



Presentation to Securities Market Operations Committee ("SMOC") Meeting 23 March 2018

### Enterprise Data Analytics ("EDA")

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# 1. Objective



### Objective

To share information with the industry.



### 2. Overview Of EDA



#### Overview of EDA

The purpose of the EDA Project was to enable Bursa Malaysia to be a more data driven and customer centric organization.

Information encompassing the following 3 themes:-

- Market Place
- Fair, Orderly and Integrity
- Corporate (Bursa 1818)



### 3. Core Exchange Data Available



#### Core Exchange Data Available

Data ingested	Securities	Derivatives
Market Related Information	<ul> <li>Orders and Trades Data</li> <li>Indices Values</li> <li>Market Indicators (Average Daily Traded Values (ADV), Market Capitalisation, Velocity)</li> </ul>	<ul> <li>Orders and Trades Data</li> <li>Average Daily Traded Contracts (ADC),</li> <li>Open Interest</li> </ul>
Product Related Information Investor Related	<ul> <li>Securities/Counter information and classification</li> <li>PLC announcement</li> <li>Investor demography</li> <li>Account demography</li> </ul>	<ul> <li>Product information and classification</li> <li>Product Open Interest</li> <li>Account demography</li> </ul>
Information  Members Related Information	<ul><li>Members' size by contribution to market</li></ul>	Members' demography and types
Transactions	<ul> <li>Trade and Order transactional level data</li> <li>ISS settlement transactional level data</li> <li>CDS related transactional level data</li> </ul>	> Trade and Order transactional level data

Data Sources from six (6) core systems i.e.

- •Bursa Trade Gateway
- •Derivatives Trade Gateway
- •Central Depository
- •Institutional Settlement
- DerivativesClearing
- •PLC
  Announcements



### 4. Information Exchange



#### Information Exchange

- > Information Insights from the industry
- > Information for the industry

THANK YOU.



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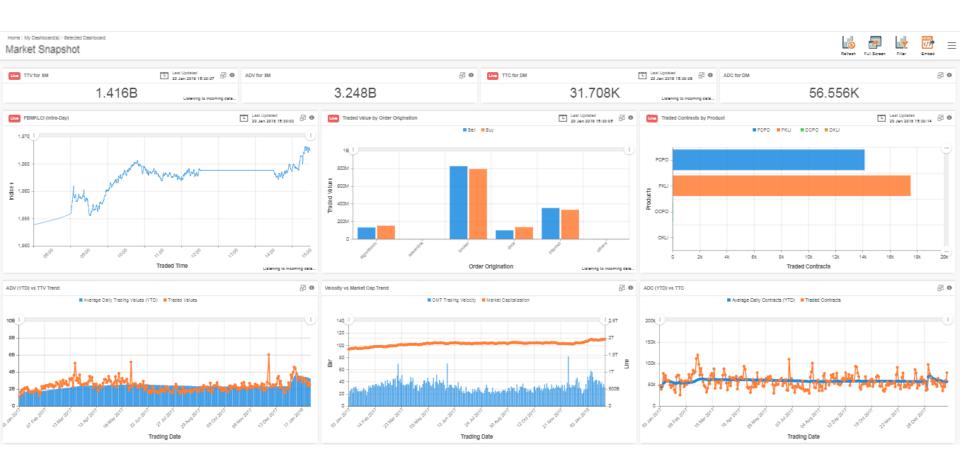
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## **Appendices**



#### Dashboard - Market Snapshot





#### Dashboard - Securities Market (1/2)



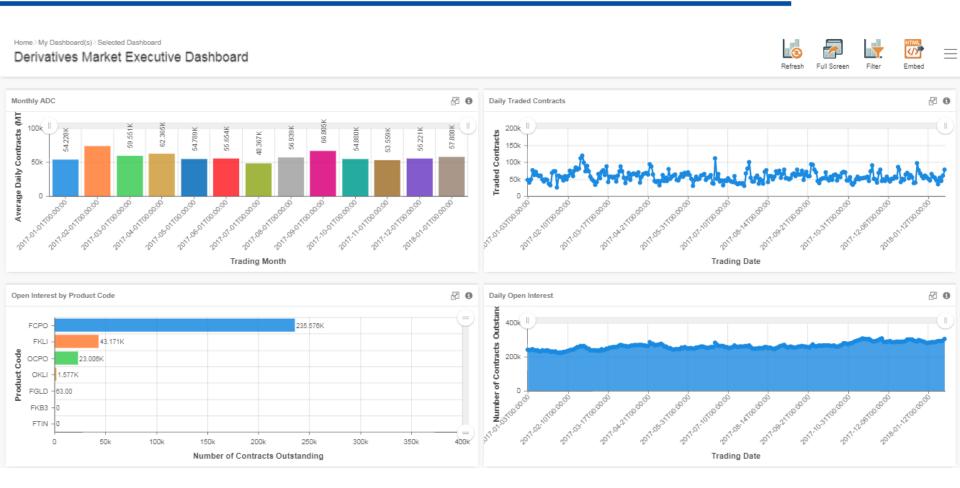


#### Dashboard - Securities Market (2/2)





#### Dashboard - Derivatives Market (1/2)





#### Dashboard - Derivatives Market (2/2)

