different lift measures, confidence lift, signal decay, and others.

- A data dictionary is provided in the **Performance** sample document.

CONTACT US

You may reach us through the following means for any type of questions you have.

- www.quant-atlas/contact
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