

CORPORATE PRESENTATION

Q3 2021



WHO WE ARE

COMPANY

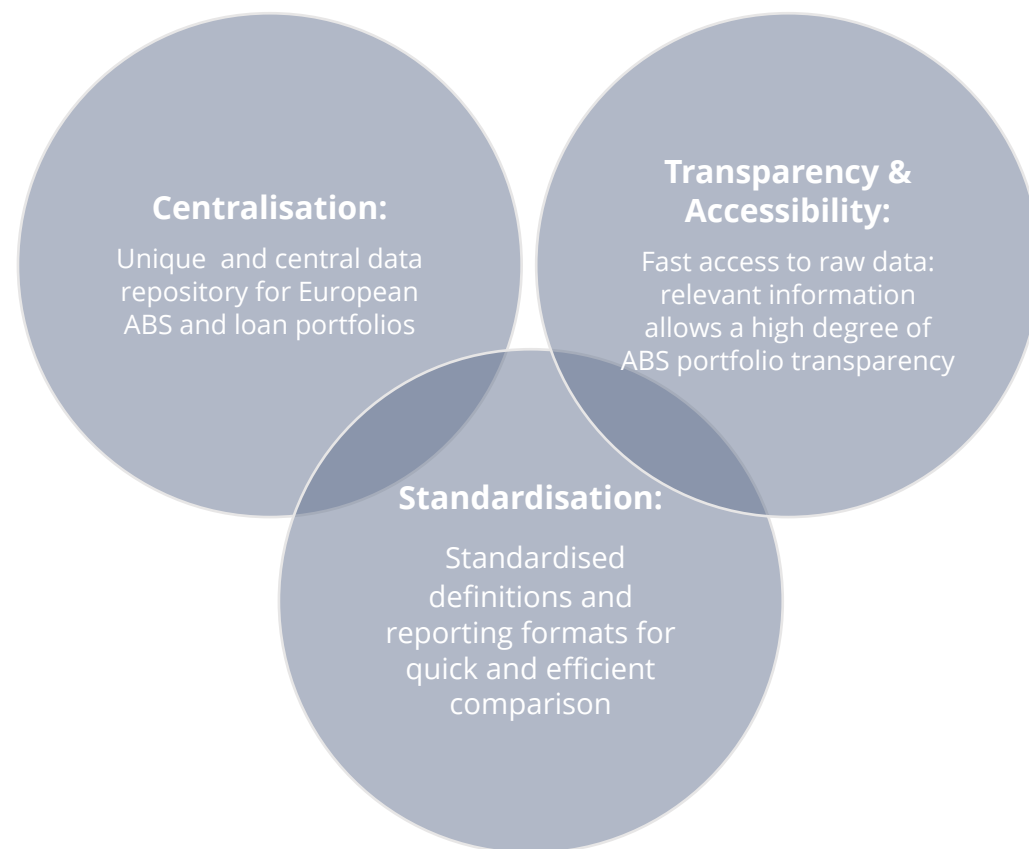
European DataWarehouse (EDW) is Europe's first Securitisation Repository, providing loan- and bond-level data as well as documentation repository services for the fixed income market

EDW currently hosts data for over 1500 Asset-Backed Security (ABS) transactions and private portfolios belonging to several different originators across Europe

CLIENTS

More than 500 data owners, data providers and data users are registered with EDW

Originators, issuers, sponsors and servicers upload ABS data to EDW, while data users including investors, data vendors, rating agencies and public institutions use EDW data for monitoring and risk assessment purposes



A UNIQUE ORGANISATION

EDW was created in 2012 as part of the implementation of the European Central Bank ABS Loan Level Initiative. EDW became fully operational in January 2013 and is funded and owned by a mix of market participants. EDW was registered as an EU Securitisation Repository by the European Securities and Markets Authority (ESMA) on 23 June and operates as a utility to respond to the need for improved transparency to investors and other market participants in ABS.

SUPERVISORY BOARD: Consists of currently 13 representatives and is responsible for the strategy and monitoring EDW's operations as a market initiative.

PRICING COMMITTEE: Consists of currently 8 members from the ABS industry and is responsible for setting the fee structure for EDW clients. The fees are set in line with EDW's utility approach



16 SHAREHOLDERS



WHAT WE DO

PROVIDING DATA

 CHANNELS

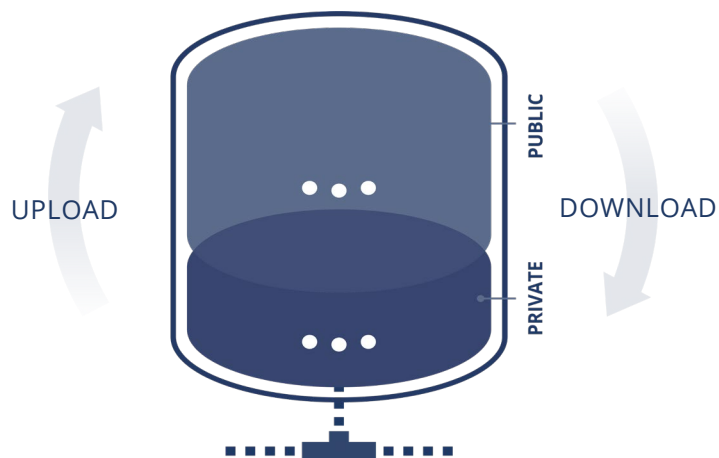
EDITOR

API

SFTP

DATA TOOL KIT

ED DATABASE



ACCESSING DATA

 CHANNELS

EDITOR

EDVANCE

API

SFTP

ED Cloud

HISTORY

2009

- The European Central Bank (ECB) introduced the concept of standardised loan level data reporting across Europe

2010

- ECB announced the **ABS Loan Level Data (LLD) Initiative**

2011

- The European DataWarehouse project was launched in December 2011

2012

- European DataWarehouse GmbH (EDW) was **formed in Frankfurt**, Germany

2013

- EDW officially started operating
- EDW developed the Toolkit and EDplus products

2014

- 800 ABS deals were created in Edwin
- **Private area** within EDwin for ABS transactions was launched

2015

- A **deal document repository**, to enhance investor analysis was implemented
- ED Cloud, **Data Quality Tracking System & EDW Quality Checker** (EDQC) was launched

2016

- **ED Cloud Pro** was launched enabling direct access to the entire universe of EDW loan and bond level data

2017

- **EDITOR** was launched
- **Data Quality Scores (DQS1 & DQS2)** were made available to DO/DPs & DUs
- **EDvance**, was launched

2018

- First **covered bond** was uploaded in EDwin
- A **UK subsidiary**, European DataWarehouse Ltd, was established

2019

- Updated version of EDITOR is released as EC publishes RTS on disclosure

2020

- EDW submits applications to ESMA and FCA to be registered as EU & UK Securitisation Repository.

2021

- EDW is registered by ESMA as an EU Securitisation Repository.

KEY FIGURES

OUR LLD

> 40,000

LLD submissions

17

average daily
submissions

86 mm

loans or loan parts

> 3 bn

loan records

8m

securitised properties

OUR DEALS

24

LLD submissions per
transaction on average

1739

ABS deals stored in
ED database

15

jurisdictions

7

asset classes

OUR FIRM

26

team members

15

languages spoken

9

years supporting
transparency

KEY FIGURES

Basic statistics of European DataWarehouse database of Public deals by asset class

Asset Class	Active	Redeemed or Amortised ¹	Total	Number of loans ²
RMB	376	398	774	16.39
AUT	113	172	285	18.62
SME	58	148	206	2.39
CMR	74	71	145	29.67
LES	18	35	53	0.67
CRE	11	3	14	19.17
CMB	0	5	5	12
TOTAL	650	832	1482	86.92

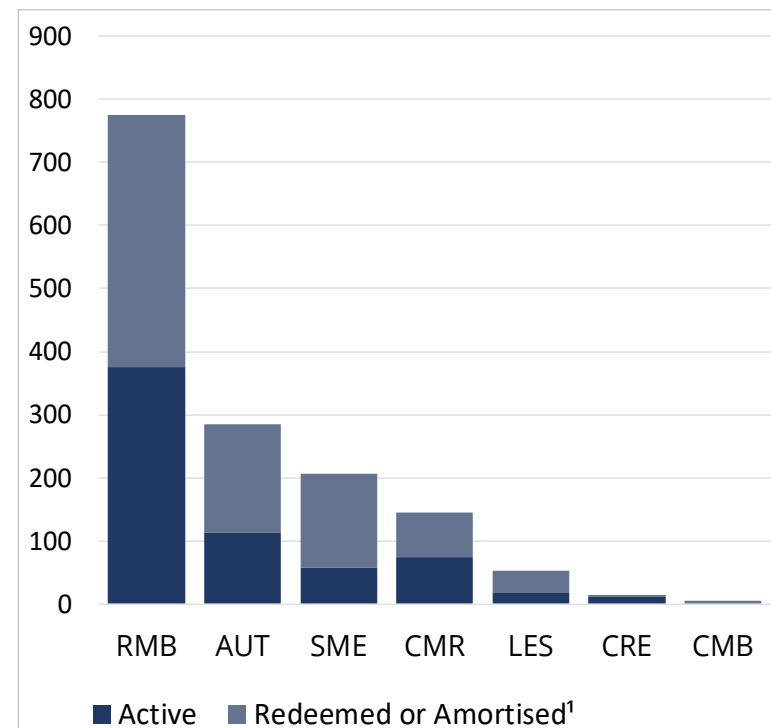
¹ Upload of loan level data has discontinued, typically due to bond redemptions

² based on only the latest LLD submissions (numbers in Millions)

³ based on only the latest LLD submissions (numbers in Millions)

⁴ Number of loan sponsors in whole numbers

Number of Public Deals



THANK YOU // CONTACT US

EUROPEAN DATAWAREHOUSE GMBH

Walther-von-Cronberg-Platz 2

60594 Frankfurt am Main

 **www.eurodw.eu**

 **enquiries@eurodw.eu**

 **+49 (0) 69 50986 9017**

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