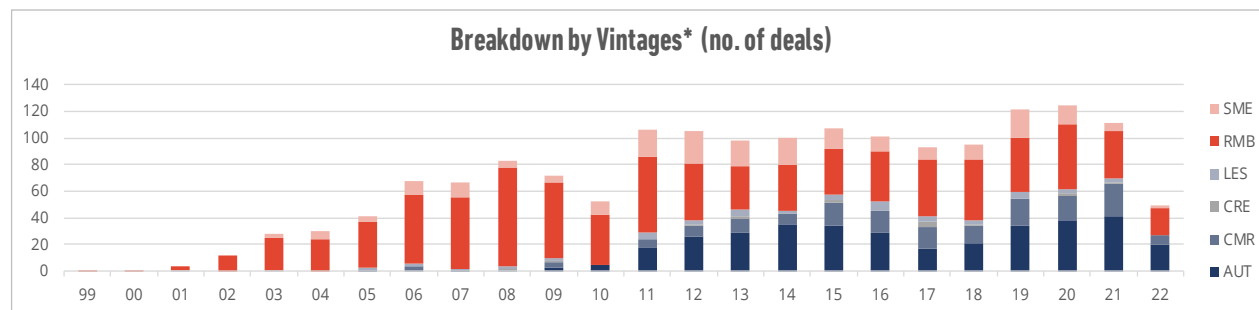
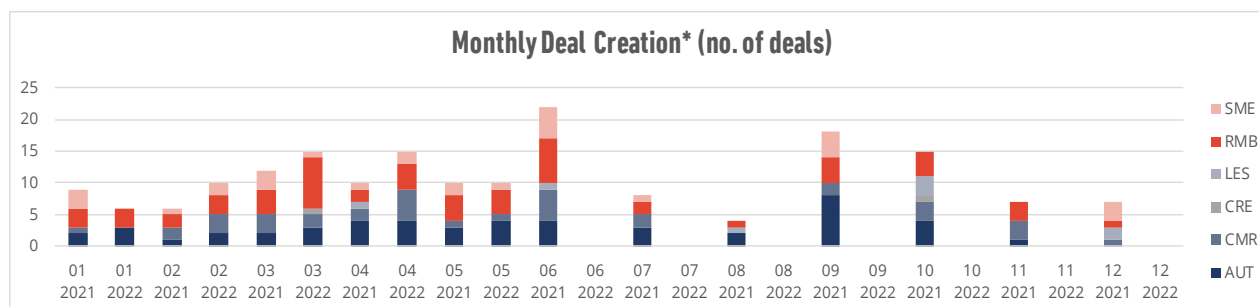


# ABS MARKET COVERAGE

**2022**

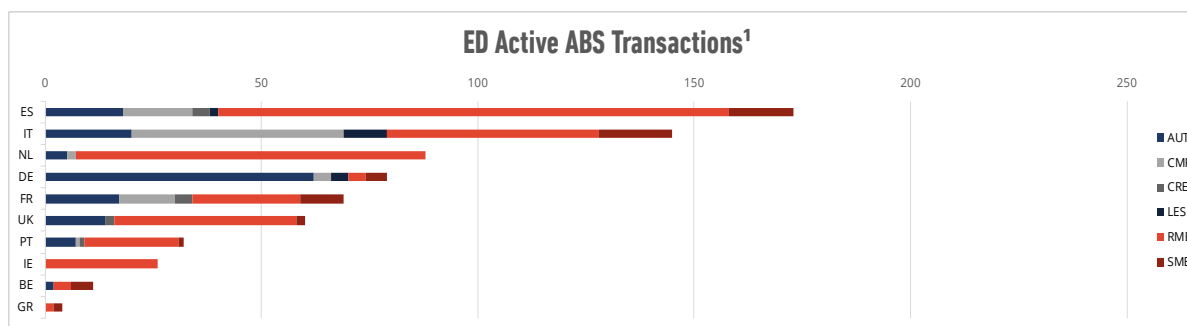
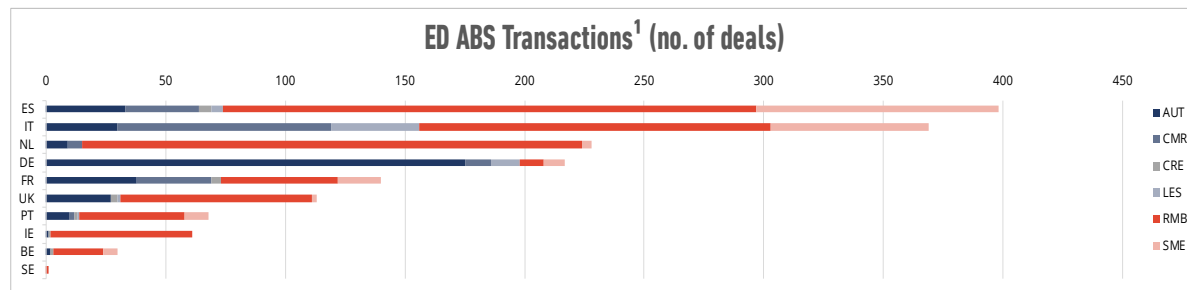


# DATASET COMPOSITION AS OF 31 MAY 2022



Source: European DataWarehouse

# DATASET COMPOSITION AS OF 31 MAY 2022

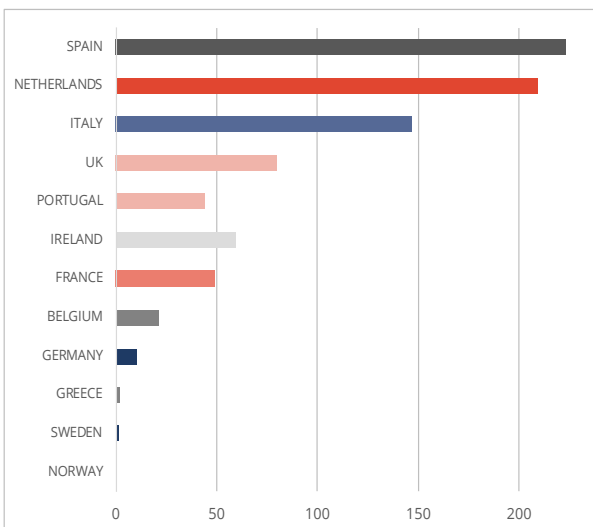


<sup>1</sup> Austria, Sweden, Norway, Finland and Luxembourg are not included in the chart

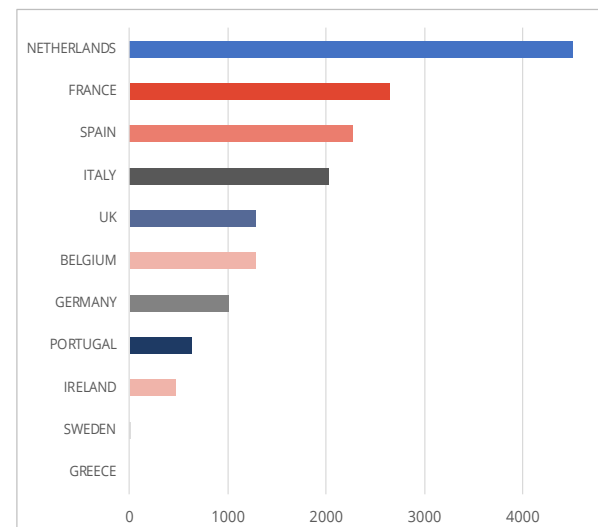
# RMBS

A total of 785 RMBS Deals & 16.62 mn loans or loan parts

## DEALS



## LOANS OR LOAN PARTS

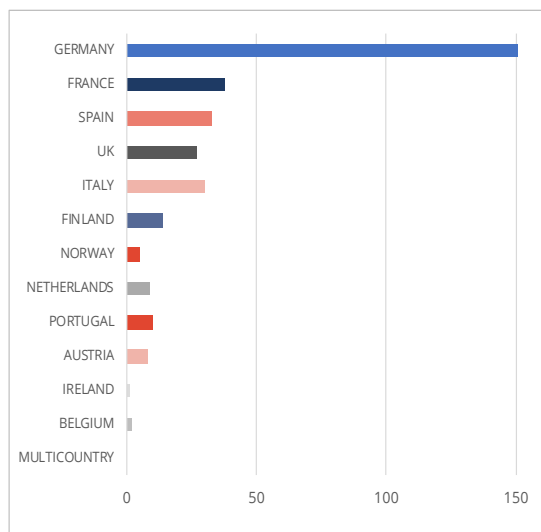


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

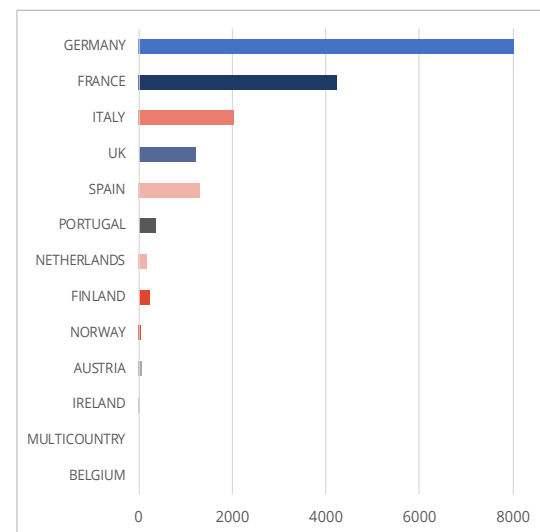
# AUTO

A total of 304 AUTO Deals & 18.82 mn loans or loan parts

## DEALS



## LOANS OR LOAN PARTS

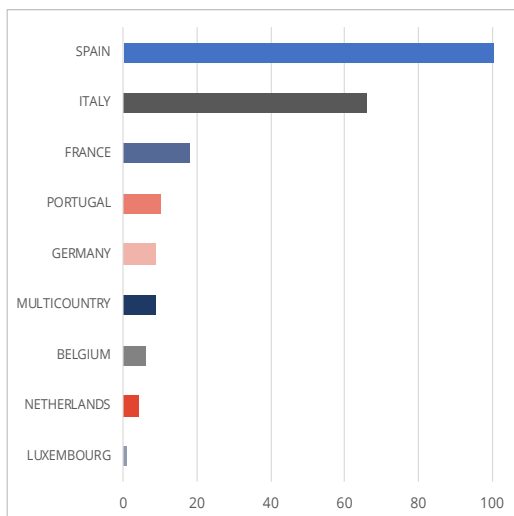


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

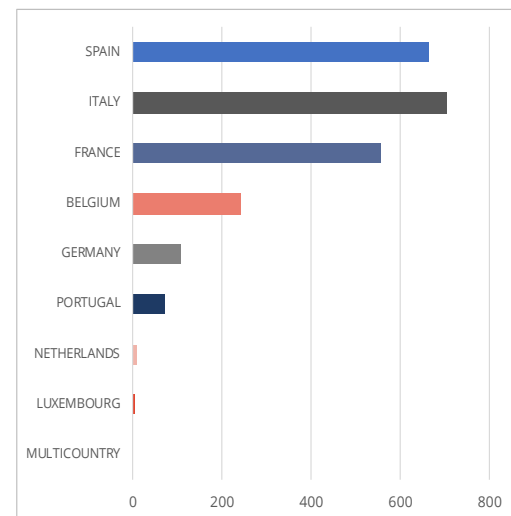
# SME

A total of 209 SME Deals & 2.36 mn loans or loan parts

## DEALS



## LOANS OR LOAN PARTS

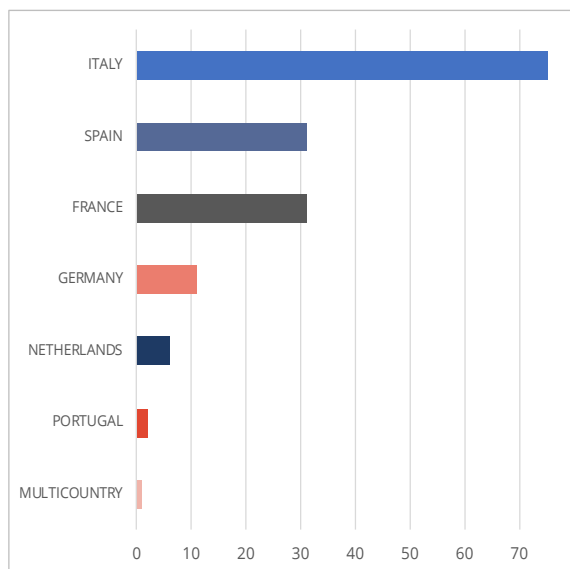


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

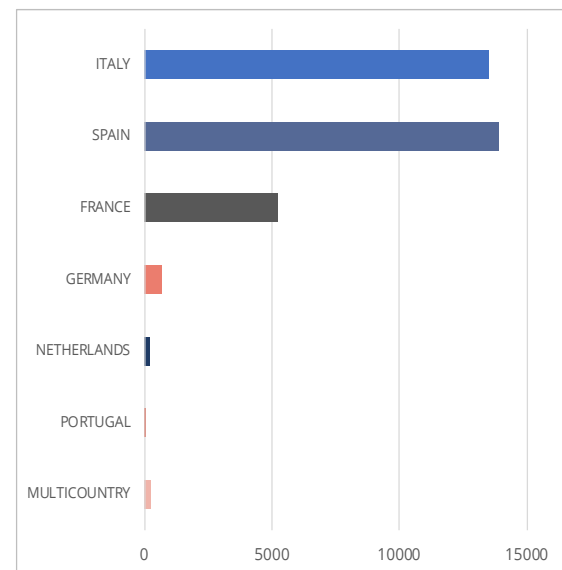
# CONSUMER

A total of 150 Consumer Deals & 33.89 mn loans or loan parts

## DEALS



## LOANS OR LOAN PARTS

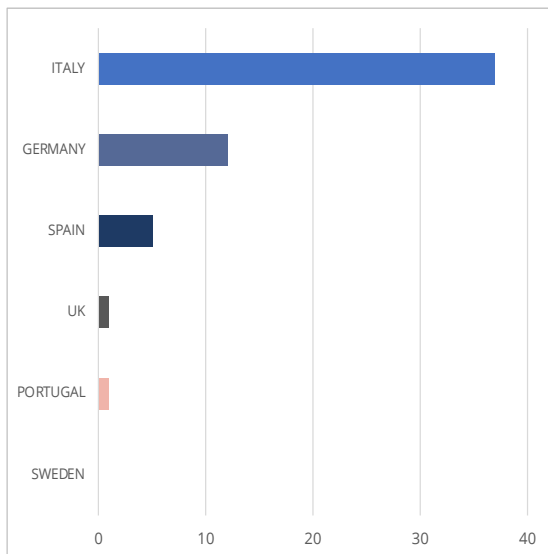


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

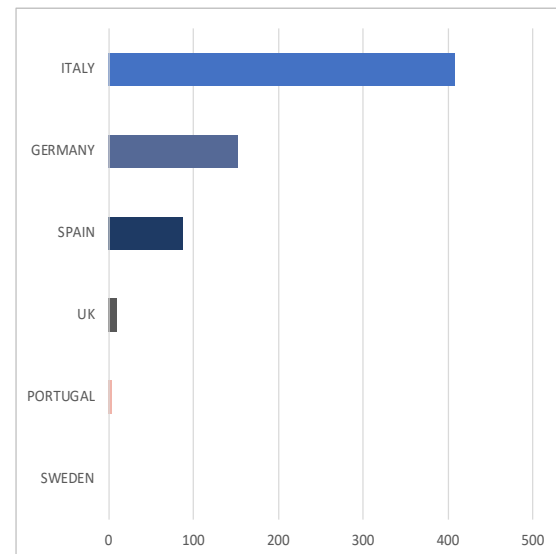
# LEASING

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

## DEALS



## LOANS OR LOAN PARTS



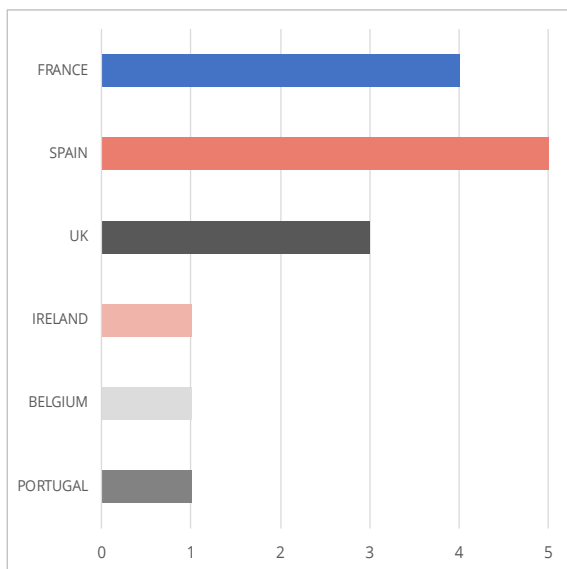
The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)



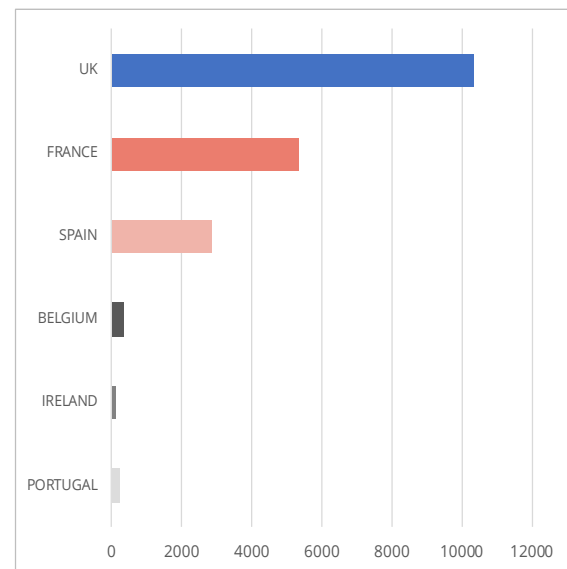
# CREDIT CARD

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

## DEALS



## LOANS OR LOAN PARTS

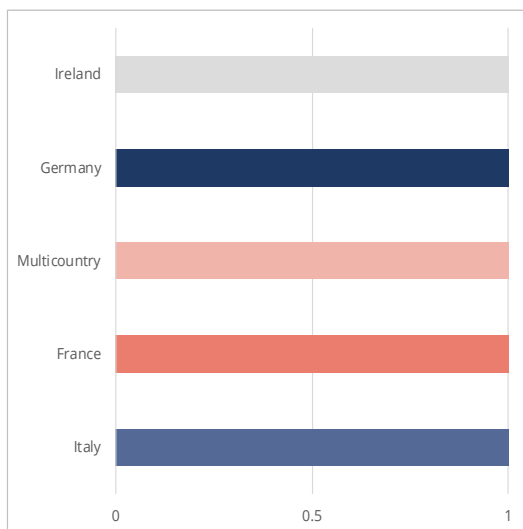


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

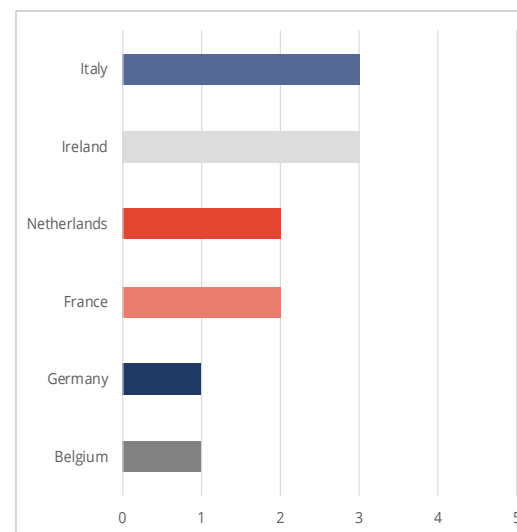
# CMBS

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 RMBS LOAN-LEVEL DATA

CUMULATIVE NUMBER OF LOANS DEFAULTED AND 90 DAYS IN ARREARS FOR RMBS UP TO THE POOL CUT OFF DATE OF 31 MARCH 2022

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	218	2,652,867	159,129	167,033	88,160	92,750
NL	200	7,135,507	59,838	101,392	33,207	48,016
IT	145	2,496,299	138,146	163,242	74,933	86,312
PT	42	861,648	45,795	56,428	29,614	33,387
UK	54	3,486,040	58,420	70,239	6,277	8,508
FR	44	6,647,552	52,229	55,573	24,197	26,277
IE	52	612,196	60,041	63,098	11,023	12,697
BE	21	2,130,112	22,799	27,735	11,851	13,724
<b>Total</b>	<b>776</b>	<b>26,022,221</b>	<b>596,397</b>	<b>704,740</b>	<b>279,262</b>	<b>321,671</b>

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 SME LOAN-LEVEL DATA

CUMULATIVE NUMBER OF LOANS DEFAULTED AND 90 DAYS IN ARREARS FOR SME UP TO THE POOL CUT OFF DATE OF 31 MARCH 2022

	Total		Account Status ever in Default or Arrears ever 90 days or above		Account Status ever in Default	
<b>ES</b>	98	1,534,611	86,270	95,658	65,340	72,897
<b>IT</b>	65	1,123,134	63,552	73,369	35,824	41,307
<b>FR</b>	16	5,936,281	5,156	5,968	2,741	3,193
<b>PT</b>	10	199,355	9,886	11,180	8,386	9,605
<b>BE</b>	6	914,400	11,461	17,409	7,846	12,467
<b>NL</b>	4	51,252	2,752	3,680	2,707	3,621
<b>Total</b>	<b>199</b>	<b>9,759,033</b>	<b>179,077</b>	<b>207,264</b>	<b>122,844</b>	<b>143,090</b>

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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