



EURONEXT SECURITIES

Settlement Fail Trades

Daily intelligence on post-trade
risk and settlement efficiency

Coverage

Copenhagen,
Milan, Porto

Granularity

ISIN level

Update frequency

Daily

History

Available

Settlement Fail Trades

delivers daily statistics on failed settlement activity across **Copenhagen, Milan, and Porto**, aggregated at **ISIN level**.

The dataset provides actionable insight into post-trade risk, liquidity constraints, and market infrastructure performance, helping market participants identify securities with structural settlement challenges and optimize trading and operational processes.

Why Settlement Fail Trades?



Post-trade risk visibility

Identify securities with elevated settlement failure rates.



Liquidity diagnostics

Detect structural liquidity constraints at ISIN level.



Operational efficiency

Support exception management and reconciliation processes.



Strategy enhancement

Incorporate settlement reliability into trading and portfolio models.



Historical benchmarking

Measure improvements and market infrastructure evolution.



Easy integration

Excel format ready for analytics and reporting tools.

What you get

- Daily failed settlement statistics per ISIN
- Market coverage: Copenhagen, Milan, Porto
- Standardized Excel file format
- Secure delivery via Euronext Datashop SFTP
- Historical data for time-series analysis

Typical use cases



Trading & Execution

Pre-trade risk screening
Instrument selection
Execution strategy design
Portfolio construction



Operations & Risk

Exception monitoring
Back-office optimization
Counterparty assessment
Operational reporting



Research & Data

Market microstructure
Liquidity research
Regulatory analysis
Data product enrichment

Who uses it

Quant researchers

Corporates / Treasury

Algo traders

Instrument creators

Investment bankers

Financial publishers

Data providers

Back office managers and Operators

Access & delivery

Frequency: Daily

Delivery: Secure SFTP via Euronext Datashop

Format: Excel (.xlsx)

History: Available

Euronext Data Sales

ES.datasales@euronext.com

Settlement Fail Trades is part of Euronext's post-trade transparency and market quality data solutions.