



EUROCLEAR INFORMATION SOLUTIONS

EMPOWER YOUR DIGITAL
TRANSFORMATION

EUROCLEAR INFORMATION SOLUTIONS

>> PAGE 2

EUROCLEAR REFERENCE DATA

Truly reliable data from the primary FMI

>> PAGE 4

EUROCLEAR LIQUIDITYDRIVE

High-quality fixed income liquidity
information

>> PAGE 10

EUROCLEAR SETTLEMENTDRIVE

Observed settlement ratios from the
leading FMI

>> PAGE 16

QUESTIONS TO CONSIDER WHEN ASSESSING YOUR DATA NEEDS

>> PAGE 19



Euroclear Information Solutions

Euroclear Information Solutions® is our business line focused on leveraging data used in our core custody and settlement business to deliver new services to support our clients.

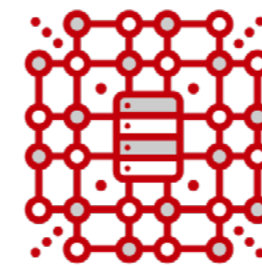
As a trusted Financial Market Infrastructure (FMI), we manage vast amounts of data which we can put to work to bring greater efficiency in the functioning of capital markets.

Our set of reference data products covers new issues alerts, securities master data and corporate action information for those instruments where Euroclear operates as issuer CSD, as well as overall information on Euroclearability of securities.

Recognising the liquidity issues faced in fixed income markets, our recent developments are building on our settlement activity and inventory data to deliver new insights to market participants - under the form of liquidity and price indicators. We also use settlement activity data to measure settlement efficiency, bringing insights into risks of settlement fails.

From increasing operational efficiency, facilitating risk management and compliance, improving liquidity access and transparency to aiding investment decision-making and trade execution, our data offerings are designed to bring you added value.

HOW IS EUROCLEAR UNIQUELY POSITIONED TO MEET YOUR DATA NEEDS ?



FROM THE SOURCE

- Financial Market Infrastructure
- Central Securities Depositories
- Same data used in our core services

QUALITY

- **€37.6 trillion** clients assets under custody
- **295 million** transactions / year

AVAILABILITY

- Intra-day
- Daily



Euroclear Information Solutions digital brochure



www.euroclear.com/EIS



Introductory video to our data offering



www.euroclear.com/EISvideo

Euroclear Reference Data

THE VALUE OF HIGH QUALITY

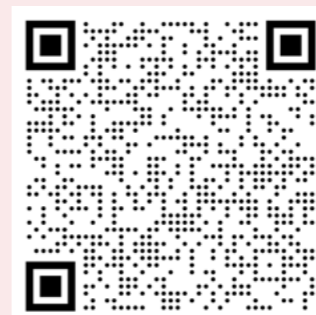
REFERENCE DATA

Reference data is responsible for a large proportion of data used in financial transactions each day, making it vital that financial organisations have the most accurate and up-to-date information available to them.

Euroclear Reference Data is high-quality and timely reference data sourced from Euroclear group FMs. Whether it is used for settlement, valuations, corporate actions processing, risk management or regulatory reporting, it can help you overcome data challenges across your enterprise by feeding data to applications from front, middle to back-office applications. This is the same data that we use in our core businesses and what you can also use to ensure consistency and accuracy of data across your firm.



**Access our Reference Data
digital brochure**



www.euroclear.com/ReferenceData



**Watch the Reference Data
webinar**



www.euroclear.com/ReferenceDataWebinar



NEW ISSUES ALERT

Be ready on issuance date

- Early notification of upcoming new issues with relevant data points
- Allowing automated setup of new securities ahead of the issuance date: readiness to settle on day one
- Near real-time feed
- Qualitative data from each relevant CSD: Eurobonds, Belgian, Dutch, French, Irish and UK securities

- **Speed**
Near real-time feed of all new securities created on that day well ahead of the first issue date
- **Full coverage**
Never miss a new issuance. The feed covers the entire universe across asset classes and issuers
- **Data quality by design**
The data is directly sourced from trusted market infrastructures. Euroclear CSDs use the same data to support their core post-trading business
- **Excellent operation support**
You can rely on the extensive expertise of our New Issues Operations team to resolve any issues you encounter
- **Automation of asset setup**
Seamlessly integrate the data into your own securities master database



SECURITIES REFERENCE DATA

Ensure key data points in your securities reference databases are accurate

Subscribe to either the Primary or Extended data set to access different market coverage and depth of information. They are the same operational information that is used to service €37.6 trillion for +2000 financial institutions.

- **Primary data set:** a daily feed of all securities eligible in a given CSD for settlement and custody
 - Key attributes to identify securities, their holding structure and authorized settlement operations
 - Containing securities eligible in Euroclear Bank, ESES or Euroclear UK & International
- **Extended data set:** a more granular data set on securities with Euroclear as issuer CSD
 - Comprehensive reference data extracted from legal documentations to effectively service the security
 - Currently available for Eurobonds, French, Dutch and Belgian domestic securities

- **Truly reliable data**
The data is directly sourced from trusted market infrastructures. This is the same data we use to operate our core settlement and custody business
- **Full coverage**
The Securities Reference Data feed covers the entire universe across asset classes and issuers
- **Accurate and precise information**
Up-to-date information sent daily
- **Best-of-class operational support**
Our New Issues Operations team will provide you with the support you need
- **Operational efficiency**
You can automate the setup of new assets in your systems by integrating our data feed into your own master database

CORPORATE ACTIONS NOTIFICATIONS

Stay up to date on important corporate events

- Fast intra-day corporate actions notifications on all outstanding Eurobonds, Belgian, Dutch, French, Irish and UK securities
- Covering a whole suite of event types, including scheduled/unexpected and mandatory/voluntary events
- Complete and accurate information on key reference attributes from the primary source
- Delivered via MFT (.txt file) in Swift ISO 15022 format, allowing you to automate the capture of corporate actions

- **Data quality**
High quality data is sourced directly from Euroclear primary Central Securities Depositories
- **Timeliness**
Notifications of new corporate actions and updates are made available throughout the day
- **Full coverage**
We notify you of all possible corporate actions occurring on Eurobonds, Belgian, Dutch, French, Irish and UK securities
- **Operational support**
Rely on the expertise of our Corporate Actions Operations team for operational support
- **Automation**
Delivered via MFT and an (.txt file) package in Swift ISO 15022 format, allowing you to automate corporate actions creation

KEY ADVANTAGES

TRIPARTY REFERENCE DATA

Review and cross reference all eligible securities in Triparty

- Comprehensive coverage of collateral eligibility criteria with over 90 data points
- The same operational information used to allocate €1.9 trillion for our Triparty clients, daily
- For Euroclear Triparty clients, delivered via MFT in xml

- **Truly reliable data**
The same data is used by Euroclear Bank to allocate €1.9 trillion of collateral for its clients
- **Accuracy**
Align your security collateral eligibility criteria to the data used in Euroclear Bank's Triparty Service
- **Full coverage**
Get a daily view on all the securities eligible for collateral operations in Euroclear Bank
- **Dedicated operational support**
Our Collateral Operational team is there to support you when needed
- **Automation**
Directly set up the Triparty Reference Data in your security database

KEY ADVANTAGES

Euroclear LiquidityDrive

THE CHALLENGE OF FIXED INCOME

LIQUIDITY INFORMATION

Bond inventories, in particular for illiquid bonds, have sharply decreased due to heightened capital requirements. Whilst MiFID II increases transparency requirements, MiFID data has not yet delivered material improvements in transparency nor the ultimate goal of fostering liquidity.

As a result, assessing actual asset liquidity remains elusive, particularly for the less liquid part of the market, where information scarcity compounds the overall fragmentation of available information.

This lack of reliable liquidity information impacts all business levels from trading, portfolio/asset allocation and compliance, through to the risk management/modelling level.

Access our LiquidityDrive
digital brochure



[www.euroclear.com/
LiquidityDrive](http://www.euroclear.com/LiquidityDrive)



Watch the
LiquidityDrive webinar



[www.euroclear.com/
LiquidityDriveWebinar](http://www.euroclear.com/LiquidityDriveWebinar)



WHY IS POST-TRADE

DATA RELEVANT?

As one of the largest FMIs in the world, we process vast amounts of post-trade data.

This data can inform your pre-trade decisions and enrich your post-trade analyses by providing you with detailed and unique liquidity information.

OUR POST-TRADE DATA



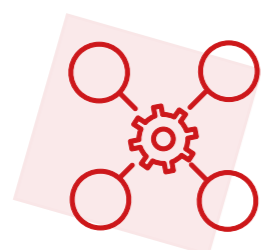
- provides you with relevant insights into the liquidity of liquid and less liquid fixed income securities
- helps you enhance your fixed income trading and execution strategies based on supply and demand, taking into account liquidity considerations
- complements your traditional sources of fixed income data
- is based on actual executed trades
- helps provide a view on concentration and holdings available for trading
- aggregates the activity of a single security across the entire fixed income trading flow



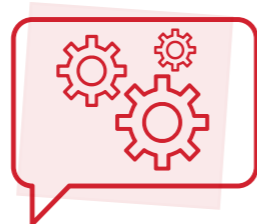
OVERCOMING THE CHALLENGE WITH EUROCLEAR LIQUIDITYDRIVE

Our dedicated liquidity information service provides you with high-grade and detailed settlement liquidity data on fixed income instruments.

How you can benefit from Euroclear LiquidityDrive®:



ENHANCE YOUR TRADING MODELS



BUILD INFORMED MARKET STRATEGIES



STRENGTHEN INVESTMENT AND RESEARCH INTELLIGENCE



SUPPORT YOUR POST-TRADE ANALYSIS AND REPORTING

KEY FEATURES

OF EUROCLEAR LIQUIDITYDRIVE

To help you make informed trading decisions, LiquidityDrive gives you access to:

- liquidity indicators reflecting activity and holdings across the Euroclear system
- data that is platform and venue agnostic
- information at individual ISIN level
- broad instrument coverage:

475,000
fixed income
ISINs

including

>205,000
Eurobonds (XS)

&

>105,000
European
domestic FI

- transactions settled over the previous business day and due to settle over the next two days
- historical information as from 1 September 2018
- comprehensive and reliable data obtained directly from our core settlement activity
- targeted search criteria allowing you to obtain information about market segments
- a view on the most liquid peer instruments – giving insight into possible substitute investments
- details down to anonymised individual settlement transaction level
- a RESTful API for quick and seamless integration into your environment

Euroclear SettlementDrive

THE CASE FOR SETTLEMENT FAILS DATA

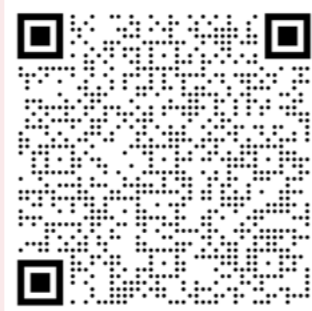
Settlement failure impacts a range of activities within financial institutions.

- **Deal economics** – can be materially damaged by buy-ins, penalties and the operational workload attached to fails, a situation that can be aggravated with the arrival of CSDR
- **Trade execution** – a higher risk of settlement fail may lead to negotiating a price premium
- **Investment strategy** – identifying higher fail risk may encourage avoiding shorts on a given instrument or looking for substitutes
- **Back-office** – settlement activity data can be used to benchmark fail levels vs. the 'market', and to have supporting data to evidence back-office costs towards the front-office

From liquidity, transaction cost to risk, insight into settlement fails is a new instrument in your toolkit to aid in all these areas.



Access our
SettlementDrive
digital brochure



Watch the
SettlementDrive
webinar



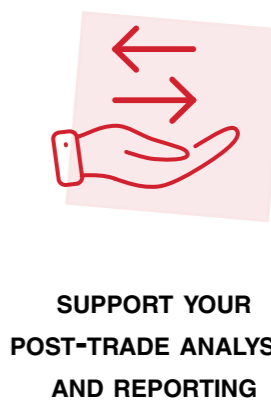
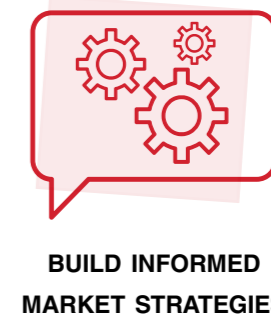
INTRODUCING EUROCLEAR

SETTLEMENTDRIVE

Euroclear SettlementDrive® offers access to a trusted and detailed dataset on settlement fail ratios of securities at the instrument level across fixed income, equities and funds settling on Euroclear's core platform. It enables enhanced insights with its comprehensive coverage.

- Settlement dynamics at instrument level
- Securities market activity from Euroclear (I)CSD network
- Client-agnostic view measured across full transaction flow
- Cross-asset class and cross-market coverage

How you can benefit from Euroclear SettlementDrive®:



Complementary to Euroclear LiquidityDrive (our liquidity information service that offers high-quality and detailed settlement liquidity data on fixed income instruments), SettlementDrive is an essential tool in the liquidity indicators toolbox.

KEY FIGURES

OF EUROCLEAR SETTLEMENTDRIVE

- ISIN level data
- Coverage including:

 **475,000**
fixed income

57,000 equities
& **Depository** receipts

5,000 funds
& **ETFs**

- Metrics reflecting observed settlement success and fails by number of transactions and value
- Insight into fail reasons
- Daily data on the day following the contractual settlement date
- Delivered over API
- Settlement fail scores
- Daily averages and historical settlement patterns at the instrument level
- Insight into settlement fail duration, as well as aggregated fail backlog

Which Euroclear Information Solutions data offering would best meet your data needs?
Get it right by asking yourself the following questions:

Euroclear Reference Data

New Issues Alert

- How quickly can I trade if I get a request to trade in a new security?
- What's happening in the market?
- Do I have information on all securities of interest?
- What is the process of a new security set up in my organisation?
- Can my system quickly set up a new security?

Corporate Actions notifications

- What is the cost of processing incorrect corporate actions data?
- How crucial is it to receive the timely corporate actions information
- What are commercial implications of the delay in processing corporate actions data?
- How do I get informed about corporate actions on the securities in my portfolio and those not in my portfolio?
- How is the corporate actions feed integrated into my systems?

Security Reference Data

- Do mission critical systems across my organisation have access to comprehensive and reliable reference data?
- Do I have access to reference data on all securities of interest?
- Can consistent data source be used across systems to reduce operating risks?
- What is the process of a new security set up in my organisation?

Triparty Reference Data

- What are the security collateral eligibility criteria ?
- How can I make sure I allocate the right security at the right place?
- Do I know what securities I can use for collateral in Euroclear Bank?
- How can I reduce settlement fails on securities used for collateral purpose?

Euroclear LiquidityDrive

- What is happening on the market?
- Am I missing any short term trading signals?
- How does my activity compare to the rest of the market?
- How detailed is my post-trade execution reporting?
- How liquid are individual assets within my portfolio?
- How can I achieve a more accurate valuation of my less liquid assets?
- How can I refine the evaluation of my risk profile?

Euroclear SettlementDrive

- If I need to trade, am I exposed to potential buy-in risk or penalties?
- Will a trade in a specific security potentially impose higher trade costs if the trade settlement fails?
- How can I further refine my assessment of asset liquidity?
- Do I have sufficient insight into settlement ratios to satisfy my internal compliance regime?

Euroclear group, a trusted global provider of post-trade services, includes Euroclear Bank, Euroclear Belgium, Euroclear France, Euroclear Nederland, Euroclear Finland, Euroclear Sweden and Euroclear UK & International.

€992 trillion
per annum
of securities transactions
X12 global GDP

€37.6
trillion in assets
for clients



CONTACT US

To find out more about our data products, contact **your Relationship Manager** or email us at eis@euroclear.com

FOR MORE INFORMATION

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Euroclear is a carbon neutral company – PAS2060 certified

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