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The AMF continues its data strategy with the release of short selling data to the public

Given that it is an important component of its ICData governance programme and strategy of more intensive data exploitation, opening data to the public is a way for the AMF to share its data assets for the benefit of researchers, for example. This data will be accessible on the French public data dissemination platform: data.gouv.fr.

In December 2020, the AMF announced the creation of a new department in charge of data and supervision, with the aim of making greater use of data in the AMF's various business lines to improve risk analysis and make its supervision more effective. The work carried out in 2021 has made it possible to map out a path to 2024, the ICData programme. It coordinates the efforts of the various AMF directorates to meet their data supply and processing needs, thus making the most of technological developments.

Making data a shared asset is one of ICData's three major focuses. The programme also encompasses automatic data processing (including automatic document reading), as well as the development of tools to extract value from this data, such as dashboards or alerts (known as data intelligence).

The teams involved in this programme have already rolled out nearly 200 screens within the AMF's departments, which are responsible for supervising asset management companies and market intermediaries, for example, or for enforcement activities. These screens provide an interactive view of the various data available to the regulator. They are based on the

strengths of the ICY monitoring platform, developed by the AMF, which is capable of processing mass data.

The AMF is now embarking on a new phase of its programme by opening up data on short selling to the public. Since 25 May 2022, the AMF has published a downloadable consolidated file on data.gouv.fr, which is updated daily and allows automated processing of data on net short positions. The net short position of a participant in a security V is the short sell position accumulated by that participant minus the short buy position accumulated in the same security V. Until now, the regulator published a consolidated file on its website containing the history of net short positions and updated monthly.

The AMF will gradually expand the scope of data that can be downloaded freely from data.gouv.fr, for example with updated lists of blacklisted companies. It is also developing interactive dashboards based on the data available to the regulator for public use.

About the AMF

The AMF is an independent public authority responsible for ensuring that savings invested in financial products are protected and that investors are provided with adequate information. The AMF also supervises the orderly operations of markets. Visit our website <https://www.amf-france.org>. URL = [https://www.amf-france.org/]

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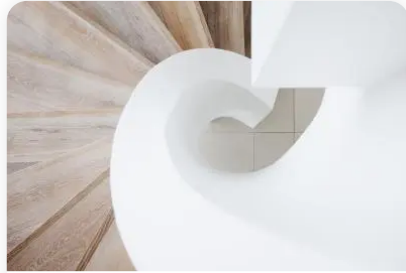
👉 Open data: AMF data shared with the public

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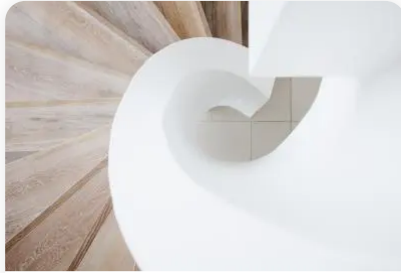
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