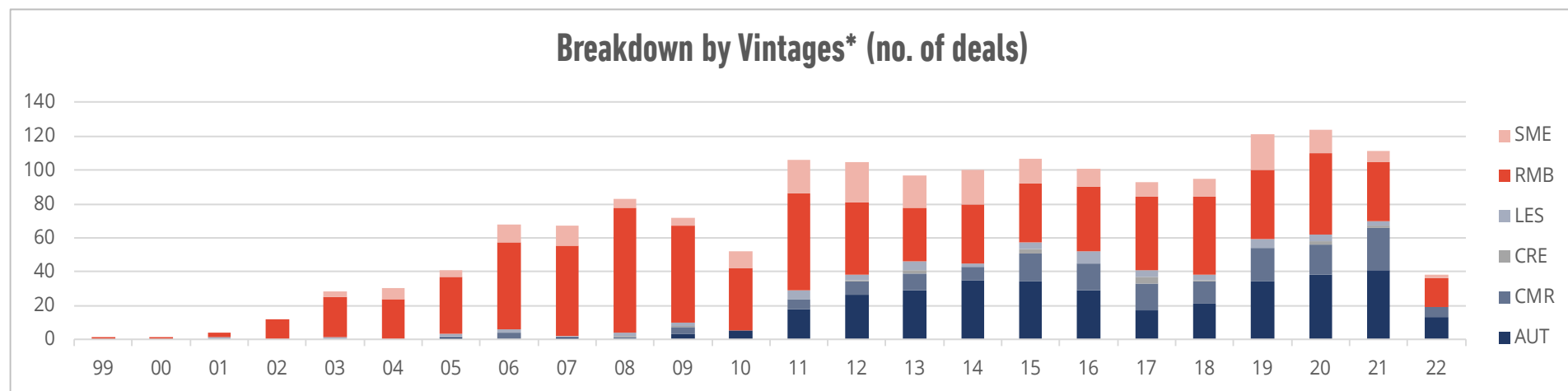
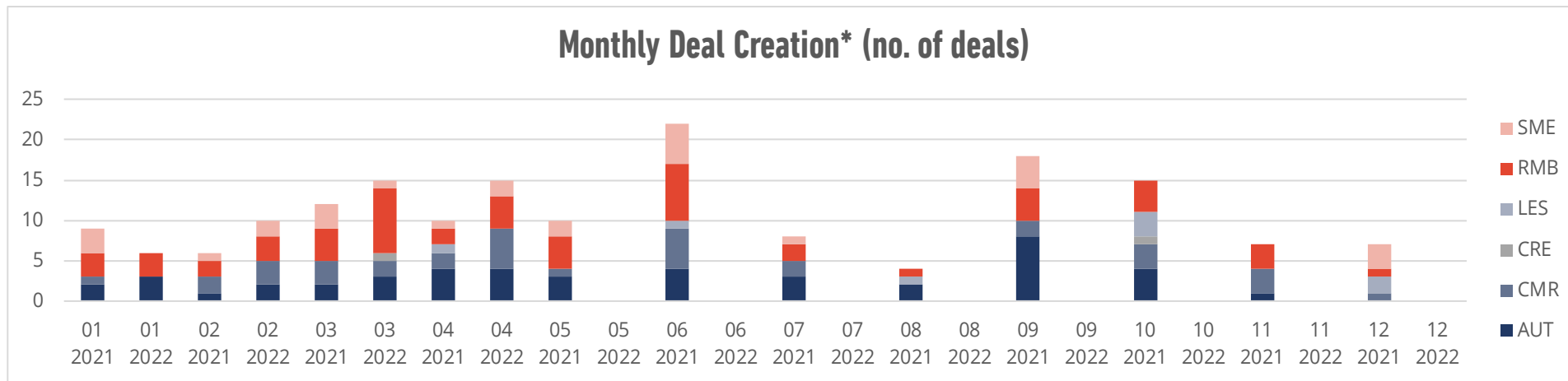


ABS MARKET COVERAGE

MAY 2022

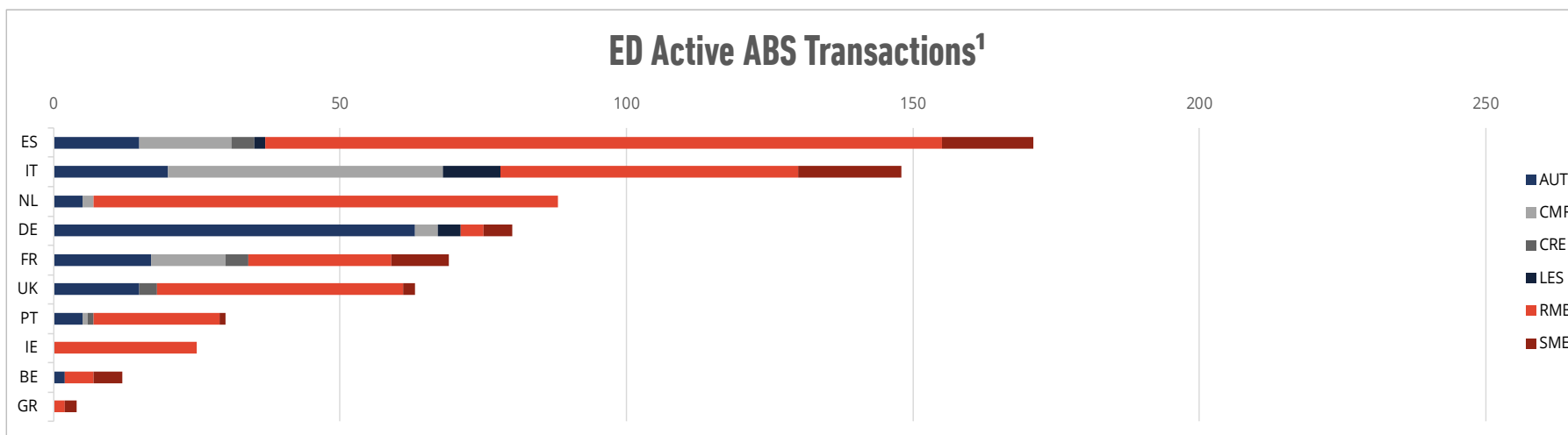
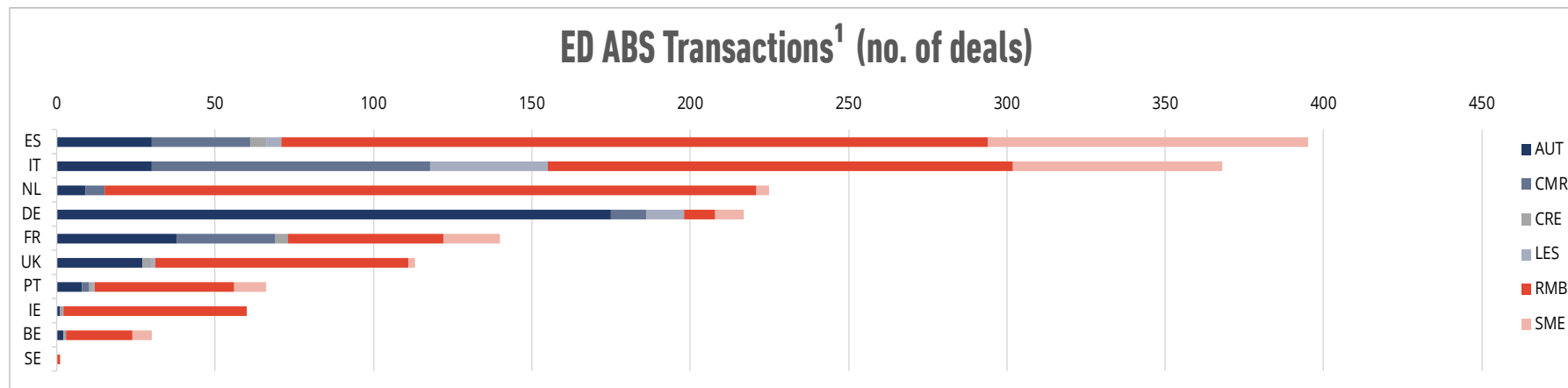


DATASET COMPOSITION AS OF 30 APR 2022



Source: European DataWarehouse

DATASET COMPOSITION AS OF 30 APR 2022

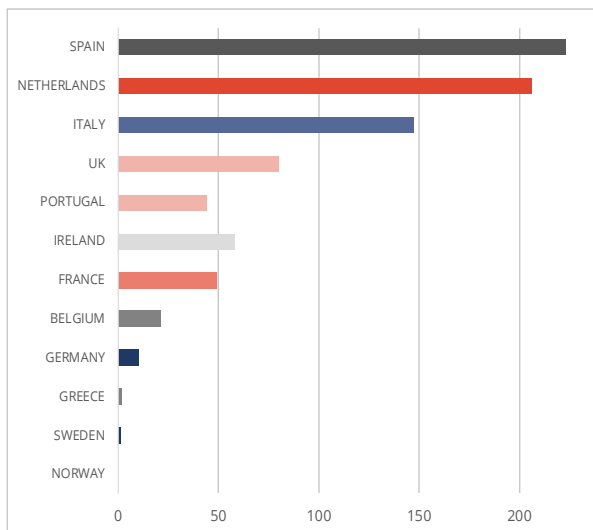


¹ Austria, Sweden, Norway, Finland and Luxembourg are not included in the chart

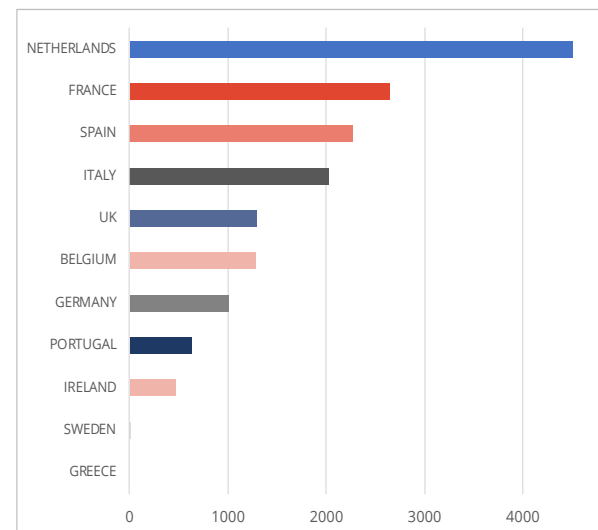
RMBS

A total of 784 RMBS Deals & 16.60 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

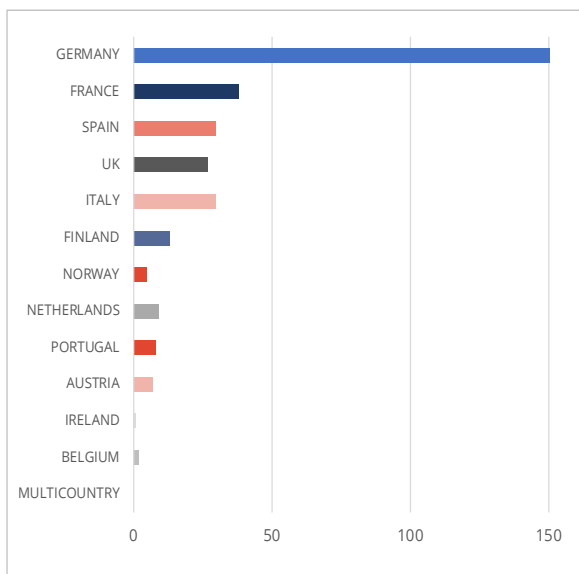


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

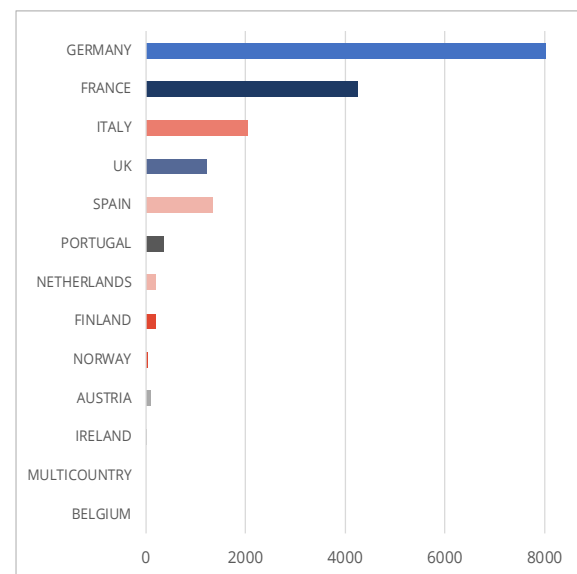
AUTO

A total of 302 AUTO Deals & 18.82 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

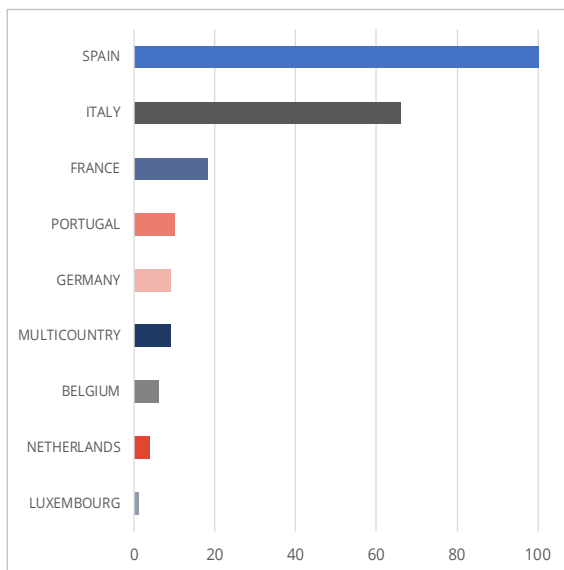


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

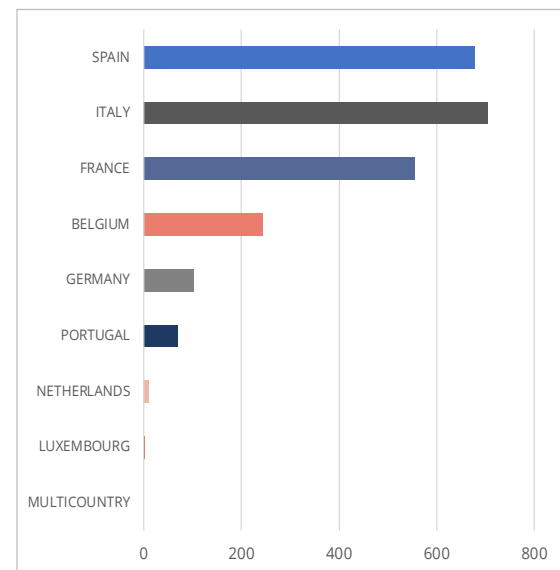
SME

A total of 209 SME Deals & 2.37 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

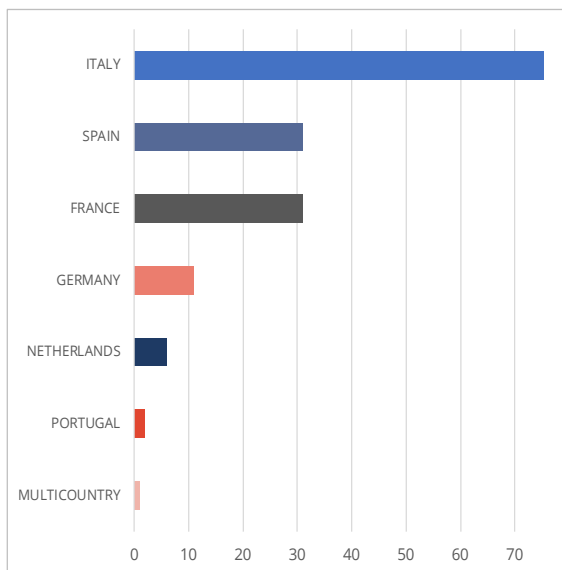


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

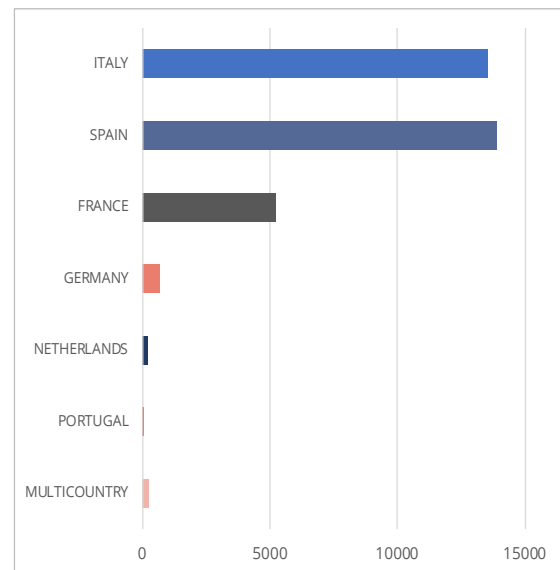
CONSUMER

A total of 150 Consumer Deals & 33.91 mn loans or loan parts

DEALS



LOANS OR LOAN PARTS

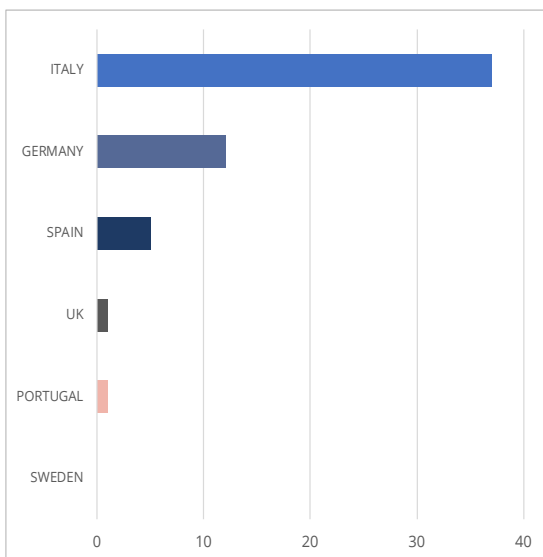


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

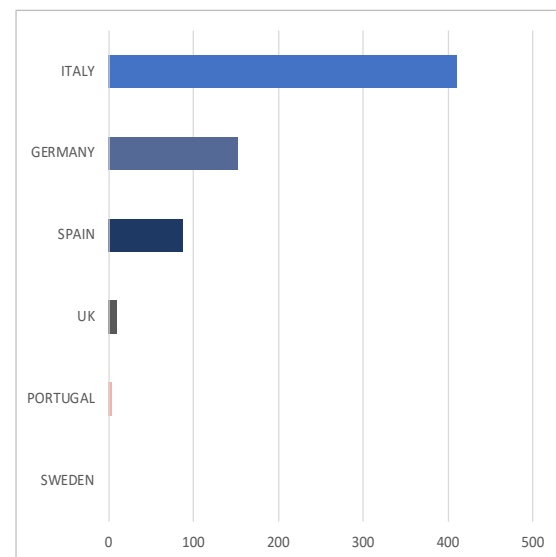
LEASING

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

DEALS



LOANS OR LOAN PARTS

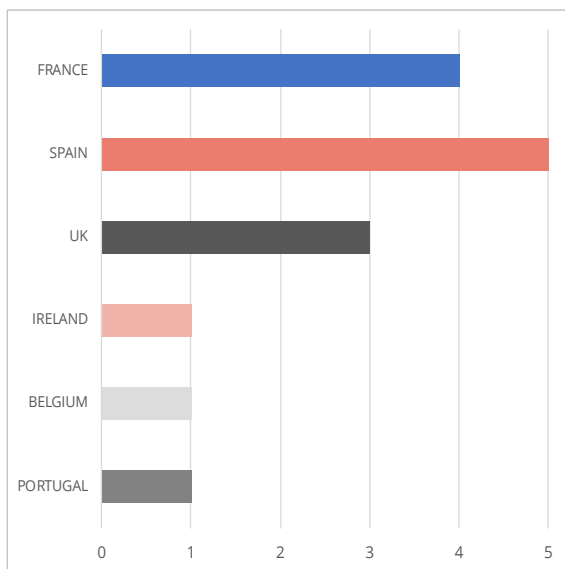


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

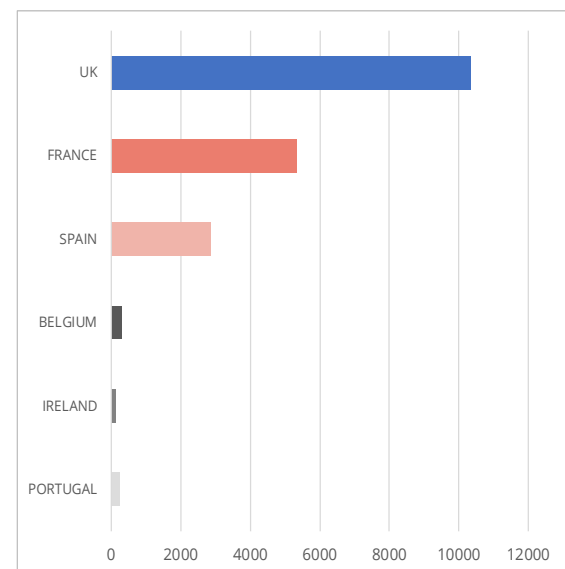
CREDIT CARD

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

DEALS



LOANS OR LOAN PARTS

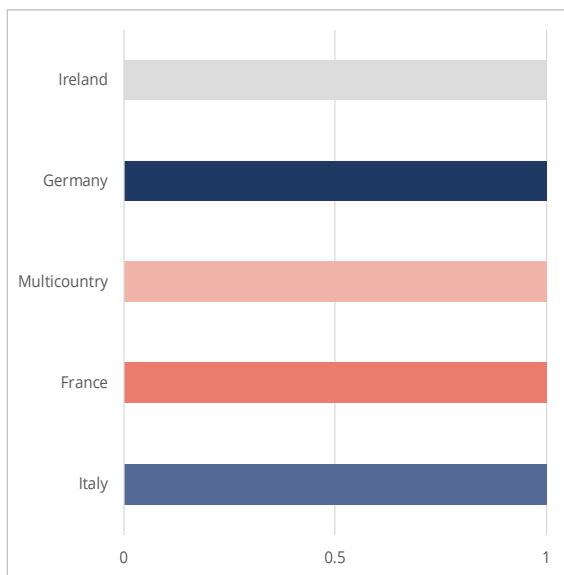


The loan count calculation is based on the total number of loans reported in the latest submission only for each transaction. All amounts in 000s (k)

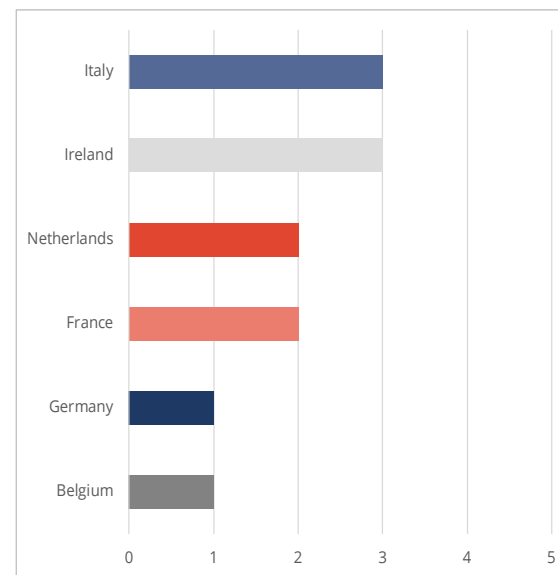
CMBS

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 1 DECEMBER 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	218	2,652,867	158,740	166,554	87,947	92,496
NL	198	6,554,517	59,571	101,033	33,033	47,796
IT	145	2,496,193	137,926	162,962	74,762	86,104
PT	42	861,648	45,736	56,364	29,576	33,349
UK	54	3,486,034	58,420	70,239	6,277	8,508
FR	44	6,646,684	52,214	55,558	24,183	26,263
IE	52	612,192	60,020	63,076	11,018	12,689
BE	21	2,121,172	22,711	27,616	11,801	13,656
Total	774	25,431,307	595,338	703,402	278,597	320,861

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 PCD OF 31 DECEMBER 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	1,534,604	86,065	95,443	65,084	72,612
IT	65	1,122,158	63,499	73,318	35,821	41,305
FR	16	5,829,555	5,150	5,961	2,741	3,193
PT	10	199,355	9,886	11,180	8,386	9,605
BE	6	909,763	11,381	17,289	7,798	12,395
NL	4	51,252	2,752	3,680	2,707	3,621
Total	199	9,646,687	178,733	206,871	122,537	142,731

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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