# S2BX FX Execution Algos



# Gain control of your execution

Our algo trading solutions can help you gain greater control of your orders, improve execution transparency and give you smart access to our unique EM liquidity.

## Execution strategies designed to meet your trading objectives

From strategies that hide in the dark and provide rapid execution, to those that trade on a volume or time trajectory. You can rest assured that our sophisticated execution tools were designed to help you realize your trading objectives.

### You can benefit from using our S2BX execution algos suite by

- Directly accessing a large, diverse and unique pool of liquidity (connected to major trading venues worldwide)
- Exploiting pricing opportunities across multiple liquidity venues through the use of sophisticated Smart Order Routing (SOR) logic
- Taking control of your orders using a transparent and proven alternative to risk transfer
- Using tools designed to help minimise Signalling Risk / Decrease Market Impact / Reduce Slippage
- Utilising our post trade (TCA) Transaction Cost Analysis Report to transparently analyse your execution performance
- Leveraging the Standard Chartered name in the market place

Algorithm Strategies	
TWAP	Follows a linear schedule to execute an order evenly over a specified time period. It aims to minimize slippage / variance against a TWAP reference.
VWAP	Executes an order over a specified time period, following the historical volume profile to execute a larger portion of the order when the market is more liquid.
INLINE	Aims to execute a larger portion of an order when the market is more liquid. Unlike VWAP, it estimates the end time of the order based on historical volume profile and a specified participation rate.
ARRIVAL	Executes an order based on specified aggression level attempting to minimize slippage / variance against the arrival mid price.
FLOAT	A passive execution algorithm that slices an order and posts passively up to the mid price, re-pegging with market movements.
ADAPTIVE TAKE	An opportunistic algorithm for execution of larger orders with specified aggression level. It executes aggressively in a controlled way without sweeping through the book whilst also posting passively to source liquidity intelligently.
ADAPTIVE SWEEP	A liquidity seeking algorithm that uses our smart order routing logic to attempt to source liquidity aggressively but efficiently up to the specified limit price
FIX	A trajectory style algo that trades in a 5 minute interval around the 4pm London FIX. Using the 'auto skew' feature it will automatically front-weight or back-weight the trajectory based on price movement in the first minute of the trade.

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### Liquidity

- SC offers Intelligent Order Routing across a large, diverse and unique set of liquidity pools for superior execution
- The algo may be configured to execute against a mix of SCB and external liquidity or either independently

### Supported Currency Pairs

Our FX algorithms are available in all G10 currencies and deliverable emerging market currencies including CNH, HKD, SGD, MXN, THB, TRY and ZAR

### Transaction Cost Analysis (TCA)

- Our algos are designed to help you achieve Best Execution and our post trade TCA report will enable you to look in detail at the cost, quality and performance of your trade.
- We use transparent and standardised metrics to demonstrate how the algo executed and give detail of its performance.
- As an important feedback mechanism for further improvements our experts can walk you through the algo's performance in detail.
- Should you require independent analysis, we partner with BestX whose goal is to provide the industry standard for FX TCA.



#### Algo Expertise

We are a team of experienced professionals that can help you implement strategies designed to best meet your trading objectives. Our quants continuously conduct research on how best to enhance our client algos. Why not leverage our expertise and allow us to speak to you about how we can help you achieve your trading objectives?

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