

## Data Visualization Aids Capital Markets

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Complex-event processing and tick databases expand analytics capabilities.

Data visualization technology is fanning out to support rapid visual analysis of large data sets and real-time data in financial services.

"There is an increased awareness of how fast things can go wrong in a trading environment," Chris Elsmore, senior vice president, Panopticon Software, told Markets Media.

"Firms use our systems to monitor trading activity, exposures and liquidity in real time," he said. "They also use our tools to monitor compliance on best execution and spot fraudulent or unusual activity."

Panopticon's data visualization tools are optimized for capital markets applications, Elsmore said. It supports direct connections to real-time message buses (QPID, Apache MQ, Sonic MQ), CEP engines (Oracle, Sybase, Streambase, and tick databases (Kx, OneTick, Thomson Reuters Velocity Analytics).

Factors driving adoption of visualization technology in capital markets include increasing deployments of CEP technology in capital markets firms, requirements for visibility into real-time streaming data feeds, and increasing need for time series data analysis that required federation of real-time sources (CEP and message buses) and tick databases, Elsmore said.

There are also a large number of features/functions in the software that are based on specific customer requirements from capital markets customers, including J.P. Morgan Chase, Citi and Citadel.

Visualizations provide users with interactive filtering and other tools that vastly improve analytical efficiency by reducing the amount of time required to isolate outliers and expose trends in large amounts of real-time data.

"We have a number of data visualizations that are particularly useful in capital markets applications, including candlestick graphs, Open High Low Close [OHLC] graphs, treemaps, heatmaps, and horizon graphs," Elmore said.

Panopticon distributes through partners, including Sybase, Thomson Reuters and GoldenSource, and also has OEM partners such as Sky Road that embed its tools into their own product offerings.

Sky Road clients, ranging from startup hedge funds to large multi-strategy asset managers, include trading firms, whose strategies rely on the real-time processing and analysis of an ever increasing volume of order flow, and market data, while ensuring that portfolio information is communicated in a timely fashion with their trading partners.

"Panopticon enables our customers to monitor their portfolios in a visual manner that enables them to pinpoint sensitivities, performance, and risk quickly and in an actionable manner," Eiman Abdelmoneim, principal at Sky Road, told Markets Media.

Sky Road has embedded Panopticon's visualization tools into its Motion platform. As the amount of data required for traders to make good decisions increases,

With the addition of Panopticon's Developer SDK within Motion, users have access to interactive filtering and other tools that vastly improve analytical efficiency by reducing the amount of time required to isolate outliers and expose trends in large amounts of real-time data, the company said.