TWAP / VWAP
Algo overview

DeFinity Markets offers highly customizable
TWAP and VWAP algorithms

Our intelligent LP execution algorithms provide huge benefits to end users. Depending on the configuration, they are able to:

- 100% track an agreed benchmark
  Efficiently execute using time or volume based parameters

Execution Venue

Trade on a number of liquidity sources with full **transaction reporting** available

Cost Saving

Passive order utilisation logic	Non linear credit adjustment	Child order slicing	Significant estimated saving
Our LP algos post liquidity on passive side at opportune moments, benefiting from large variations in passive / active fees across venues/	Adjustment in real time: our algorithms adjust credit required per trade in real time depending on market conditions	Our proprietary algorithms intelligently adjust order size in real time to reduce information leakage	Total expected savings against the benchmark utilizing execution algorithms up to 10 bps

Benchmark flexibility and tracking

Can **create bespoke benchmarks** for execution to fit client needs

Guaranteed execution vs a pre determined benchmark

Slippage vs. benchmark for exchange executions is limited by configurable “aggression factor”

Inventory management

Cash Digital Assets Inventory Management for Institutional Participants
Mitigating information leakage

Approved users can participate in our dark pool ecosystem.

Find out more at definitymarkets.com/solution