

CORPORATE PRESENTATION

Q2 2024



WHO WE ARE

COMPANY

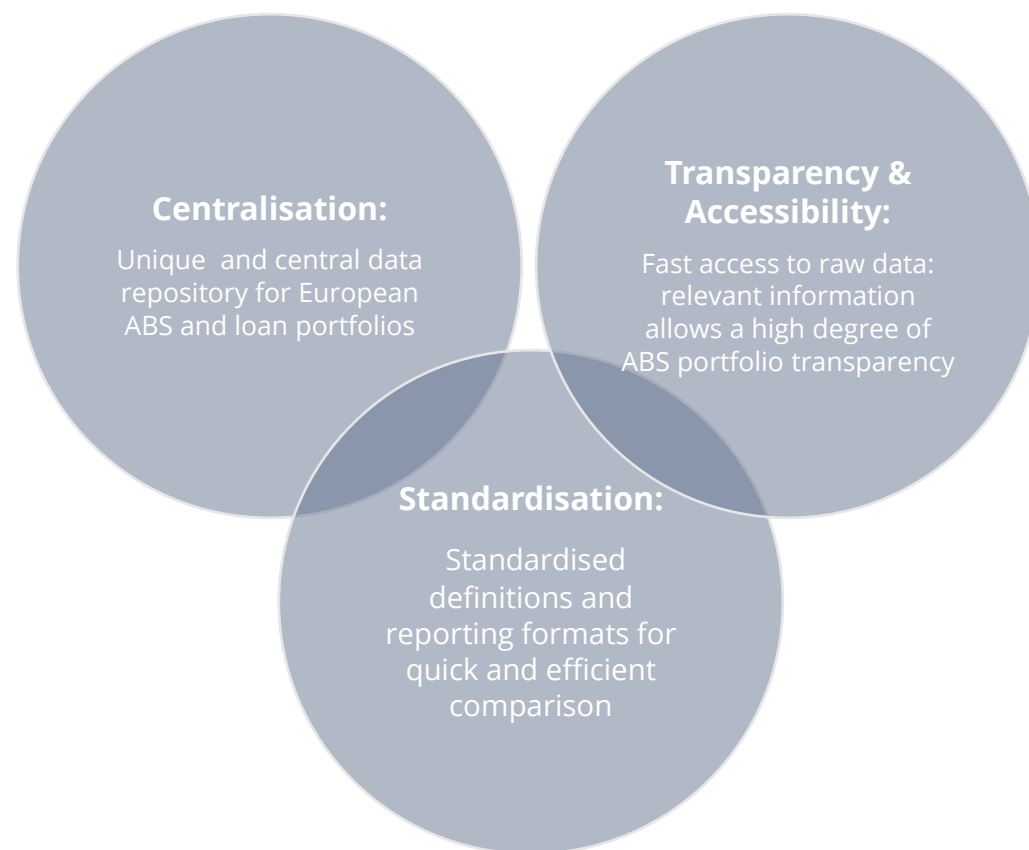
European DataWarehouse (EDW) is a Securitisation Repository designated by both the European Securities and Markets Authority and the Financial Conduct Authority. The company was established in 2012 to facilitate the collection, validation, and download of standardised loan-level data for securitisations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

Created 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 16 market participants.

CLIENTS

Reporting entities, such as originators, issuers, sponsors, and servicers upload asset-backed securities data to EDW's platform while data users, including investors, data vendors, rating agencies, and public institutions, use EDW data for monitoring and risk assessment purposes.

EDW's team of data experts supports over 500 reporting entities, investors, and data users, communicating in over 15 languages.



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 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.

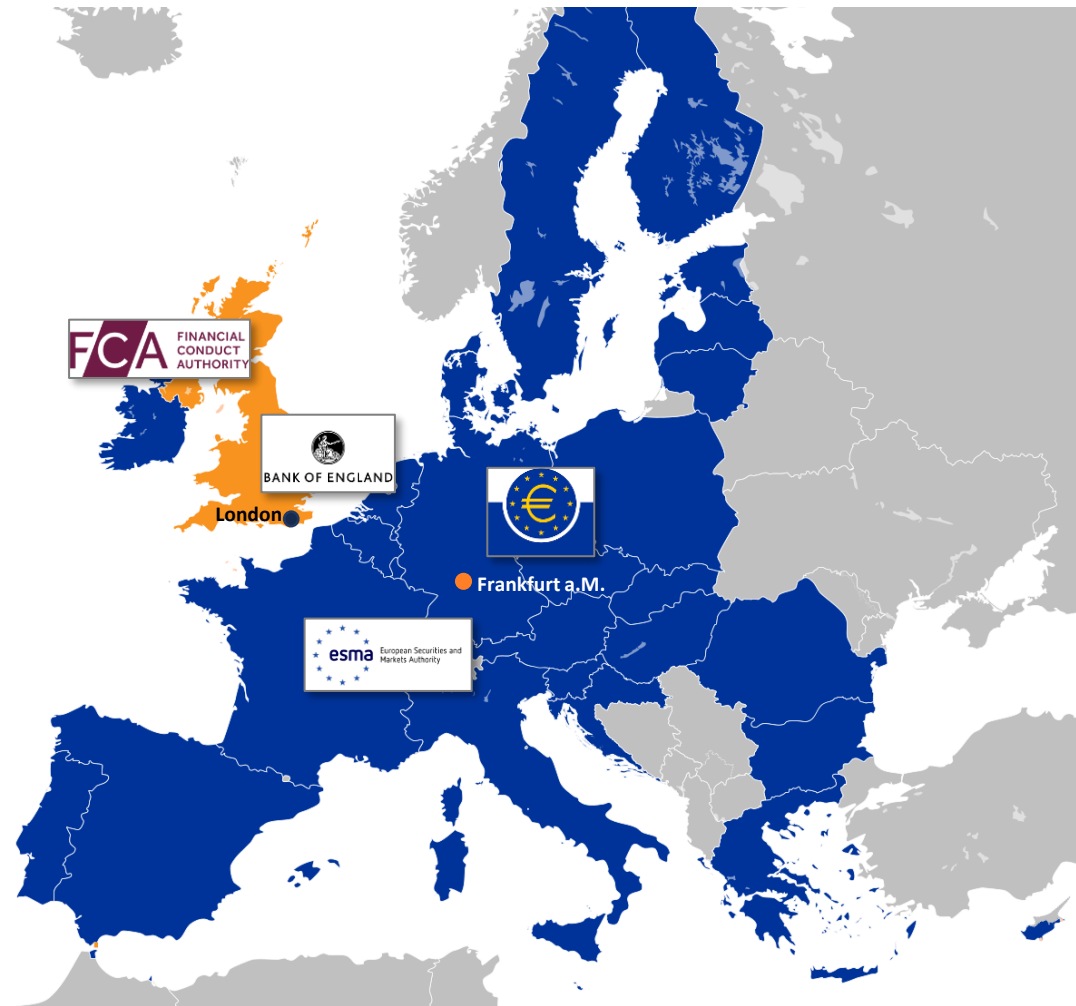
PRICING COMMITTEE: Consists of currently 8 members from the ABS industry and is responsible for setting the fee structure for EDW clients. The fees are set in line with EDW's utility approach



16 SHAREHOLDERS



REPOSITORY SOLUTIONS FOR THE UK AND EUROPE



- European DataWarehouse (EDW) offers data repository solutions in the EU and the UK.
- EDW is registered as securitisation repository under the Securitisation Regulation (EU)2017/2402 in the EU and the UK.
- EDW is registered as a secure website with the Bank of England to comply with its transparency requirements.
- EDW is registered as a data repository for the Eurosystem collateral framework pursuant to Guideline (EU) 2015/510.

WHAT WE DO

PROVIDING DATA

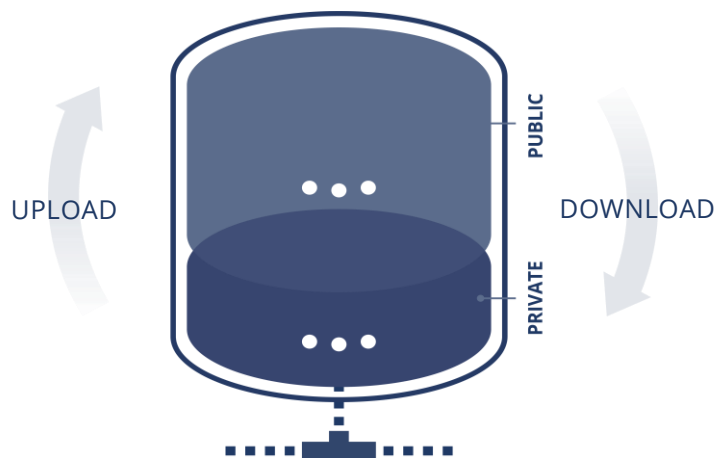
 CHANNELS

EDITOR

EDW Basic

SFTP

EDW DATABASE



ACCESSING DATA

 CHANNELS

EDITOR

EDW Direct Access

SFTP

KEY FIGURES

OUR LLD

> 8,000

ESMA submissions

> 39,000

ECB submissions

43 mm

ESMA loans

90 mm

ECB loans

> 3 bn

Total cumulative loans

OUR DEALS

565

ESMA deals

1508

ECB deals

578

total active deals

15 / 7

jurisdictions /
asset classes

OUR FIRM

26

team members

15

languages spoken

11

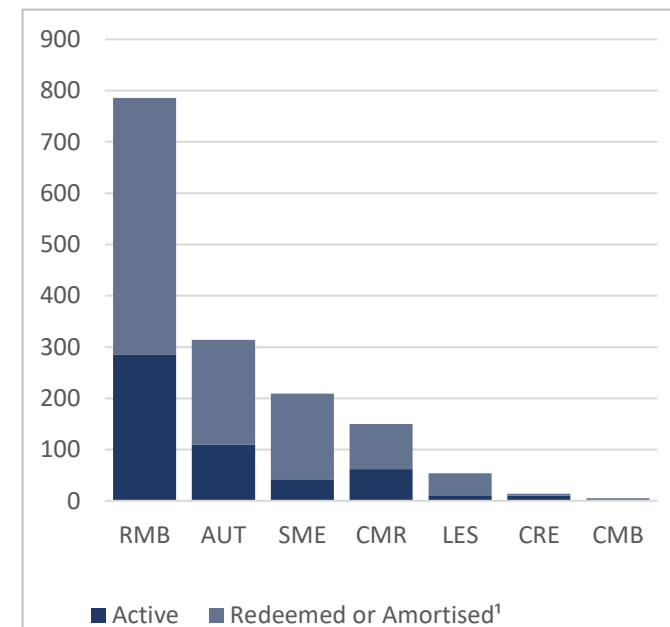
years supporting
transparency

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	218	565	783	16.62
AUT	63	233	296	17.98
SME	33	175	208	2.29
CMR	47	103	150	33.93
LES	6	47	53	0.64
CRE	8	6	14	19.21
CMB	0	5	5	12
TOTAL	375	1134	1509	90.66

Number of Public Deals



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

HISTORY

2009	2010	2011	2012
<ul style="list-style-type: none"> The European Central Bank (ECB) introduced the concept of standardised loan level data reporting across Europe 	<ul style="list-style-type: none"> ECB announced the ABS Loan Level Data (LLD) Initiative 	<ul style="list-style-type: none"> The European DataWarehouse project was launched in December 2011 	<ul style="list-style-type: none"> European DataWarehouse GmbH (EDW) was formed in Frankfurt, Germany
2013	2014	2015	2016
<ul style="list-style-type: none"> EDW officially started operating EDW developed the Toolkit and EDplus products 	<ul style="list-style-type: none"> 800 ABS deals were created in Edwin Private area within EDwin for ABS transactions was launched 	<ul style="list-style-type: none"> A deal document repository, to enhance investor analysis was implemented ED Cloud, Data Quality Tracking System & EDW Quality Checker (EDQC) was launched 	<ul style="list-style-type: none"> ED Cloud Pro was launched enabling direct access to the entire universe of EDW loan and bond level data
2017	2018	2019	2020
<ul style="list-style-type: none"> EDITOR was launched Data Quality Scores (DQS1 & DQS2) were made available to DO/DPs & DUs EDvance, was launched 	<ul style="list-style-type: none"> First covered bond was uploaded in EDwin A UK subsidiary, European DataWarehouse Ltd, was established 	<ul style="list-style-type: none"> Updated version of EDITOR is released as EC publishes RTS on disclosure 	<ul style="list-style-type: none"> EDW submits applications to ESMA and FCA to be registered as EU & UK Securitisation Repository.
2021	2022	2022	
<ul style="list-style-type: none"> EDW is registered by ESMA as an EU Securitisation Repository 	<ul style="list-style-type: none"> EDW Ltd. Is registered by the FCA as a UK Securitisation Repository 	<ul style="list-style-type: none"> EDW celebrates its 10-year anniversary 	

WHY WORK WITH EUROPEAN DATAWAREHOUSE?

EXPERIENCE AND EXPERTISE

Before its registration as an EU Securitisation Repository, EDW served for over 8 years as the only dedicated repository recognised by the Eurosystem.

DEDICATED ANALYSTS

Every EDW client has a dedicated analyst to respond to enquiries and provide technical & regulatory support.

BESPOKE SOLUTIONS

The strength of EDW is demonstrated in its agility and ability to adapt to market and regulatory developments.

READY TO USE SOLUTION

Our regulatory solution has been ready since September 2018. We make continuous updates based on regulatory announcements and developments.

POWERFUL TRACK RECORD

European DataWarehouse already provides data services to more than 400 issuers. Our services are award-winning and industry-leading.

MULTI-LINGUAL TEAM

We represent 17 nations and 15 languages. Need template advice in Italian? Modelling insight in Portuguese? We've got you covered.

THANK YOU//CONTACT US

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