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Reuters launches Reuters Tick Capture Engine in Asia for trading analytics

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Tokyo – Reuters, (LSE: RTR, NASDAQ: RTRSY) today announced the release of the Reuters Tick Capture Engine for clients in Asia building trading analytics for algorithmic execution, transaction cost analysis and trading compliance.

Powered by Vhayu Technology, Reuters Tick Capture Engine is the leading platform for reliable tick capture and real-time streaming analysis. It is fully integrated with Reuters content, Reuters Market Data System (RMDS) and includes the latest Reuters VWAP (volume weighted average price) module to improve execution performance.

The Reuters Tick Capture Engine gives clients a competitive edge, notably in algorithmic trading, where Reuters direct feeds are already widely used in Japan. This will be enhanced by the launch of the Reuters-managed Reuters Data Feed Direct for Korean, Hong Kong, Australian and Japanese venues.

Alex Hungate, Managing Director, Asia, said: “With ever higher trading volumes being executed and analysed by computer, every price tick and every millisecond count. Only Reuters has the combination of data expertise and high performance technology that results in the fastest, most reliable trading analytics infrastructure for our customers.”

Marie Giangrande, VP Strategic Alliances for Reuters, said: “With this product Reuters Asian customers will be able to capture, tick by tick, a deeper and broader set of market data that can be mixed with in-house trade data. Reuters Tick Capture Engine also offers streaming real-time analytics that are 100 percent compatible with RMDS allowing clients to add high powered trade analytics to existing applications.”

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