

5th Malaysia Statistics Conference

29 November 2017

Sasana Kijang, Bank Negara Malaysia



From Data to Knowledge: The Journey

Session 1 (c) : Statistics for Financial Sector Development and Stability

Transforming data into intelligence

Enterprise Analytics Platform

Lim Kok Eng Securities Commission Malaysia 29th November 2017



Vision Statement



Be the central leadership for advanced analytics at the SC and empower front line business with superior insights through advanced predictive analytics and be the single point for data warehousing across functions

Market Efficiency & Transparency

· An unified, complete, standard digitalised information disclosure system, integrated with a delivery platform.



ComRep (XBRL)



i-Publication

Enterprise Intelligence Platform

· A consolidated single source of the truth derived from multiple data sources



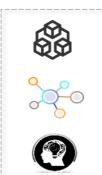
Enterprise Data Warehouse



Mi-Cap Portal

Advanced Analytics

· An artificial intelligence engine to provide superior insight to empower front line business



i-Intelligence



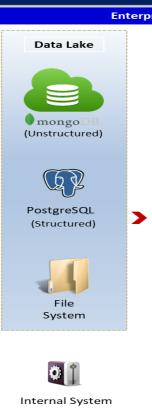


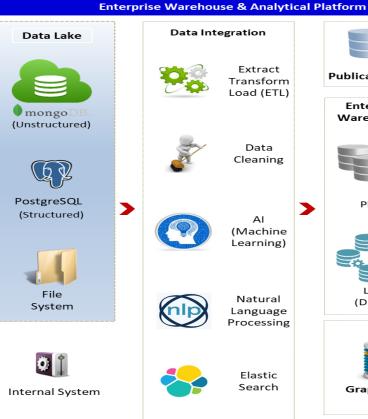
Enterprise Analytics Architecture: Our journey forward...

Data Collection @SCData Exchange Other Regulators i-vendor Info Vendors i-robot (Mi-Clip & MiMeto) Industry ComRep (XBRL)



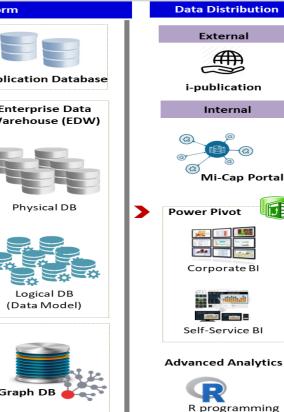
Gateway













Internal Data

Data Source

Agile Data Architecture – Data Layering



Data are kept in the original form with time series historical information





Data are linked together to provide dynamic permutation for slicing and dicing. E.g. providing analysis on data based on old name and current name.







Analytical Model

Data are grouped together with business rules to provide the necessary information and insight. E.g. compliance review.











Presentation Layer

Information are connected to visualisation tools to provide intelligence to users.





Bursa Malaysia Standardisation Taxonomy -Data Governance

Primary Market

Internal

Systems

Data

Ontology

- · IPOs / securities issuance, including Equities Stocks. Derivative Products, Bonds, Structured Products, CIS, ECF, P2P, etc,
- · Securities redemption
- · Product structure and terms

Data Secondary Market

Reference

- · Trading information in Stocks, Derivatives and Bond markets
- CIS AUM, sales and redemption activities

Internet /

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Govt. Agencies

- · Trading and investors demography
- Corporate announcements

SC Address ID SC ID

Info

Vendors

Intermediaries / **Product Risks**

- · Financial Performance
- Capital adequacy

External

- · Business / trading activities
- Investment/trading Compliance
- Complaints / news / social media
- · Global and regional market activities







Entity relationship analysis through graph data model



Predictive analytics via variables regression



Internal Data

Sentiment analysis through natural language processing





Corporate BI



Self-Service BI

Data driven insights

Application with embedded analysis

Predefined **Business Logic**

User Guidance









API for integration



Pathway to big data & advanced analytics



Strategic Information Framework

 SEED to focus on Strengthening Organisational Efficacy



Strategic Analytics

 Big Data to support better decision and policy making



Straight-through processing

End-to-end processing with accurate data capture at source



Enterprise approach

Organize information by core business clusters and provide a single platform for information linkages and flows



Empowering users

Allow self-service ad hoc data integration and analysis to generate insight



Data Governance

Establish organizational policies, procedures and standards to manage and control data



Advanced Analytics

Creation of data model by Data scientist team to support advanced analytics



Artificial Intelligence

Using machine to power better coverage, effectiveness and efficiency



Information Repository

Implement Data Lake for mass storage with better search capability



Thank You

