



YOUR PARTNER FOR RISK ASSESSMENT & TRANSPARENCY

European DataWarehouse (EDW) is a Securitisation Repository designated by both the European Securities and Markets Authority (ESMA) and the Financial Conduct Authority (FCA). It was established in 2012 to facilitate the collection, validation, and download of standardised loan-level data for securitisations and private whole loan portfolios.

Created for the market, by the market

Since its inception as an initiative by the leading participants of the European securitisation market, EDW has collected over 4,3 billion loan records and relevant documentation for more than 1750 transactions. Its team of data experts supports over 280 data owners and data providers, communicating in over 15 languages.

EDW serves to streamline risk assessment and to improve transparency standards for the European asset-backed securities (ABS) and credit markets by providing access to rich loan- and bond-level data.

EDW was created as part of the implementation of the European Central Bank Asset Backed Security Loan-Level Initiative, and our business is guided by three core principles.

Centralisation: We serve as a unique and central Securitisation Repository for European ABS and whole loan portfolios across a range of asset classes.

Transparency: We provide fast access to data in both aggregated and raw formats, allowing for a high degree of ABS portfolio transparency.

Standardisation: We ensure standardised definitions and reporting formats for quick benchmarking and instant insights.

Insight & transparency for data users

EDW collects loan-level data from reporting entities and performs a variety of data quality checks to ensure that the uploaded information is of the highest quality.

This data is used by more than 200 global institutions to make informed decisions regarding investments and strategy, including:

- Institutional investors
- Regulators and associations
- Academic institutions and researchers
- Trustees/consultants
- Rating agencies
- Fintechs
- Investment banks
- Data vendors/analytical providers

Customised Access Channels

We offer direct data access that facilitate analysis for relative value, due diligence, and monitoring purposes.

- **Deal Report:** A transaction summary with the most important information for a selected deal, such as principal balance, average LTV ratio, risk retention method, and ISIN-level data, fulfilling institutional investors' obligations under Article 5 of the EU and UK Securitisation Regulations.
- **One-off SQL queries:** Bespoke loan-level data, based on time series analysis dating back to as early as 2013.
- **Data Push Service:** Data delivered directly to your organisation with the format, delivery frequency, and destination of your choice. The data adhere to a particular SecID, ISIN, asset class, or jurisdiction.

Solutions for a broad range of use-cases

EDW offers a range of data services relating to:

- Public Securitisations
- Research
- Bespoke Data Queries
- Private Securitisations
- Whole Loan Portfolios
- Securitisation Regulation

YOUR BENEFITS AT A GLANCE

- Gain unparalleled access to European credit markets.
- Analyse loan- & bond-level data in an easy way.
- Perform time series analyses & benchmarking based on data dating back to 2013.
- Access over three billion credit records.
- Add, visualise & be notified of updates on preferred deals
- Get key transaction information in an aggregated and standardised format for due diligence purposes.
- Connect with a dedicated analyst for expert support.
- Benefit from EDW's robust technical infrastructure.

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