

# THOMSON REUTERS ENTERPRISE PLATFORM FOR VELOCITY ANALYTICS FOR ALGO EXECUTION

## EXECUTION ALGORITHM USER SCENARIOS

Execution algorithms refer to the algorithms used during the execution process in order to transact the purchase/sale once the trading decision has been made. They are designed to reduce market impact and minimize execution costs.

Products are getting increasingly correlated on different exchanges or across assets, resulting in skyrocketing market data rates which increase the cost and complexity of data capture, processing, and storage. It is now even more critical to find data and tools that work across all these issues while saving cost, hence the demand for normalized data from multiple sources.

High-performance, low-latency technology are becoming a basic necessity for the ways in which most trading firms assess opportunities, execute trades and manage risk.

### HOW VELOCITY ANALYTICS MEETS THESE NEEDS

Thomson Reuters Enterprise Platform for Velocity Analytics helps clients with low latency market data collection, normalization and analysis. It fixes the problem of overloaded algorithm trading engines, stores massive amounts of data with instantaneous retrieval, and collects and analyzes full order books including consolidation of order books from multiple venues. Data heavy computing can be offloaded to Velocity Analytics and the results sent to the algo trading engine.

Velocity Analytics is easy to manage and maintain, as well as scalable to keep up with ever-increasing load. It is easy to build interfaces between Velocity Analytics and

EMS/OMS systems. It allows for flexible summarization and publishing and rich pre-programmed analytics (VWAP, TWAP, etc.). Clients can add custom analytics into the server using Velocity Analytics plug-in framework. The system also supports corporate actions, cancellations and corrections.

### MARKET USE

If you are a sell-side algo execution desk or if you are actually looking to develop your own algorithms on the buy-side, it is very important to make sure that you pick the right algorithms to most effectively fill your orders. So once an order has been decided or once you have made a buy or sell decision, how do you go about executing that order?

That's where execution algorithms come in. There are hundreds and hundreds of different types of algorithms; picking the right one and having confidence that you are picking the right one is very important. You can marry Velocity Analytics with our data in order to ensure that you are picking the one that meets the market conditions.

For the buy-side, it's important from an algo execution perspective to be able to compare and contrast the different algorithms that are being provided by the sell-side, therefore having the right tools to conduct this testing on your own is a key advantage.

#### FOR MORE INFORMATION:

Sales Enquiries:

[financial.thomsonreuters.com/sales](http://financial.thomsonreuters.com/sales)

Products:

[financial.thomsonreuters.com/velocity\\_analytics](http://financial.thomsonreuters.com/velocity_analytics)

Local Offices:

[financial.thomsonreuters.com/locations](http://financial.thomsonreuters.com/locations)

Customer Service:

[financial.thomsonreuters.com/customers](http://financial.thomsonreuters.com/customers)



THOMSON REUTERS™