



EURONEXT SECURITIES

OTC

# Bond Liquidity Data

Insights into the liquidity of bonds traded OTC

## Provider

Euronext Securities  
Milan

## Coverage

OTC bonds settled  
in ES-MIL

## Delivery

Excel via SFTP  
or MTS datahub

## Availability

Daily, weekly,  
monthly

**Bond Liquidity Data** is a daily dataset designed to provide information on the liquidity profile of bond instruments traded OTC. It aggregates some simple key metrics such as free-floating holdings, concentration of holders and median holding size and some more advanced liquidity scores such as composite liquidity and weighted concentration. This dataset enables institutional investors, asset managers and front offices to assess market depth, identify liquidity risks and optimise execution strategies.

## Key facts

### Product type

Metrics on  
bonds liquidity

### Market

Italy

### Data source

CSD records

### Format

Excel

### Frequency

On request

### History

Available

# Why OTC Bond Liquidity Data?



## Comprehensive Liquidity Transparency

Offers a full view of liquidity drivers, including holdings distribution, transaction activity and ticket size metrics.



## Market depth analysis

Helps identify securities with strong or weak liquidity profiles, supporting better execution and pricing strategies.



## Predictive Insights

Identifies patterns in turnover and concentration that may signal future liquidity shifts or stress points.

# Typical use cases



## Risk Management

Helps firms proactively adjust positions and avoid exposure during market stress events



## Trading

Spot securities with improving liquidity trends or high turnover scores, signalling strong demand



## Compliance / Funding

Incorporate liquidity scores into stress-testing models to simulate adverse market conditions and assess portfolio resilience under liquidity shocks

## What you get

- Daily files containing metrics about OTC traded bonds
- Excel report for easy processing
- Historical data upon request
- Secure SFTP or datahub delivery

## Who uses it

Asset Management

Data vendors and market analysts

Institutional investors

## Access & delivery

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**History:** Available

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OTC Bond Liquidity Data is part of Euronext Securities' data services and post-trade reporting solutions.