

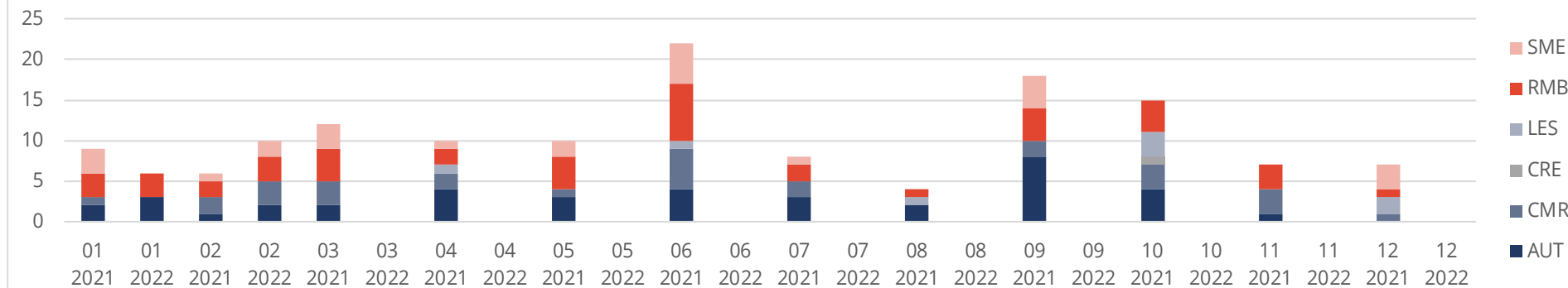
ABS MARKET COVERAGE

MARCH 2022

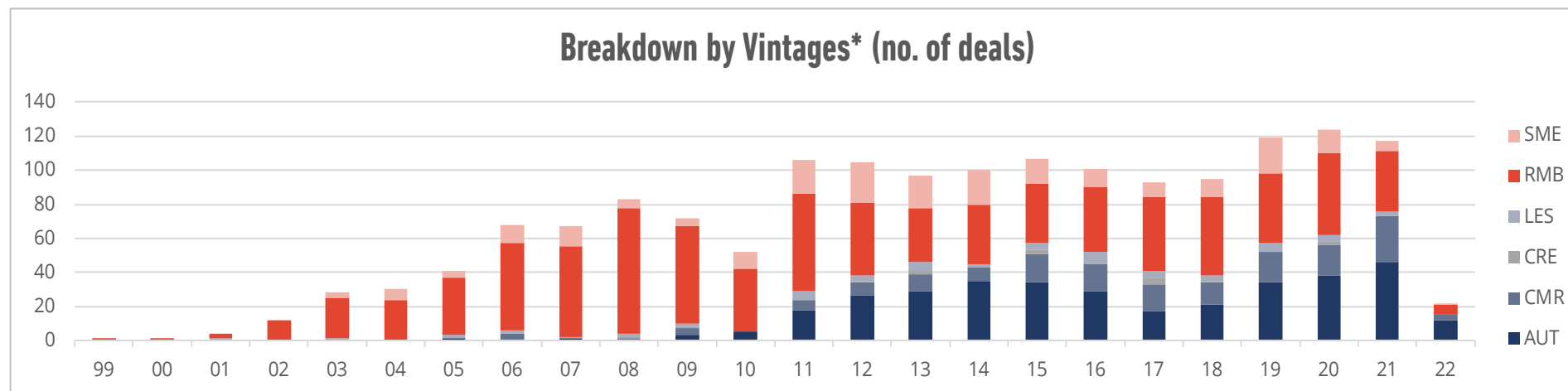


DATASET COMPOSITION AS OF 28 FEB 2022

Monthly Deal Creation* (no. of deals)

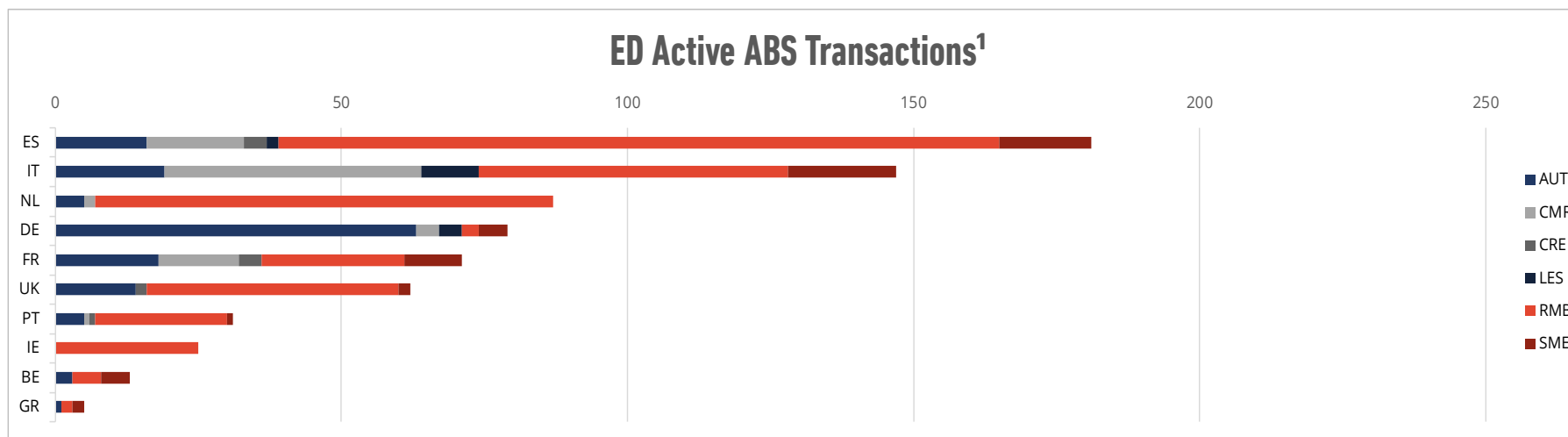
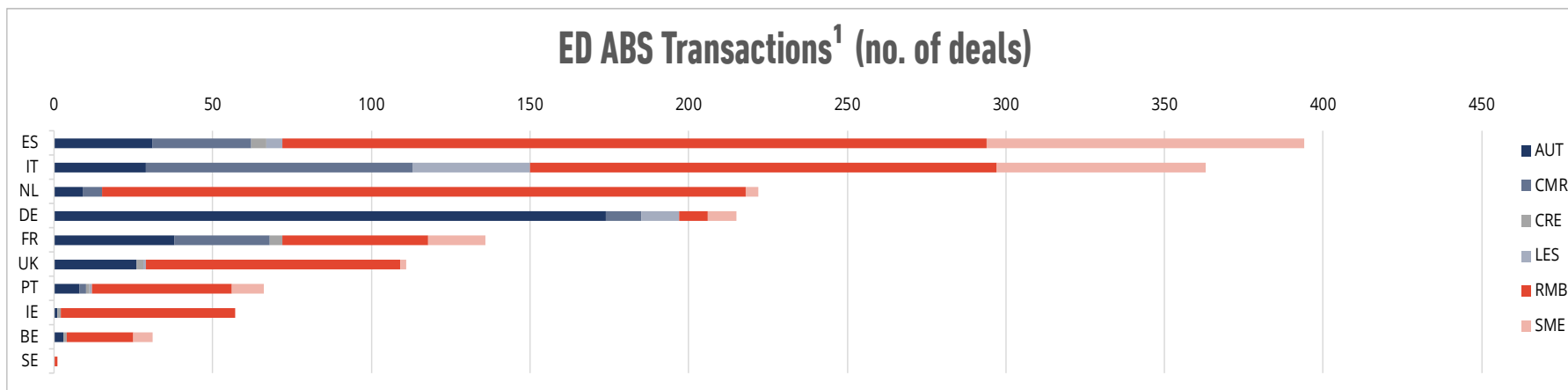


Breakdown by Vintages* (no. of deals)



Source: European DataWarehouse

DATASET COMPOSITION AS OF 28 FEB 2022

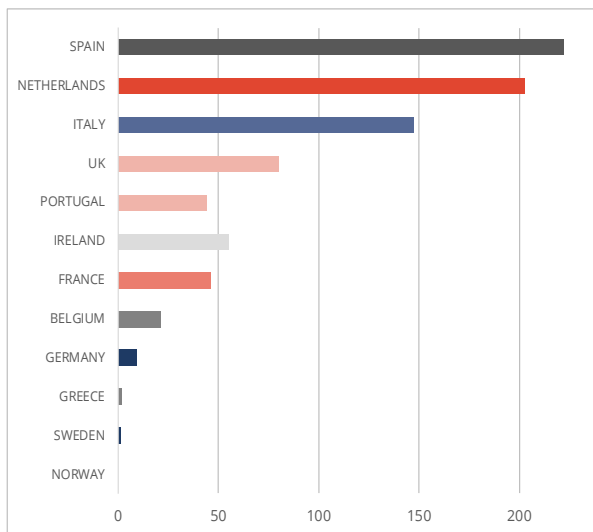


¹ Austria, Sweden, Norway, Finland and Luxembourg are not included in the chart

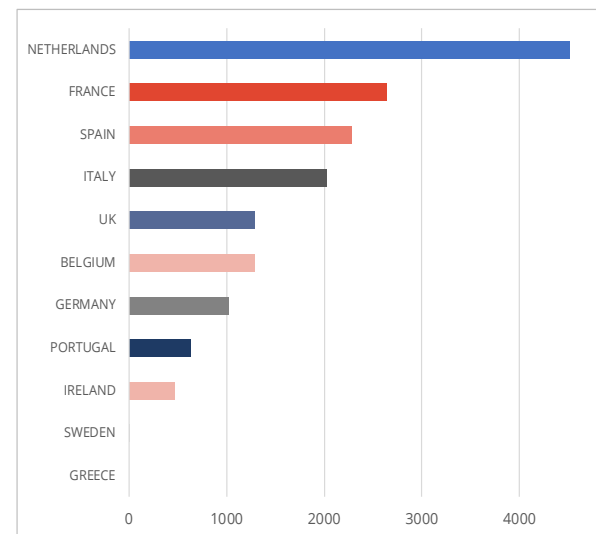
RMBS

A total of 782 RMBS Deals & 16.59 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

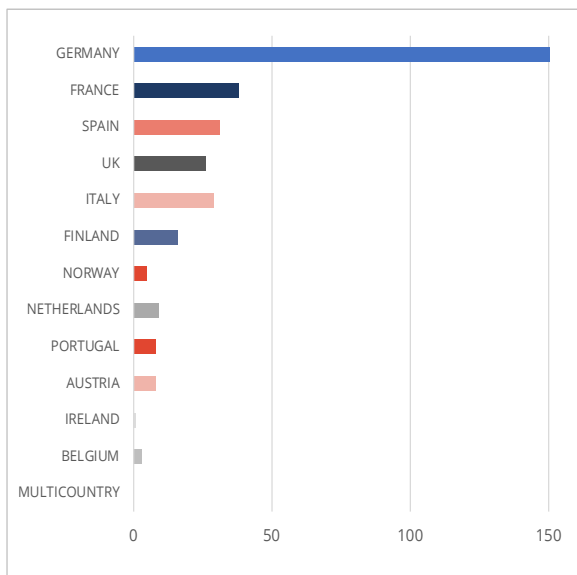


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

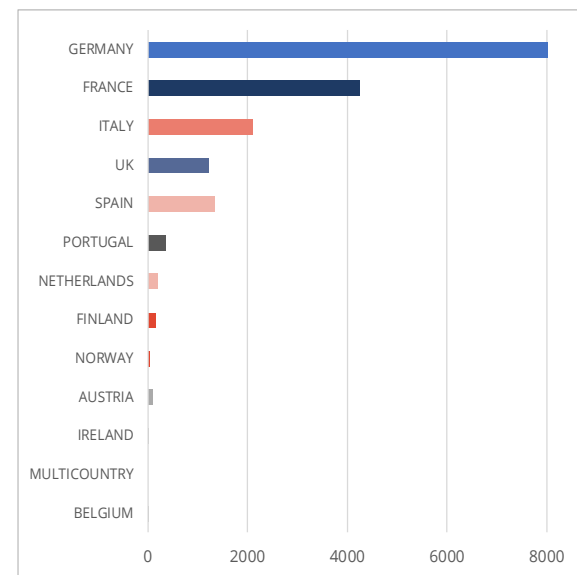
AUTO

A total of 304 AUTO Deals & 18.83 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

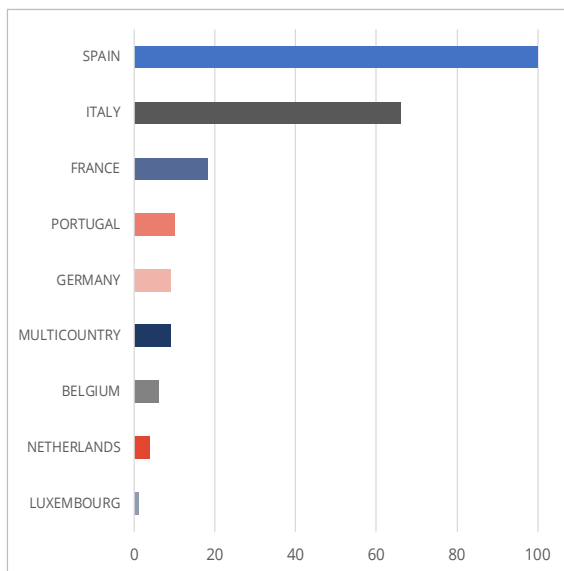


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

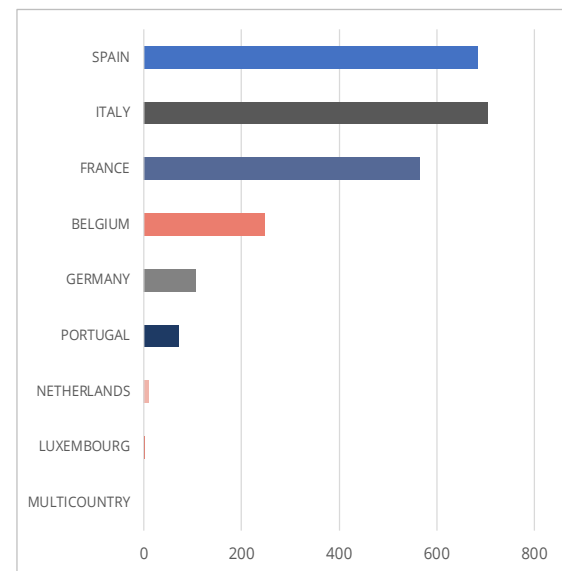
SME

A total of 209 SME Deals & 2.39 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

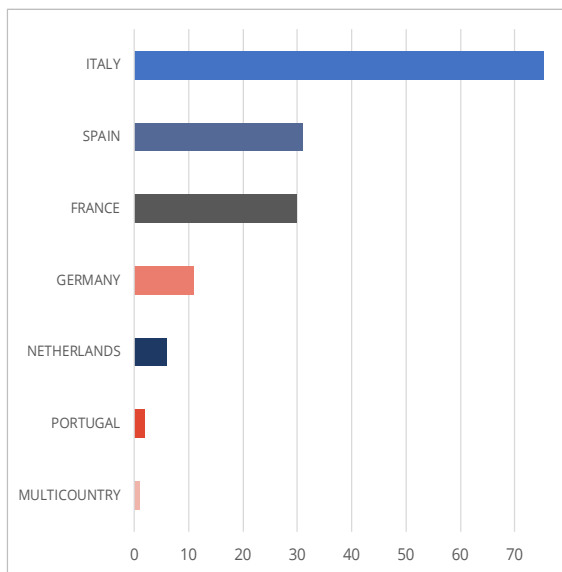


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

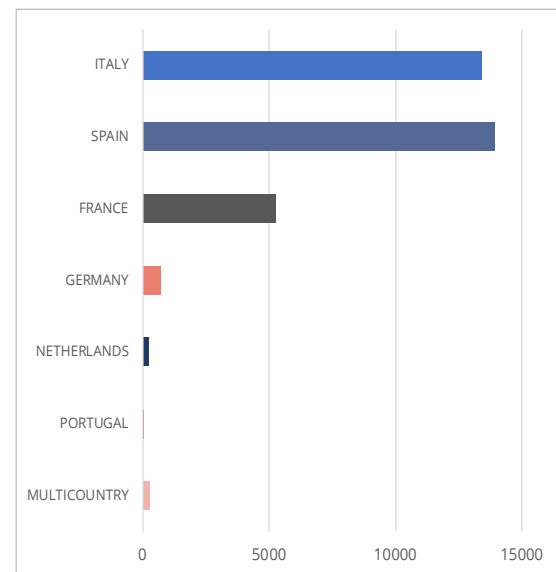
CONSUMER

A total of 150 Consumer Deals & 33.83 mn loans or loan parts

DEALS



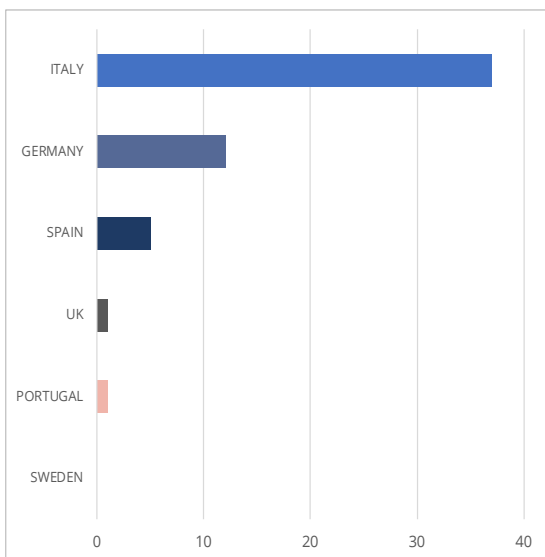
LOANS OR LOAN PARTS



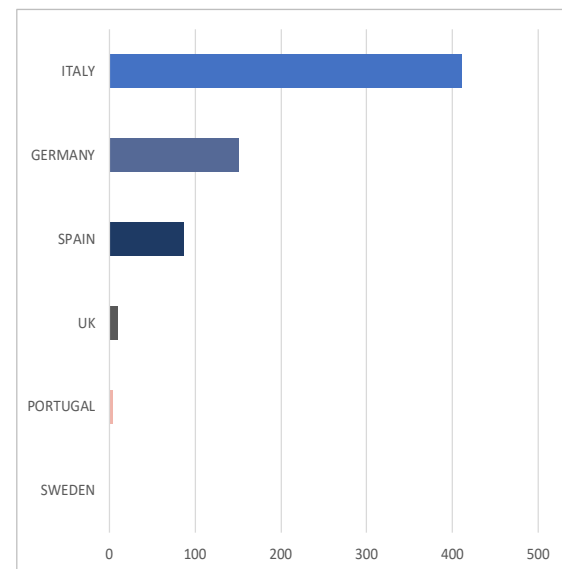
LEASING

A total of 54 Leasing Deals & 0.66 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

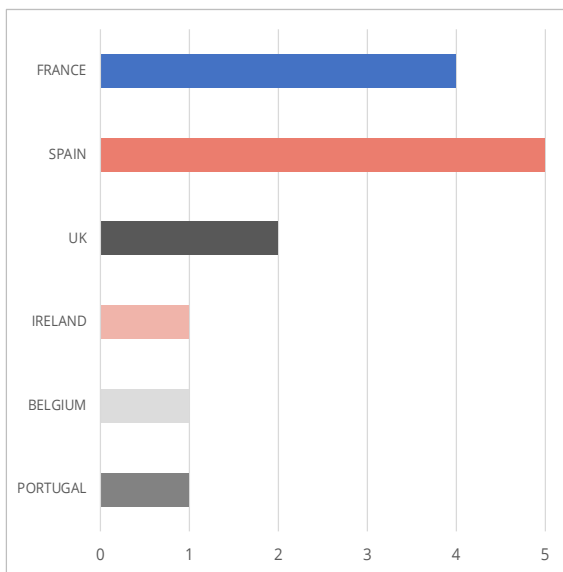


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

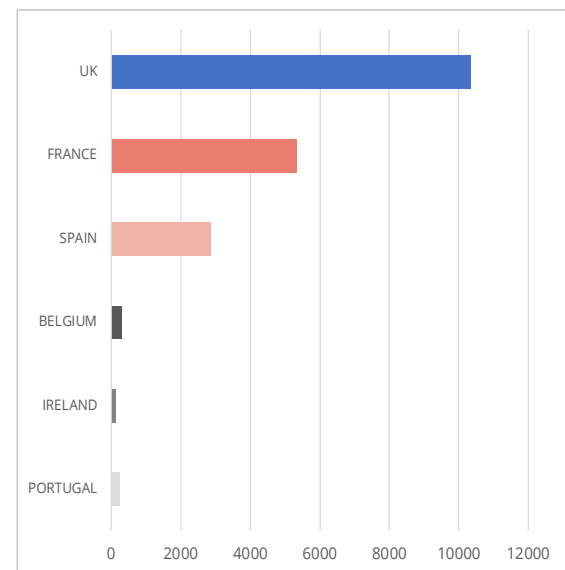
CREDIT CARD

A total of 14 Credit Card Deals & 19.21 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

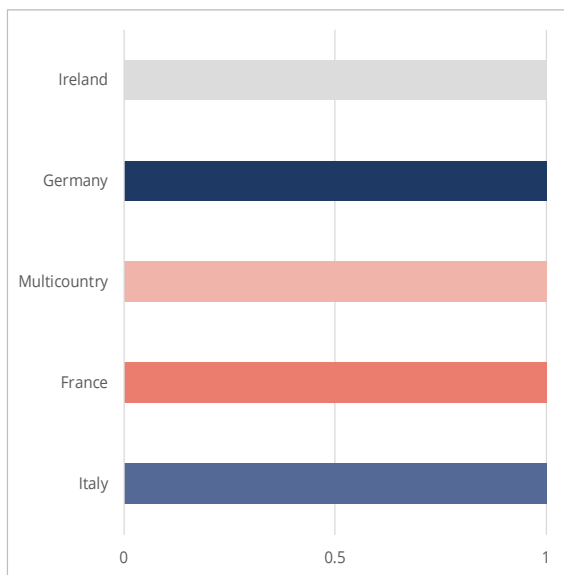


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

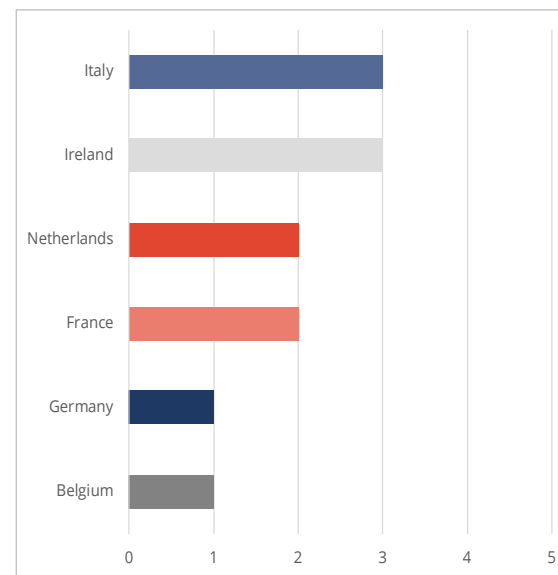
CMBS

A total of 5 CMBS Deals & 12 Loans or loan parts

DEALS



LOANS



The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

LATEST DEALS

The below list includes some of the latest public deals available in our database as of 25 MARCH

Country of Securitised Assets	Deal Name	Asset Class	Data Owner	Deal Size (in € M)
France	ELIDE II 2021-01	RMB	BRED BANQUE POPULAIRE	2920
Germany	Globaldrive Auto Receivables 2021-A B.V.	AUT	Ford Bank GmbH	546.5
Italy	IHC 1908 S.R.L.	OTH	IHC 1908 S.R.L.	197
Netherlands	Dutch Property Finance 2021-1 B.V.	RMB	RNHB B.V.	523
Netherlands	Green STORM 2021 B.V.	RMB	Obvion N.V.	526.4
Spain	BBVA CONSUMO 11 FT	CMR	EUROPEA DE TITULIZACION S.A. S.G.F.T.	2500
United Kingdom	Wilmington Cards 2021-1 plc	CRE	UniCredit Bank AG	4300 (GBP)
Spain	Retiro Mortgage Securities Designated Activity Company	MIX	Retiro Mortgage Securities Designated Activity Company	500
Ireland	Phoenix Funding 7 Designated Activity Company	RMB	KBC Bank Ireland plc	5880
Multi Country	BL Consumer Credit 2021	CMR	Buy Way Personal Finance	338
United Kingdom	Bumper UK 2021-1	AUT	LeasePlan Corporation N.V.	500 (GBP)
France	FCT LAFAYETTE 2021	SME	BNP Paribas	2000

COVERED BONDS

A total of 4 Covered Bonds have been uploaded to European DataWarehouse

BPER OBG1

Data Owner:
BPER Banca S.p.A.

EDW Code:
CBOMIT000103100420115

Vintage:
2011

Country:
Italy

**Original Deal Size
(in millions):**
7000.0

BPER OBG2

Data Owner:
BPER Banca S.p.A.

EDW Code:
CBOMIT000103100620151

Vintage:
2015

Country:
Italy

**Original Deal Size
(in millions):**
5000.0

UNICREDIT OBG S.R.L.

Data Owner:
UniCredit S.p.a.

EDW Code:
CBOSIT000061101420129

Vintage:
2012

Country:
Italy

**Original Deal Size
(in millions):**
25000.0

UNICREDIT BPC MORTGAGE S.R.L.

Data Owner:
UniCredit S.p.a.

EDW Code:
CBOSIT000061101520084

Vintage:
2008

Country:
Italy

**Original Deal Size
(in millions):**
35000.0

NPLS PRESENT IN SME LOAN-LEVEL DATA

CUMULATIVE NUMBER OF LOANS DEFAULTED AND 90 DAYS IN ARREARS FOR SME UP TO THE PCD OF 30 JUNE 2021

Total		Account Status ever in Default or Arrears ever 90 days or above		Account Status ever in Default		
Country	Deals	Loans	Borrowers	Loans	Borrowers	Loans
ES	98	1,516,430	84,547	93,668	63,715	71,119
IT	64	1,099,685	62,718	72,440	35,299	40,695
FR	16	5,446,411	5,026	5,811	2,624	3,055
PT	10	199,355	9,886	11,180	8,386	9,605
BE	6	884,627	10,911	16,528	7,471	11,827
NL	4	51,252	2,752	3,680	2,707	3,621
Total	198	9,197,760	175,840	203,307	120,202	139,922

Note:

- *Account Status of Default* is according to the European Central Bank (ECB) taxonomy: when "Default or Foreclosure on the loan per the transaction definition" (AS121) is indicated as "Y"
- *90 Days in Arrears* is according to the European Central Bank (ECB) taxonomy when "Number of Days in Interest Arrears" (AS116) or "Number of Days in Principal Arrears" (AS118) is greater than or equal to 90

NPLS PRESENT IN RMBS LOAN-LEVEL DATA

CUMULATIVE NUMBER OF LOANS DEFAULTED AND 90 DAYS IN ARREARS FOR RMBS UP TO THE POOL CUT OFF DATE OF 30 JUNE 2021

Total		Account Status ever in Default or Arrears ever 90 days or above			Account Status ever in Default	
Country	Deals	Loans	Borrowers	Loans	Borrowers	Loans
ES	216	2,588,636	151,884	158,865	85,847	90,313
NL	195	6,430,419	43,000	79,593	32,837	47,465
IT	145	2,479,574	128,392	152,753	73,391	85,075
PT	42	861,375	40,018	53,011	28,373	33,233
UK	54	3,497,002	58,185	69,952	6,260	8,490
FR	44	6,618,432	51,247	54,493	23,386	25,393
IE	49	540,805	59,313	62,474	10,889	12,622
BE	21	2,083,638	20,677	26,446	11,645	13,438
Total	766	25,099,881	552,716	657,587	272,628	316,029

Note:

- *Account Status of Default* is according to the European Central Bank (ECB) taxonomy when "Default or Foreclosure on the loan per the transaction definition" (AS121) is indicated as "Y"
- *90 Days in Arrears* is according to the European Central Bank (ECB) taxonomy when "Number of Days in Interest Arrears" (AS116) or "Number of Days in Principal Arrears" (AS118) is greater than or equal to 90

THANK YOU // CONTACT US

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