

# 1 EURO AREA

## 1.1 Aggregated balance sheet of euro area financial vehicle corporations

### 1.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	2,022.4	163.9	92.1	1,277.0	975.2	335.0	95.9	69.3	81.3
Q3	2,024.1	164.6	92.3	1,235.2	948.9	375.3	96.4	69.3	83.2
Q4	2,098.1	172.8	91.5	1,270.5	976.4	392.9	100.2	78.9	82.7
2021 Q1	2,117.6	176.4	92.0	1,265.9	971.2	401.4	102.9	81.4	89.7
Q2 <sup>(p)</sup>	2,128.5	193.1	105.5	1,242.5	950.4	412.5	106.7	83.8	89.9
Transactions									
2020 Q2	6.3	-9.0	-0.9	22.8	32.9	-0.8	-3.6	-2.8	-0.5
Q3	-5.7	1.1	0.6	-15.5	-15.3	6.1	0.6	0.7	1.2
Q4	56.9	3.1	3.9	21.8	16.7	13.5	3.8	7.4	7.3
2021 Q1	6.5	3.1	-2.0	-8.5	-7.4	5.6	2.4	-1.1	4.8
Q2 <sup>(p)</sup>	8.7	16.4	13.4	-27.2	-23.3	12.2	4.5	1.1	1.6

Source: ECB.

### 1.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	2,022.4	112.2	1,546.7	122.3	1,424.5	14.2	349.4
Q3	2,024.1	113.1	1,545.2	127.1	1,418.1	14.7	351.2
Q4	2,098.1	118.0	1,591.7	136.0	1,455.7	15.0	373.4
2021 Q1	2,117.6	127.0	1,594.6	136.2	1,458.4	15.7	380.4
Q2 <sup>(p)</sup>	2,128.5	124.3	1,606.7	141.3	1,465.4	15.7	381.9
Transactions							
2020 Q2	6.3	-7.1	20.0	-8.0	27.9	0.4	-7.0
Q3	-5.7	0.3	-1.3	5.8	-7.1	-0.1	-4.6
Q4	56.9	5.4	47.0	10.5	36.5	4.8	-0.3
2021 Q1	6.5	8.2	-4.2	-1.0	-3.2	1.8	0.7
Q2 <sup>(p)</sup>	8.7	-2.2	16.7	5.7	11.1	-0.4	-5.4

Source: ECB.

### 1.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households	Financial vehicle corporations							
	1	2	3		4	5	6	7	8	9	10
Outstanding amounts											
2020 Q2	1,277.0	1,173.0	975.2	250.3	679.0	104.0	335.0	11.9	180.2	45.6	142.9
Q3	1,235.2	1,146.1	948.9	247.4	661.0	89.1	375.3	12.7	206.9	47.8	155.8
Q4	1,270.5	1,183.1	976.4	263.6	668.8	87.4	392.9	12.5	220.4	52.8	160.0
2021 Q1	1,265.9	1,175.8	971.2	264.2	665.5	90.1	401.4	12.7	226.6	51.7	162.1
Q2 <sup>(p)</sup>	1,242.5	1,154.8	950.4	254.8	653.8	87.7	412.5	12.4	230.3	51.1	169.8
Transactions											
2020 Q2	22.8	34.9	32.9	2.2	32.4	-12.1	-0.8	-0.1	3.0	-3.1	-3.7
Q3	-15.5	-16.2	-15.3	1.6	-17.0	0.7	6.1	0.8	6.4	0.3	-1.1
Q4	21.8	23.8	16.7	9.2	4.8	-2.0	13.5	0.0	10.4	3.5	3.1
2021 Q1	-8.5	-8.7	-7.4	-1.3	-5.9	0.2	5.6	-0.2	5.4	-1.5	0.3
Q2 <sup>(p)</sup>	-27.2	-25.1	-23.3	-11.2	-12.4	-2.1	12.2	-0.1	4.4	-0.4	8.0

Source: ECB.

## 1.2 Aggregated national balance sheet of euro area financial vehicle corporations

### 1.2.1 Assets

(Data reference: June 2021(p); EUR billions; not seasonally adjusted; outstanding amounts at end of period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Euro area	2,128.5	193.1	105.5	1,242.5	950.4	412.5	106.7	83.8	89.9
BE	57.8	2.2	2.2	55.5	55.5	0.0	0.0	0.0	0.1
DE	49.8	0.6	0.6	45.2	42.5	3.3	0.0	0.0	0.6
IE	529.1	78.8	18.1	129.4	71.2	233.4	16.4	36.1	35.0
ES	181.3	39.6	39.6	137.4	137.1	0.0	0.4	0.0	3.9
FR	259.9	16.9	14.1	185.7	171.1	37.3	15.7	0.5	3.9
IT	474.9	17.7	16.8	364.4	290.4	0.9	68.4	0.0	23.5
LU	346.1	29.3	8.4	133.2	54.0	119.0	1.4	47.0	16.1
MT	1.0	0.2	0.0	0.0	0.0	0.2	0.3	0.3	0.1
NL	207.1	6.7	5.0	172.6	116.1	18.3	2.9	0.0	6.6
PT	21.4	1.0	0.7	19.0	12.7	0.0	1.3	0.0	0.1

Source: ECB.

### 1.2.2 Liabilities

(Data reference: June 2021(p); EUR billions; not seasonally adjusted; outstanding amounts at end of period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Euro area	2,128.5	124.3	1,606.7	141.3	1,465.4	15.7	381.9
BE	57.8	3.3	54.1	0.0	54.1	0.0	0.4
DE	49.8	1.6	48.1	0.0	48.1	0.0	0.1
IE	529.1	76.4	390.8	41.6	349.2	-0.8	62.7
ES	181.3	9.5	165.7	0.2	165.5	0.7	5.4
FR	259.9	4.6	249.4	48.7	200.7	-0.4	6.3
IT	474.9	3.4	205.7	0.0	205.7	0.0	265.9
LU	346.1	19.8	293.1	44.7	248.4	11.5	21.7
MT	1.0	0.3	0.2	0.0	0.2	0.5	0.0
NL	207.1	5.4	186.2	5.9	180.3	0.7	14.8
PT	21.4	0.0	13.2	0.0	13.2	3.5	4.7

Source: ECB.

### 1.2.3 Holdings of securitised loans and debt securities

(Data reference: June 2021(p); EUR billions; not seasonally adjusted; outstanding amounts at end of period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents	
		Originated by MFIs			MFIs			Non-MFIs			
		Loans to euro area non-financial corporations		Loans to euro area households				Financial vehicle corporations			
		3	4					9	10		
1	2	3	4	5	6	7	8	9	10	11	
Euro area	1,242.5	1,154.8	950.4	254.8	653.8	87.7	412.5	12.4	230.3	51.1	169.8
BE	55.5	55.5	55.5	23.0	29.9	0.0	0.0	0.0	0.0	0.0	0.0
DE	45.2	45.2	42.5	4.0	38.4	0.0	3.3	3.3	0.0	0.0	0.0
IE	129.4	94.1	71.2	9.0	60.8	35.3	233.4	2.6	133.1	13.7	97.7
ES	137.4	137.4	137.1	13.0	124.1	0.0	0.0	0.0	0.0	0.0	0.0
FR	185.7	184.0	171.1	20.9	130.6	1.6	37.3	1.5	32.1	25.5	3.7
IT	364.4	362.3	290.4	154.5	129.6	2.1	0.9	0.0	0.9	0.1	0.0
LU	133.2	94.8	54.0	30.3	15.4	38.4	119.0	3.7	56.4	10.4	58.9
MT	0.0	-	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
NL	172.6	163.1	116.1	0.0	112.8	9.5	18.3	1.2	7.6	1.3	9.5
PT	19.0	18.2	12.7	0.2	12.3	0.8	0.0	0.0	0.0	0.0	0.0

Source: ECB.

## 1.3 Aggregated balance sheet of euro area financial vehicle corporations by type of securitisation

### 1.3.1 Financial vehicle corporations engaged in traditional securitisation

#### 1.3.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	1,755.1	114.9	70.6	1,259.6	967.9	234.2	40.5	46.5	59.4
Q3	1,760.2	119.7	71.9	1,217.6	941.3	274.8	41.1	46.4	60.5
Q4	1,829.4	125.5	71.7	1,253.5	968.4	291.3	44.6	50.4	64.1
2021 Q1	1,847.0	126.6	71.2	1,249.4	962.7	301.1	47.4	52.8	69.8
Q2 <sup>(p)</sup>	1,854.3	139.5	82.0	1,227.6	941.8	311.7	51.4	53.5	70.7
Transactions									
2020 Q2	9.2	-13.4	-2.4	25.1	32.6	0.7	-3.8	-0.2	0.8
Q3	-2.7	4.5	1.3	-16.2	-15.7	7.1	0.7	0.5	0.8
Q4	51.2	0.1	4.3	22.0	16.3	13.1	3.5	2.6	9.8
2021 Q1	6.2	1.1	-3.0	-7.7	-7.9	7.1	2.5	-0.3	3.5
Q2 <sup>(p)</sup>	3.9	12.5	10.6	-25.7	-23.5	10.8	4.7	-0.3	1.8

Source: ECB.

#### 1.3.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	1,755.1	99.3	1,357.7	64.7	1,292.9	12.5	285.6
Q3	1,760.2	102.0	1,356.5	68.6	1,288.0	13.2	288.4
Q4	1,829.4	105.1	1,400.0	73.6	1,326.3	13.9	310.4
2021 Q1	1,847.0	114.3	1,400.5	72.4	1,328.0	14.5	317.8
Q2 <sup>(p)</sup>	1,854.3	111.2	1,409.2	72.3	1,336.9	14.6	319.3
Transactions							
2020 Q2	9.2	-7.8	21.1	-5.6	26.7	-0.1	-3.9
Q3	-2.7	1.9	-1.3	5.5	-6.9	0.1	-3.3
Q4	51.2	3.6	42.7	6.1	36.6	4.9	0.0
2021 Q1	6.2	8.3	-4.7	-2.0	-2.6	2.0	0.5
Q2 <sup>(p)</sup>	3.9	-2.5	12.2	0.3	11.9	-0.4	-5.4

Source: ECB.

#### 1.3.1.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs	Financial vehicle corporations		
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	1,259.6	1,162.2	967.9	247.5	676.9	97.4	234.2	4.2	125.9	18.2	104.1
Q3	1,217.6	1,134.8	941.3	244.6	658.6	82.8	274.8	4.6	151.7	20.1	118.6
Q4	1,253.5	1,171.6	968.4	260.9	666.2	81.9	291.3	4.7	162.6	22.3	124.0
2021 Q1	1,249.4	1,164.8	962.7	261.3	662.7	84.6	301.1	4.8	168.9	21.6	127.4
Q2 <sup>(p)</sup>	1,227.6	1,144.8	941.8	252.0	650.9	82.8	311.7	5.2	173.0	21.4	133.5
Transactions											
2020 Q2	25.1	35.5	32.6	2.3	32.0	-10.4	0.7	0.3	4.2	-0.7	-3.8
Q3	-16.2	-16.8	-15.7	1.6	-17.4	0.7	7.1	0.4	6.0	0.2	0.7
Q4	22.0	23.5	16.3	9.2	4.5	-1.5	13.1	0.0	8.5	0.9	4.6
2021 Q1	-7.7	-8.0	-7.9	-1.4	-6.0	0.4	7.1	-0.1	5.3	-1.0	1.9
Q2 <sup>(p)</sup>	-25.7	-24.2	-23.5	-11.1	-12.5	-1.5	10.8	0.4	4.1	-0.2	6.3

Source: ECB.

## 1.3.2 Financial vehicle corporations engaged in synthetic securitisation

### 1.3.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	89.9	12.1	6.4	6.8	4.7	44.2	0.0	9.8	17.1
Q3	89.3	11.1	5.4	7.1	5.1	42.9	0.0	10.3	18.0
Q4	89.6	11.7	5.9	6.9	5.4	41.6	0.0	15.8	13.5
2021 Q1	89.6	11.9	5.6	7.4	5.6	40.6	0.0	15.5	14.2
Q2 <sup>(p)</sup>	91.8	11.9	5.9	7.6	5.8	41.1	0.0	17.9	13.3
Transactions									
2020 Q2	-3.7	-0.9	-0.6	-0.1	0.5	0.5	0.0	-2.6	-0.6
Q3	-0.4	-0.9	-1.0	0.4	0.4	-1.5	0.0	0.7	0.9
Q4	1.6	0.8	0.6	0.0	0.3	-1.5	0.0	4.9	-2.6
2021 Q1	-0.5	0.1	-0.1	0.4	0.3	-1.2	0.0	-0.6	0.8
Q2 <sup>(p)</sup>	3.2	0.1	0.3	0.2	0.2	1.0	0.0	2.0	-0.2

Source: ECB.

### 1.3.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	89.9	1.4	82.0	10.1	71.9	0.0	6.5
Q3	89.3	1.2	82.5	10.7	71.8	0.1	5.5
Q4	89.6	2.0	81.7	11.6	70.1	0.1	5.9
2021 Q1	89.6	1.7	82.6	12.1	70.5	0.1	5.3
Q2 <sup>(p)</sup>	91.8	1.1	85.2	15.2	70.0	0.1	5.5
Transactions							
2020 Q2	-3.7	0.0	-1.5	-2.7	1.2	0.2	-2.4
Q3	-0.4	-0.1	0.7	0.5	0.3	0.0	-1.1
Q4	1.6	0.7	0.9	0.8	0.1	0.0	-0.1
2021 Q1	-0.5	-0.3	0.1	0.7	-0.6	0.0	-0.3
Q2 <sup>(p)</sup>	3.2	-0.5	3.3	3.1	0.1	0.1	0.3

Source: ECB.

### 1.3.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitized loans					Debt securities held					
	Total	Originated by the euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households	Financial vehicle corporations							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	6.8	4.8	4.7	0.7	1.7	2.0	44.2	5.2	15.3	1.9	23.7
Q3	7.1	5.2	5.1	0.7	2.0	1.9	42.9	5.5	15.0	1.3	22.4
Q4	6.9	5.4	5.4	0.6	2.3	1.5	41.6	5.5	14.3	1.4	21.8
2021 Q1	7.4	5.7	5.6	0.6	2.4	1.7	40.6	5.5	14.6	1.3	20.5
Q2 <sup>(p)</sup>	7.6	5.9	5.8	0.6	2.5	1.6	41.1	5.5	14.4	1.2	21.3
Transactions											
2020 Q2	-0.1	0.5	0.5	0.0	0.4	-0.6	0.5	-0.4	1.5	0.0	-0.6
Q3	0.4	0.4	0.4	0.0	0.4	0.0	-1.5	0.3	-0.3	-0.7	-1.5
Q4	0.0	0.3	0.3	-0.1	0.3	-0.3	-1.5	0.0	-0.9	0.1	-0.6
2021 Q1	0.4	0.3	0.3	0.0	0.1	0.1	-1.2	0.0	0.4	0.0	-1.5
Q2 <sup>(p)</sup>	0.2	0.2	0.2	0.0	0.1	0.0	1.0	0.0	0.1	-0.2	0.9

Source: ECB.

### 1.3.3 Other financial vehicle corporations

#### 1.3.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	177.4	36.9	15.0	10.7	2.6	56.6	55.4	13.1	4.8
Q3	174.6	33.9	15.0	10.5	2.5	57.6	55.3	12.6	4.7
Q4	179.1	35.6	13.9	10.1	2.6	60.1	55.6	12.7	5.0
2021 Q1	181.0	38.0	15.1	9.1	2.8	59.7	55.6	13.0	5.7
Q2 <sup>(p)</sup>	182.4	41.7	17.6	7.4	2.7	59.6	55.3	12.4	5.9
Transactions									
2020 Q2	0.7	5.3	2.1	-2.2	-0.1	-2.0	0.2	0.0	-0.7
Q3	-2.6	-2.5	0.2	0.3	0.0	0.6	-0.1	-0.5	-0.4
Q4	4.1	2.1	-0.9	-0.2	0.1	1.9	0.3	-0.2	0.1
2021 Q1	0.7	2.0	1.1	-1.2	0.2	-0.3	-0.1	-0.2	0.5
Q2 <sup>(p)</sup>	1.6	3.8	2.5	-1.7	-0.1	0.4	-0.2	-0.6	-0.1

Source: ECB.

#### 1.3.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	177.4	11.5	107.0	47.4	59.6	1.6	57.3
Q3	174.6	9.8	106.1	47.8	58.3	1.4	57.3
Q4	179.1	10.9	110.1	50.8	59.3	1.1	57.1
2021 Q1	181.0	11.0	111.6	51.7	59.9	1.1	57.3
Q2 <sup>(p)</sup>	182.4	12.0	112.3	53.8	58.5	1.0	57.1
Transactions							
2020 Q2	0.7	0.8	0.4	0.3	0.1	0.2	-0.7
Q3	-2.6	-1.5	-0.7	-0.2	-0.5	-0.2	-0.2
Q4	4.1	1.1	3.4	3.6	-0.2	-0.2	-0.1
2021 Q1	0.7	0.2	0.3	0.3	0.0	-0.3	0.5
Q2 <sup>(p)</sup>	1.6	0.8	1.3	2.2	-0.9	-0.1	-0.4

Source: ECB.

#### 1.3.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations		Loans to euro area households							
1	2	3	4	5	6	7	8	9	10	11	
Outstanding amounts											
2020 Q2	10.7	6.1	2.6	2.1	0.4	4.6	56.6	2.4	39.1	25.5	15.1
Q3	10.5	6.1	2.5	2.1	0.4	4.4	57.6	2.5	40.2	26.4	14.8
Q4	10.1	6.1	2.6	2.1	0.4	4.0	60.1	2.4	43.5	29.1	14.1
2021 Q1	9.1	5.2	2.8	2.3	0.4	3.8	59.7	2.4	43.1	28.7	14.2
Q2 <sup>(p)</sup>	7.4	4.1	2.7	2.2	0.3	3.3	59.6	1.7	42.9	28.5	15.1
Transactions											
2020 Q2	-2.2	-1.1	-0.1	-0.1	0.0	-1.1	-2.0	0.0	-2.6	-2.5	0.7
Q3	0.3	0.3	0.0	0.0	0.0	0.0	0.6	0.1	0.7	0.8	-0.3
Q4	-0.2	0.0	0.1	0.1	0.0	-0.2	1.9	0.0	2.8	2.6	-0.8
2021 Q1	-1.2	-0.9	0.2	0.1	0.0	-0.3	-0.3	0.0	-0.2	-0.4	-0.1
Q2 <sup>(p)</sup>	-1.7	-1.2	-0.1	-0.1	0.0	-0.5	0.4	-0.5	0.2	0.0	0.8

Source: ECB.

## 1.4 Securitised loans breakdown by originator and borrower sector

### 1.4.1 Securitised loans broken down by sector of the originator <sup>1)</sup>

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total 1	Originated in the euro area				Originated outside the euro area 6
		MFIs 2	Non-financial corporations 3	Financial corporations except MFIs 4	General government 5	
Outstanding amounts						
2020 Q2	1,277.0	975.2	0.1	180.4	17.4	104.0
Q3	1,235.2	948.9	0.1	180.6	16.5	89.1
Q4	1,270.5	976.4	0.1	189.9	16.7	87.4
2021 Q1	1,265.9	971.2	0.1	189.3	15.2	90.1
Q2 <sup>(p)</sup>	1,242.5	950.4	0.1	187.5	16.9	87.7
Transactions						
2020 Q2	22.8	32.9	0.0	3.8	-1.8	-12.1
Q3	-15.5	-15.3	0.0	-0.8	-0.1	0.7
Q4	21.8	16.7	0.0	7.1	0.0	-2.0
2021 Q1	-8.5	-7.4	0.0	0.2	-1.4	0.2
Q2 <sup>(p)</sup>	-27.2	-23.3	0.0	-1.2	-0.6	-2.1

Source: ECB.

1) Originator means the transferor of the asset, or a pool of assets, and/or the credit risk of the asset or pool of assets to the securitisation structure.

### 1.4.2 Securitised loans originated by euro area MFIs broken down by sector of the borrower

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

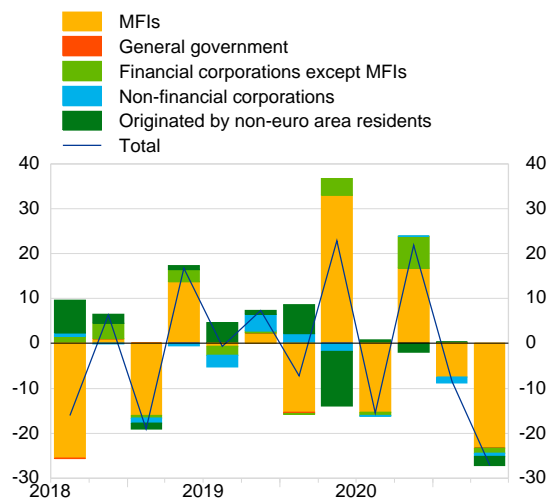
	Total	Euro area borrowing sector <sup>1)</sup>								Non-euro area borrowing sector
		General government	Financial corporations except MFIs and insurance corporations and pension funds	Insurance corporations and pension funds	Non-financial corporations				Households	
					Total	Up to 1 year	Over 1 and up to 5 years	Over 5 years		
	1	2	3	4	5	6	7	8	9	10
Outstanding amounts										
2020 Q2	975.2	3.0	11.4	0.1	250.3	35.0	66.4	148.8	679.0	15.1
Q3	948.9	3.0	11.0	0.1	247.4	34.9	65.0	147.4	661.0	10.3
Q4	976.4	3.0	10.9	0.1	263.6	34.9	71.3	157.5	668.8	11.8
2021 Q1	971.2	2.9	10.3	0.1	264.2	35.8	69.0	159.3	665.5	12.2
Q2 <sup>(p)</sup>	950.4	2.9	10.7	0.1	254.8	34.4	67.7	152.8	653.8	11.4
Transactions										
2020 Q2	32.9	0.0	0.3	0.0	2.2	-1.4	-2.0	5.6	32.4	0.0
Q3	-15.3	0.1	0.1	0.0	1.6	-0.1	-1.0	2.7	-17.0	0.3
Q4	16.7	0.0	-0.3	0.0	9.2	-0.3	5.6	4.0	4.8	0.9
2021 Q1	-7.4	-0.1	-0.4	0.0	-1.3	-0.6	-2.8	2.1	-5.9	0.3
Q2 <sup>(p)</sup>	-23.3	0.0	0.3	0.0	-11.2	-2.3	-1.6	-7.3	-12.4	-0.8

Source: ECB.

1) Excludes securitisations of inter-MFI loans.

### 1.4.3 Securitised loans by originator

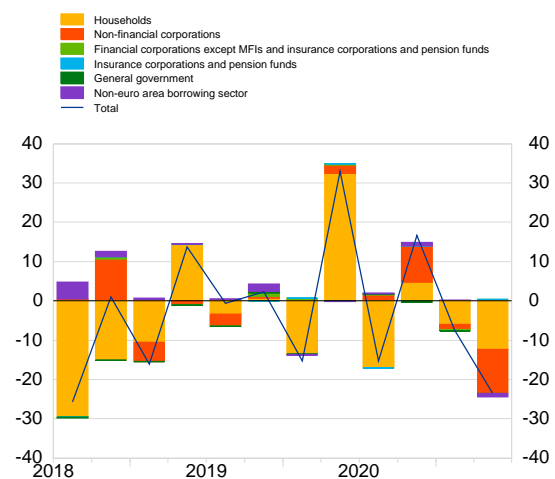
(EUR billions; transactions during period)



Source: ECB.

### 1.4.4 Securitised loans originated by MFIs by borrowing sector

(EUR billions; transactions during period)



## 2 BELGIUM

### 2.1 Aggregated balance sheet of financial vehicle corporations

#### 2.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	60.0	2.3	2.3	57.5	57.5	0.0	0.0	0.0	0.2
Q3	61.1	2.0	2.0	59.0	59.0	0.0	0.0	0.0	0.1
Q4	59.9	2.1	2.1	57.6	57.6	0.0	0.0	0.0	0.1
2021 Q1	59.0	2.2	2.2	56.7	56.7	0.0	0.0	0.0	0.1
Q2 <sup>(p)</sup>	57.8	2.2	2.2	55.5	55.5	0.0	0.0	0.0	0.1
Transactions									
2020 Q2	-0.9	-0.1	-0.1	-0.8	-0.8	0.0	0.0	0.0	0.1
Q3	1.1	-0.3	-0.3	1.5	1.5	0.0	0.0	0.0	-0.1
Q4	-1.3	0.1	0.1	-1.4	-1.4	0.0	0.0	0.0	0.0
2021 Q1	-0.9	0.1	0.1	-1.0	-1.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-1.2	0.0	0.0	-1.2	-1.2	0.0	0.0	0.0	0.0

Source: ECB.

#### 2.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	60.0	2.4	57.1	0.0	57.1	0.0	0.5
Q3	61.1	3.7	57.0	0.0	57.0	0.0	0.4
Q4	59.9	3.5	55.9	0.0	55.9	0.0	0.4
2021 Q1	59.0	3.4	55.2	0.0	55.2	0.0	0.4
Q2 <sup>(p)</sup>	57.8	3.3	54.1	0.0	54.1	0.0	0.4
Transactions							
2020 Q2	-0.9	-0.1	-0.8	0.0	-0.9	0.0	0.0
Q3	1.1	1.2	-0.1	0.0	0.0	0.0	-0.1
Q4	-1.3	-0.1	-1.1	0.0	-1.1	0.0	0.0
2021 Q1	-0.9	-0.1	-0.7	0.0	-0.7	0.0	0.0
Q2 <sup>(p)</sup>	-1.2	-0.1	-1.0	0.0	-1.0	0.0	0.0

Source: ECB.

#### 2.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	57.5	57.5	57.5	19.8	35.3	0.0	0.0	0.0	0.0	0.0	0.0
Q3	59.0	59.0	59.0	24.1	32.3	0.0	0.0	0.0	0.0	0.0	0.0
Q4	57.6	57.6	57.6	23.6	31.3	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	56.7	56.7	56.7	23.2	30.8	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	55.5	55.5	55.5	23.0	29.9	0.0	0.0	0.0	0.0	0.0	0.0
Transactions											
2020 Q2	-0.8	-0.8	-0.8	-0.2	-0.6	0.0	0.0	0.0	0.0	0.0	0.0
Q3	1.5	1.5	1.5	4.2	-3.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	-1.4	-1.4	-1.4	-0.4	-1.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	-1.0	-1.0	-1.0	-0.4	-0.5	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-1.2	-1.2	-1.2	-0.2	-0.9	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

### 3 GERMANY

#### 3.1 Aggregated balance sheet of financial vehicle corporations

##### 3.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	51.5	0.8	0.8	46.8	44.3	3.3	0.0	0.0	0.6
Q3	50.6	0.8	0.8	46.0	43.9	3.3	0.0	0.0	0.5
Q4	50.4	0.6	0.6	45.9	42.6	3.3	0.0	0.0	0.6
2021 Q1	50.1	0.7	0.7	45.4	42.3	3.3	0.0	0.0	0.7
Q2 <sup>(p)</sup>	49.8	0.6	0.6	45.2	42.5	3.3	0.0	0.0	0.6
Transactions									
2020 Q2	-0.2	0.0	0.0	-0.2	0.1	0.1	0.0	0.0	-0.1
Q3	-0.9	0.0	0.0	-0.9	-0.5	0.0	0.0	0.0	0.0
Q4	-0.3	-0.2	-0.2	-0.1	-1.3	0.0	0.0	0.0	0.0
2021 Q1	-0.2	0.1	0.1	-0.4	-0.3	0.0	0.0	0.0	0.1
Q2 <sup>(p)</sup>	-0.3	-0.1	-0.1	-0.2	0.2	0.1	0.0	0.0	-0.1

Source: ECB.

##### 3.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	51.5	1.9	49.4	0.0	49.4	0.0	0.2
Q3	50.6	1.8	48.7	0.0	48.7	0.0	0.1
Q4	50.4	1.7	48.6	0.0	48.6	0.0	0.1
2021 Q1	50.1	1.8	48.2	0.0	48.2	0.0	0.1
Q2 <sup>(p)</sup>	49.8	1.6	48.1	0.0	48.1	0.0	0.1
Transactions							
2020 Q2	-0.2	-0.1	-0.2	0.0	-0.2	0.0	0.0
Q3	-0.9	-0.1	-0.7	0.0	-0.7	0.0	-0.1
Q4	-0.3	-0.1	-0.1	0.0	-0.1	0.0	0.0
2021 Q1	-0.2	0.1	-0.3	0.0	-0.3	0.0	0.0
Q2 <sup>(p)</sup>	-0.3	-0.2	-0.1	0.0	-0.1	0.0	0.0

Source: ECB.

##### 3.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	46.8	46.8	44.3	3.8	40.4	0.0	3.3	3.3	0.0	0.0	0.0
Q3	46.0	46.0	43.9	3.9	40.0	0.0	3.3	3.3	0.0	0.0	0.0
Q4	45.9	45.9	42.6	3.8	38.7	0.0	3.3	3.3	0.0	0.0	0.0
2021 Q1	45.4	45.4	42.3	4.0	38.3	0.0	3.3	3.3	0.0	0.0	0.0
Q2 <sup>(p)</sup>	45.2	45.2	42.5	4.0	38.4	0.0	3.3	3.3	0.0	0.0	0.0
Transactions											
2020 Q2	-0.2	-0.2	0.1	-0.1	0.2	0.0	0.1	0.1	0.0	0.0	0.0
Q3	-0.9	-0.9	-0.5	0.0	-0.5	0.0	0.0	0.0	0.0	0.0	0.0
Q4	-0.1	-0.1	-1.3	-0.1	-1.2	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	-0.4	-0.4	-0.3	0.2	-0.5	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-0.2	-0.2	0.2	0.0	0.2	0.0	0.1	0.1	0.0	0.0	0.0

Source: ECB.



### 3 GERMANY

#### 3.2 Financial vehicle corporations engaged in traditional securitisation

##### 3.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	48.20	0.78	0.78	46.83	44.35	0.00	0.00	0.00	0.59
Q3	47.30	0.80	0.80	45.96	43.90	0.00	0.00	0.00	0.54
Q4	47.09	0.64	0.64	45.87	42.57	0.00	0.00	0.00	0.58
2021 Q1	46.84	0.69	0.69	45.44	42.28	0.00	0.00	0.00	0.70
Q2 <sup>(p)</sup>	46.47	0.63	0.63	45.23	42.48	0.00	0.00	0.00	0.61
Transactions									
2020 Q2	-0.31	-0.03	-0.03	-0.21	0.13	0.00	0.00	0.00	-0.07
Q3	-0.90	0.02	0.02	-0.87	-0.45	0.00	0.00	0.00	-0.05
Q4	-0.21	-0.16	-0.16	-0.09	-1.33	0.00	0.00	0.00	0.04
2021 Q1	-0.26	0.06	0.06	-0.43	-0.29	0.00	0.00	0.00	0.12
Q2 <sup>(p)</sup>	-0.37	-0.06	-0.06	-0.21	0.20	0.00	0.00	0.00	-0.09

Source: ECB.

##### 3.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	48.20	1.91	46.12	0.00	46.12	0.00	0.17
Q3	47.30	1.80	45.40	0.00	45.40	0.00	0.11
Q4	47.09	1.69	45.30	0.00	45.30	0.00	0.10
2021 Q1	46.84	1.78	44.97	0.00	44.97	0.00	0.10
Q2 <sup>(p)</sup>	46.47	1.60	44.79	0.00	44.79	0.00	0.08
Transactions							
2020 Q2	-0.31	-0.06	-0.29	0.00	-0.29	0.00	0.04
Q3	-0.90	-0.11	-0.72	0.00	-0.72	0.00	-0.07
Q4	-0.21	-0.11	-0.10	0.00	-0.10	0.00	-0.01
2021 Q1	-0.26	0.09	-0.34	0.00	-0.34	0.00	-0.01
Q2 <sup>(p)</sup>	-0.37	-0.18	-0.18	0.00	-0.18	0.00	-0.01

Source: ECB.

##### 3.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs			
		Loans to euro area non-financial corporations		Loans to euro area households				Non-MFIs		Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	46.83	-	44.35	3.84	40.41	0.00	0.00	0.00	0.00	0.00	0.00
Q3	45.96	-	43.90	3.88	39.96	0.00	0.00	0.00	0.00	0.00	0.00
Q4	45.87	-	42.57	3.76	38.74	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	45.44	-	42.28	3.96	38.26	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	45.23	-	42.48	3.98	38.43	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	-0.21	-	0.13	-0.08	0.19	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-0.87	-	-0.45	0.03	-0.46	0.00	0.00	0.00	0.00	0.00	0.00
Q4	-0.09	-	-1.33	-0.12	-1.22	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	-0.43	-	-0.29	0.21	-0.48	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-0.21	-	0.20	0.01	0.17	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

### 3 GERMANY

#### 3.3 Financial vehicle corporations engaged in synthetic securitisation

##### 3.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	3.32	0.00	0.00	0.00	0.00	3.32	0.00	0.00	0.00
Q3	3.31	0.00	0.00	0.00	0.00	3.31	0.00	0.00	0.00
Q4	3.27	0.00	0.00	0.00	0.00	3.26	0.00	0.00	0.00
2021 Q1	3.28	0.00	0.00	0.00	0.00	3.27	0.00	0.00	0.00
Q2 <sup>(p)</sup>	3.35	0.00	0.00	0.00	0.00	3.35	0.00	0.00	0.00
Transactions									
2020 Q2	0.12	0.00	0.00	0.00	0.00	0.12	0.00	0.00	0.00
Q3	-0.01	0.00	0.00	0.00	0.00	-0.01	0.00	0.00	0.00
Q4	-0.04	0.00	0.00	0.00	0.00	-0.04	0.00	0.00	0.00
2021 Q1	0.01	0.00	0.00	0.00	0.00	0.01	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.08	0.00	0.00	0.00	0.00	0.08	0.00	0.00	0.00

Source: ECB.

##### 3.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	3.32	0.00	3.32	0.00	3.32	0.00	0.00
Q3	3.31	0.00	3.31	0.00	3.31	0.00	0.00
Q4	3.27	0.00	3.26	0.00	3.26	0.00	0.00
2021 Q1	3.28	0.00	3.27	0.00	3.27	0.00	0.00
Q2 <sup>(p)</sup>	3.35	0.00	3.35	0.00	3.35	0.00	0.00
Transactions							
2020 Q2	0.12	0.00	0.12	0.00	0.12	0.00	0.00
Q3	-0.01	0.00	-0.01	0.00	-0.01	0.00	0.00
Q4	-0.04	0.00	-0.04	0.00	-0.04	0.00	0.00
2021 Q1	0.01	0.00	0.01	0.00	0.01	0.00	0.00
Q2 <sup>(p)</sup>	0.08	0.00	0.08	0.00	0.08	0.00	0.00

Source: ECB.

##### 3.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	3.32	3.32	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	3.31	3.31	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	3.26	3.26	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	3.27	3.27	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	3.35	3.35	0.00	0.00	0.00
Transactions											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.12	0.12	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	-0.01	-0.01	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	-0.04	-0.04	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.08	0.08	0.00	0.00	0.00

Source: ECB.

### 3 GERMANY

#### 3.4 Other financial vehicle corporations

##### 3.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions									
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

##### 3.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions							
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

##### 3.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

## 4 IRELAND

### 4.1 Aggregated balance sheet of financial vehicle corporations

#### 4.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	416.2	63.2	12.9	110.6	54.9	173.0	11.8	32.8	24.7
Q3	429.0	61.4	12.0	120.9	63.6	176.1	11.6	32.2	26.9
Q4	480.6	66.2	12.2	126.4	67.5	215.9	12.2	34.9	25.0
2021 Q1	507.5	72.7	14.0	127.6	69.9	224.3	13.0	36.3	33.6
Q2 <sup>(p)</sup>	529.1	78.8	18.1	129.4	71.2	233.4	16.4	36.1	35.0
Transactions									
2020 Q2	3.5	-7.0	0.8	16.7	24.9	-4.0	-1.9	0.1	-0.4
Q3	9.2	-1.5	-0.6	10.0	8.7	1.8	-0.2	-0.4	-0.5
Q4	47.1	5.5	0.3	2.3	1.0	38.5	0.5	2.6	-2.3
2021 Q1	20.7	7.3	3.2	-0.2	1.9	6.6	0.8	-0.1	6.3
Q2 <sup>(p)</sup>	20.6	6.1	4.1	1.7	1.1	9.6	3.5	-0.6	0.3

Source: ECB.

#### 4.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	416.2	64.4	305.6	30.1	275.5	-1.8	48.0
Q3	429.0	63.5	316.7	31.0	285.6	-0.9	49.7
Q4	480.6	68.7	356.3	34.8	321.5	-0.9	56.5
2021 Q1	507.5	77.9	367.4	37.4	330.0	-0.9	63.2
Q2 <sup>(p)</sup>	529.1	76.4	390.8	41.6	349.2	-0.8	62.7
Transactions							
2020 Q2	3.5	-6.1	16.0	1.7	14.3	-0.9	-5.5
Q3	9.2	-1.4	15.0	0.3	14.7	0.3	-4.7
Q4	47.1	5.3	39.5	4.2	35.3	4.2	-1.9
2021 Q1	20.7	9.2	7.1	2.0	5.1	0.8	3.5
Q2 <sup>(p)</sup>	20.6	-1.2	24.7	4.3	20.3	-0.3	-2.5

Source: ECB.

#### 4.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households	Financial vehicle corporations							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	110.6	78.0	54.9	5.5	46.3	32.7	173.0	3.4	92.6	13.0	77.0
Q3	120.9	88.5	63.6	6.5	53.5	32.4	176.1	3.3	96.0	12.8	76.8
Q4	126.4	93.2	67.5	6.8	56.9	33.2	215.9	3.2	121.8	14.2	91.0
2021 Q1	127.6	92.9	69.9	9.4	59.0	34.7	224.3	3.1	129.1	14.1	92.1
Q2 <sup>(p)</sup>	129.4	94.1	71.2	9.0	60.8	35.3	233.4	2.6	133.1	13.7	97.7
Transactions											
2020 Q2	16.7	24.9	24.9	5.3	19.7	-8.2	-4.0	0.2	3.9	-0.7	-8.0
Q3	10.0	10.3	8.7	0.0	8.1	-0.4	1.8	0.1	3.8	-0.5	-2.1
Q4	2.3	1.6	1.0	0.2	0.4	0.7	38.5	-0.2	25.0	1.2	13.7
2021 Q1	-0.2	-0.1	1.9	2.5	-0.8	0.0	6.6	0.0	6.8	-0.1	-0.3
Q2 <sup>(p)</sup>	1.7	0.9	1.1	-0.5	1.6	0.7	9.6	-0.3	4.3	-0.1	5.6

Source: ECB.

## 4 IRELAND

### 4.2 Financial vehicle corporations engaged in traditional securitisation

#### 4.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	328.19	33.60	5.26	110.02	54.84	137.94	10.87	22.88	12.89
Q3	346.57	36.15	5.26	120.30	63.57	141.57	10.66	22.85	15.05
Q4	397.98	39.65	6.95	125.95	67.51	181.31	10.79	25.45	14.83
2021 Q1	422.67	43.76	7.22	127.18	69.89	190.25	11.63	26.69	23.16
Q2 <sup>(p)</sup>	441.38	47.00	9.51	128.76	71.12	199.07	14.96	26.95	24.65
Transactions									
2020 Q2	0.08	-9.88	0.07	16.75	24.87	-3.73	-2.22	0.00	-0.84
Q3	14.34	2.35	0.02	10.03	8.66	2.55	-	-	-0.46
Q4	45.63	3.81	1.70	2.39	1.03	38.68	0.09	2.55	-1.89
2021 Q1	19.12	5.31	1.67	-0.12	1.88	7.07	0.83	0.00	6.04
Q2 <sup>(p)</sup>	16.94	3.13	2.27	1.40	1.09	8.70	3.47	-0.22	0.45

Source: ECB.

#### 4.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	328.19	55.50	233.11	12.11	221.00	-1.17	40.76
Q3	346.57	56.30	248.22	14.28	233.94	-0.32	42.37
Q4	397.98	60.48	288.73	16.86	271.87	-0.33	49.10
2021 Q1	422.67	69.07	297.65	17.57	280.08	-0.29	56.24
Q2 <sup>(p)</sup>	441.38	67.51	317.98	18.05	299.93	-0.24	56.13
Transactions							
2020 Q2	0.08	-7.22	13.16	-1.82	14.98	-1.13	-4.73
Q3	14.34	0.23	18.47	2.19	16.28	0.40	-4.76
Q4	45.63	4.28	38.85	2.59	36.26	4.13	-1.63
2021 Q1	19.12	8.73	6.00	0.64	5.36	1.03	3.36
Q2 <sup>(p)</sup>	16.94	-1.23	20.69	0.52	20.17	-0.29	-2.24

Source: ECB.

#### 4.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held					
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs				
									Financial vehicle corporations			
			Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11	
Outstanding amounts												
2020 Q2	110.02	77.67	54.84		5.45	46.29	32.34	137.94	0.65	75.82	10.24	61.47
Q3	120.30	88.18	63.57		6.52	53.43	32.12	141.57	0.56	79.45	10.71	61.56
Q4	125.95	92.96	67.51		6.79	56.89	33.00	181.31	0.63	104.55	11.73	76.13
2021 Q1	127.18	92.72	69.89		9.42	59.01	34.46	190.25	0.66	111.99	11.72	77.60
Q2 <sup>(p)</sup>	128.76	94.00	71.12		9.02	60.76	34.76	199.07	0.96	116.61	12.00	81.50
Transactions												
2020 Q2	16.75	24.89	24.87		5.26	19.71	-8.14	-3.73	0.19	3.88	-0.66	-7.80
Q3	10.03	10.34	8.66		0.04	8.10	-	2.55	0.02	4.46	0.19	-1.93
Q4	2.39	1.70	1.03		0.23	0.43	0.69	38.68	0.06	24.66	0.81	13.96
2021 Q1	-0.12	-0.09	1.88		2.53	-0.77	-0.02	7.07	0.03	6.75	-0.06	0.29
Q2 <sup>(p)</sup>	1.40	0.94	1.09		-0.49	1.59	0.47	8.70	0.29	4.56	0.27	3.85

Source: ECB.

## 4 IRELAND

### 4.3 Financial vehicle corporations engaged in synthetic securitisation

#### 4.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	32.14	6.57	1.52	0.32	0.00	12.69	0.00	2.72	9.84
Q3	30.13	5.76	0.66	0.31	0.00	11.82	0.00	-	9.69
Q4	28.21	6.14	0.83	0.30	0.00	11.52	0.00	-	7.66
2021 Q1	27.71	6.70	1.16	0.29	0.00	10.82	0.00	-	7.39
Q2 <sup>(p)</sup>	28.25	6.81	1.31	0.27	0.00	11.72	0.00	-	7.04
Transactions									
2020 Q2	-1.02	-1.71	-1.33	0.02	0.00	-0.02	0.00	0.00	0.69
Q3	-1.37	-0.77	-0.86	0.00	0.00	-0.76	0.00	0.00	0.15
Q4	-0.51	0.42	0.16	0.00	0.00	-0.12	0.00	0.00	-0.81
2021 Q1	-0.25	0.55	0.53	-0.01	0.00	-0.70	0.00	0.00	-0.09
Q2 <sup>(p)</sup>	0.96	0.10	0.14	-0.02	0.00	1.01	0.00	0.00	-0.13

Source: ECB.

#### 4.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	32.14	0.51	28.62	1.07	27.54	0.00	3.01
Q3	30.13	0.34	26.96	1.08	25.88	-	2.82
Q4	28.21	0.53	24.67	1.34	23.33	0.00	3.02
2021 Q1	27.71	0.50	24.60	1.38	23.22	0.00	2.60
Q2 <sup>(p)</sup>	28.25	0.03	25.98	2.44	23.54	0.01	2.23
Transactions							
2020 Q2	-1.02	0.00	-1.00	-0.19	-0.81	0.15	-0.17
Q3	-1.37	-0.13	-1.38	0.02	-1.41	-0.08	0.22
Q4	-0.51	0.20	-0.75	0.26	-1.01	0.07	-0.02
2021 Q1	-0.25	0.02	-0.27	0.04	-0.31	0.01	0.00
Q2 <sup>(p)</sup>	0.96	-0.48	1.58	1.05	0.53	-	-0.19

Source: ECB.

#### 4.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs		MFIs			Non-MFIs				
		Loans to euro area non-financial corporations	Loans to euro area households					Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.32	0.08	0.00	0.00	0.00	0.23	12.69	0.59	4.69	0.73	7.42
Q3	0.31	0.08	0.00	0.00	0.00	0.23	11.82	0.58	4.22	0.15	7.02
Q4	0.30	0.08	0.00	0.00	0.00	0.22	11.52	0.40	4.20	0.16	6.92
2021 Q1	0.29	0.08	0.00	0.00	0.00	0.21	10.82	0.39	4.05	0.16	6.39
Q2 <sup>(p)</sup>	0.27	0.09	0.00	0.00	0.00	0.18	11.72	0.34	3.96	0.16	7.43
Transactions											
2020 Q2	0.02	0.01	0.00	0.00	0.00	0.00	-0.02	0.00	0.19	0.02	-0.21
Q3	0.00	0.00	0.00	0.00	0.00	-	-0.76	0.00	-0.52	-0.64	-0.24
Q4	0.00	0.00	0.00	0.00	0.00	0.00	-0.12	-0.18	-0.03	0.00	0.09
2021 Q1	-0.01	0.00	0.00	0.00	0.00	-0.01	-0.70	-0.01	-0.09	-0.01	-0.60
Q2 <sup>(p)</sup>	-0.02	0.01	0.00	0.00	0.00	-0.03	1.01	-0.04	-0.05	0.00	1.10

Source: ECB.

## 4 IRELAND

### 4.4 Other financial vehicle corporations

#### 4.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	55.9	23.0	6.1	0.3	0.0	22.4	0.9	7.2	2.0
Q3	52.3	19.5	6.0	0.2	0.0	22.7	0.9	6.8	2.1
Q4	54.4	20.4	4.4	0.1	0.0	23.1	1.4	6.9	2.5
2021 Q1	57.1	22.3	5.6	0.1	0.0	23.3	1.3	7.1	3.1
Q2 <sup>(p)</sup>	59.4	25.0	7.2	0.4	0.0	22.6	1.4	6.7	3.3
Transactions									
2020 Q2	4.4	4.6	2.0	-0.1	0.0	-0.2	0.3	0.1	-0.2
Q3	-3.8	-3.0	0.2	-0.1	0.0	0.0	0.0	-0.5	-0.2
Q4	2.0	1.2	-1.5	-0.1	0.0	0.0	0.4	0.1	0.4
2021 Q1	1.8	1.4	1.0	0.0	0.0	0.2	-0.1	-0.1	0.4
Q2 <sup>(p)</sup>	2.7	2.8	1.7	0.3	0.0	-0.1	0.1	-0.4	0.0

Source: ECB.

#### 4.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	55.9	8.4	43.9	17.0	26.9	-0.6	4.2
Q3	52.3	6.9	41.5	15.7	25.8	-0.6	4.5
Q4	54.4	7.7	42.9	16.6	26.3	-0.6	4.4
2021 Q1	57.1	8.3	45.1	18.4	26.7	-0.6	4.3
Q2 <sup>(p)</sup>	59.4	8.9	46.8	21.1	25.7	-0.6	4.3
Transactions							
2020 Q2	4.4	1.1	3.8	3.7	0.1	0.1	-0.6
Q3	-3.8	-1.5	-2.1	-1.9	-0.2	0.0	-0.1
Q4	2.0	0.8	1.4	1.4	0.1	0.1	-0.3
2021 Q1	1.8	0.5	1.4	1.3	0.1	-0.2	0.2
Q2 <sup>(p)</sup>	2.7	0.5	2.4	2.7	-0.4	-0.1	-0.1

Source: ECB.

#### 4.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.3	0.2	0.0	0.0	0.0	0.1	22.4	2.2	12.1	2.0	8.1
Q3	0.2	0.2	0.0	0.0	0.0	0.0	22.7	2.2	12.3	1.9	8.2
Q4	0.1	0.1	0.0	0.0	0.0	0.0	23.1	2.1	13.0	2.3	7.9
2021 Q1	0.1	0.1	0.0	0.0	0.0	0.0	23.3	2.1	13.1	2.2	8.1
Q2 <sup>(p)</sup>	0.4	0.1	0.0	0.0	0.0	0.3	22.6	1.3	12.5	1.6	8.8
Transactions											
2020 Q2	-0.1	0.0	0.0	0.0	0.0	0.0	-0.2	0.0	-0.2	0.0	0.0
Q3	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	-0.1	0.0	0.1
Q4	-0.1	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.3	0.4	-0.3
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	-0.1	0.0
Q2 <sup>(p)</sup>	0.3	0.0	0.0	0.0	0.0	0.3	-0.1	-0.5	-0.2	-0.4	0.6

Source: ECB.

## 5 SPAIN

### 5.1 Aggregated balance sheet of financial vehicle corporations

#### 5.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	174.4	34.5	34.5	135.8	135.4	0.0	0.2	0.0	4.0
Q3	177.6	35.1	35.0	138.2	137.8	0.0	0.2	0.0	4.1
Q4	189.3	35.9	35.9	148.7	148.3	0.0	0.3	0.0	4.4
2021 Q1	184.5	32.1	32.1	148.0	147.6	0.0	0.3	0.0	4.2
Q2 <sup>(p)</sup>	181.3	39.6	39.6	137.4	137.1	0.0	0.4	0.0	3.9
Transactions									
2020 Q2	1.0	-1.5	-1.5	2.8	2.8	0.0	0.0	0.0	-0.3
Q3	3.3	0.6	0.6	2.5	2.5	0.0	0.0	0.0	0.2
Q4	11.8	0.8	0.8	10.6	10.5	0.0	0.1	0.0	0.3
2021 Q1	-4.7	-3.8	-3.8	-0.7	-0.7	0.0	0.0	0.0	-0.1
Q2 <sup>(p)</sup>	-3.2	7.5	7.5	-10.5	-10.5	0.0	0.1	0.0	-0.3

Source: ECB.

#### 5.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	174.4	9.3	158.7	0.2	158.5	0.8	5.6
Q3	177.6	9.7	161.4	0.2	161.2	0.8	5.8
Q4	189.3	9.8	172.6	0.1	172.5	0.8	6.1
2021 Q1	184.5	9.6	168.5	0.1	168.3	0.7	5.8
Q2 <sup>(p)</sup>	181.3	9.5	165.7	0.2	165.5	0.7	5.4
Transactions							
2020 Q2	1.0	0.0	1.2	0.0	1.2	0.0	-0.2
Q3	3.3	0.4	2.8	0.0	2.8	0.0	0.1
Q4	11.8	0.2	11.3	0.0	11.3	0.0	0.4
2021 Q1	-4.7	-0.3	-4.1	0.0	-4.1	0.0	-0.3
Q2 <sup>(p)</sup>	-3.2	-0.1	-2.8	0.1	-2.9	0.0	-0.3

Source: ECB.

#### 5.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	135.8	135.8	135.4	12.9	122.5	0.0	0.0	0.0	0.0	0.0	0.0
Q3	138.2	138.2	137.8	14.2	123.6	0.0	0.0	0.0	0.0	0.0	0.0
Q4	148.7	148.7	148.3	15.3	133.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	148.0	148.0	147.6	13.7	133.8	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	137.4	137.4	137.1	13.0	124.1	0.0	0.0	0.0	0.0	0.0	0.0
Transactions											
2020 Q2	2.8	2.8	2.8	-0.8	3.6	0.0	0.0	0.0	0.0	0.0	0.0
Q3	2.5	2.5	2.5	1.3	1.2	0.0	0.0	0.0	0.0	0.0	0.0
Q4	10.6	10.6	10.5	1.1	9.4	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	-0.7	-0.7	-0.7	-1.5	0.9	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-10.5	-10.5	-10.5	-0.8	-9.7	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.



## 5 SPAIN

### 5.2 Financial vehicle corporations engaged in traditional securitisation

#### 5.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	173.88	34.02	33.97	135.81	135.41	0.00	0.16	0.00	3.88
Q3	176.93	34.44	34.40	138.23	137.84	0.00	0.18	0.00	4.08
Q4	188.67	35.32	35.28	148.74	148.32	0.00	0.31	0.00	4.30
2021 Q1	183.92	31.54	31.50	147.99	147.61	0.00	0.28	0.00	4.10
Q2 <sup>(p)</sup>	180.77	39.15	39.10	137.44	137.06	0.00	0.38	0.00	3.80
Transactions									
2020 Q2	1.01	-1.48	-1.48	2.83	2.83	0.00	-0.02	0.00	-0.31
Q3	3.11	0.42	0.43	2.47	2.48	0.00	0.02	0.00	0.20
Q4	11.86	0.88	0.88	10.56	10.52	0.00	0.13	0.00	0.30
2021 Q1	-4.66	-3.78	-3.78	-0.72	-0.67	0.00	-0.02	0.00	-0.14
Q2 <sup>(p)</sup>	-3.12	7.60	7.60	-10.52	-10.52	0.00	0.10	0.00	-0.30

Source: ECB.

#### 5.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	173.88	9.29	158.18	0.15	158.02	0.85	5.56
Q3	176.93	9.69	160.75	0.15	160.60	0.80	5.70
Q4	188.67	9.84	172.04	0.15	171.89	0.79	6.00
2021 Q1	183.92	9.58	167.93	0.14	167.79	0.67	5.73
Q2 <sup>(p)</sup>	180.77	9.54	165.20	0.22	164.98	0.69	5.34
Transactions							
2020 Q2	1.01	-0.04	1.28	0.01	1.27	0.00	-0.22
Q3	3.11	0.40	2.61	0.00	2.61	-0.05	0.15
Q4	11.86	0.16	11.32	0.00	11.33	0.00	0.39
2021 Q1	-4.66	-0.26	-4.10	0.00	-4.10	0.00	-0.30
Q2 <sup>(p)</sup>	-3.12	-0.05	-2.77	0.08	-2.85	0.02	-0.32

Source: ECB.

#### 5.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	135.81	135.80	135.41	12.90	122.46	0.00	0.00	0.00	0.00	0.00	0.00
Q3	138.23	138.24	137.84	14.20	123.60	0.00	0.00	0.00	0.00	0.00	0.00
Q4	148.74	148.74	148.32	15.29	132.98	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	147.99	147.99	147.61	13.74	133.82	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	137.44	137.44	137.06	12.95	124.07	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	2.83	2.83	2.83	-0.76	3.60	0.00	0.00	0.00	0.00	0.00	0.00
Q3	2.47	2.47	2.48	1.31	1.17	0.00	0.00	0.00	0.00	0.00	0.00
Q4	10.56	10.56	10.52	1.10	9.42	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	-0.72	-0.72	-0.67	-1.53	0.86	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-10.52	-10.52	-10.52	-0.78	-9.73	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 5 SPAIN

### 5.3 Financial vehicle corporations engaged in synthetic securitisation

#### 5.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	0.56	0.48	0.48	0.00	0.00	0.00	0.00	0.00	0.07
Q3	0.71	0.64	0.64	0.00	0.00	0.00	0.00	0.00	0.07
Q4	0.67	0.60	0.60	0.00	0.00	0.00	0.00	0.00	0.07
2021 Q1	0.63	0.56	0.56	0.00	0.00	0.00	0.00	0.00	0.07
Q2 <sup>(p)</sup>	0.56	0.50	0.50	0.00	0.00	0.00	0.00	0.00	0.06
Transactions									
2020 Q2	-0.05	-0.05	-0.05	0.00	0.00	0.00	0.00	0.00	-0.01
Q3	0.15	0.16	0.16	0.00	0.00	0.00	0.00	0.00	-0.01
Q4	-0.04	-0.04	-0.04	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	-0.05	-0.04	-0.04	0.00	0.00	0.00	0.00	0.00	-0.01
Q2 <sup>(p)</sup>	-0.07	-0.06	-0.06	0.00	0.00	0.00	0.00	0.00	-0.01

Source: ECB.

#### 5.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	0.56	0.00	0.48	0.00	0.48	0.00	0.08
Q3	0.71	0.00	0.64	0.00	0.64	0.00	0.07
Q4	0.67	0.00	0.59	0.00	0.59	0.00	0.08
2021 Q1	0.63	0.00	0.55	0.00	0.55	0.00	0.07
Q2 <sup>(p)</sup>	0.56	0.00	0.50	0.00	0.50	0.00	0.07
Transactions							
2020 Q2	-0.05	0.00	-0.05	0.00	-0.05	0.00	0.00
Q3	0.15	0.00	0.16	0.00	0.16	0.00	-0.01
Q4	-0.04	0.00	-0.04	0.00	-0.04	0.00	0.01
2021 Q1	-0.05	0.00	-0.04	0.00	-0.04	0.00	-0.01
Q2 <sup>(p)</sup>	-0.07	0.00	-0.06	0.00	-0.06	0.00	-0.01

Source: ECB.

#### 5.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 5 SPAIN

### 5.4 Other financial vehicle corporations

#### 5.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-

Source: ECB.

#### 5.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
	1	2	Total	Up to two years	Over two years	6	7
Outstanding amounts							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-

Source: ECB.

#### 5.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
			Originated by MFIs				MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2020 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

## 6 FRANCE

### 6.1 Aggregated balance sheet of financial vehicle corporations

#### 6.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	250.0	14.0	11.4	188.0	175.1	34.0	10.1	0.3	3.6
Q3	238.4	14.8	12.3	174.3	160.9	34.9	11.0	0.4	3.0
Q4	251.3	15.5	12.7	181.6	167.1	37.2	13.3	0.5	3.3
2021 Q1	256.8	15.5	13.0	186.4	171.9	36.8	14.4	0.3	3.4
Q2 <sup>(p)</sup>	259.9	16.9	14.1	185.7	171.1	37.3	15.7	0.5	3.9
Transactions									
2020 Q2	-6.7	-0.3	0.0	-2.3	-2.7	-1.9	-2.4	-0.2	0.5
Q3	-11.5	0.8	0.8	-13.7	-14.2	0.9	0.9	0.1	-0.5
Q4	13.0	0.7	0.4	7.4	6.2	2.3	2.3	0.1	0.3
2021 Q1	5.6	0.0	0.3	4.9	4.9	-0.4	1.1	-0.2	0.1
Q2 <sup>(p)</sup>	3.2	1.4	1.1	-0.6	-0.6	0.5	1.3	0.1	0.4

Source: ECB.

#### 6.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	250.0	4.8	241.5	41.8	199.6	-0.7	4.4
Q3	238.4	4.5	228.9	42.9	186.0	-0.8	5.8
Q4	251.3	4.7	241.2	47.8	193.4	-0.7	6.0
2021 Q1	256.8	4.4	246.8	46.9	199.8	-0.6	6.3
Q2 <sup>(p)</sup>	259.9	4.6	249.4	48.7	200.7	-0.4	6.3
Transactions							
2020 Q2	-6.7	-0.3	-7.1	-4.4	-2.7	0.6	0.1
Q3	-11.5	-0.3	-12.6	1.1	-13.7	0.1	1.4
Q4	13.0	0.3	12.4	4.9	7.5	0.2	0.2
2021 Q1	5.6	-0.4	5.5	-0.9	6.4	0.1	0.3
Q2 <sup>(p)</sup>	3.2	0.2	2.7	1.8	0.9	0.3	0.0

Source: ECB.

#### 6.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs		MFIs			Non-MFIs				
		Loans to euro area non-financial corporations	Loans to euro area households					Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	188.0	186.4	175.1	21.0	136.5	1.6	34.0	1.5	29.2	22.3	3.3
Q3	174.3	172.7	160.9	20.7	122.9	1.6	34.9	1.4	30.2	23.2	3.3
Q4	181.6	180.1	167.1	21.0	126.6	1.5	37.2	1.5	32.3	25.2	3.4
2021 Q1	186.4	184.8	171.9	23.4	129.5	1.7	36.8	1.3	32.0	25.1	3.5
Q2 <sup>(p)</sup>	185.7	184.0	171.1	20.9	130.6	1.6	37.3	1.5	32.1	25.5	3.7
Transactions											
2020 Q2	-2.3	-2.2	-2.7	-0.2	-0.3	-0.2	-1.9	0.0	-2.7	-2.4	0.7
Q3	-13.7	-13.6	-14.2	-0.3	-13.6	0.0	0.9	-0.1	1.0	0.9	0.1
Q4	7.4	7.4	6.2	0.3	3.8	0.0	2.3	0.1	2.1	2.0	0.1
2021 Q1	4.9	4.7	4.9	2.3	2.9	0.1	-0.4	-0.2	-0.3	-0.1	0.1
Q2 <sup>(p)</sup>	-0.6	-0.5	-0.6	-2.3	1.1	0.0	0.5	0.1	0.2	0.4	0.2

Source: ECB.

## 6 FRANCE

### 6.2 Financial vehicle corporations engaged in traditional securitisation

#### 6.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	213.78	3.30	3.29	187.76	174.84	8.82	10.11	0.29	3.51
Q3	200.60	3.44	3.42	174.04	160.61	8.79	11.00	0.35	2.99
Q4	210.26	3.26	3.25	181.39	166.82	8.95	13.27	0.49	2.91
2021 Q1	216.19	3.45	3.44	186.15	171.60	8.78	14.36	0.34	3.11
Q2 <sup>(p)</sup>	217.47	3.60	3.60	185.37	170.80	8.72	15.65	0.48	3.63
Transactions									
2020 Q2	-4.25	0.31	0.31	-2.33	-2.71	-0.17	-2.42	-0.19	0.53
Q3	-13.11	0.13	0.13	-13.67	-14.18	-0.03	0.91	0.07	-0.52
Q4	9.75	-0.18	-0.18	7.38	6.23	0.15	2.29	0.14	-0.05
2021 Q1	6.00	0.19	0.19	4.81	4.83	-0.16	1.12	-0.15	0.19
Q2 <sup>(p)</sup>	1.40	0.16	0.18	-0.59	-0.64	-0.12	1.33	0.14	0.46

Source: ECB.

#### 6.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	213.78	2.27	207.92	16.39	191.53	-0.74	4.33
Q3	200.60	1.93	193.72	16.26	177.46	-0.75	5.70
Q4	210.26	1.96	203.09	18.59	184.50	-0.66	5.87
2021 Q1	216.19	1.94	208.68	17.76	190.93	-0.60	6.17
Q2 <sup>(p)</sup>	217.47	1.82	209.89	18.10	191.78	-0.37	6.13
Transactions							
2020 Q2	-4.25	-0.01	-4.98	-2.30	-2.67	0.62	0.11
Q3	-13.11	-0.34	-14.20	-0.13	-14.07	0.06	1.36
Q4	9.75	0.03	9.37	2.33	7.04	0.17	0.17
2021 Q1	6.00	-0.02	5.59	-0.84	6.43	0.14	0.30
Q2 <sup>(p)</sup>	1.40	-0.12	1.20	0.35	0.86	0.33	-0.01

Source: ECB.

#### 6.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	187.76	186.18	174.84	20.76	136.54	1.58	8.82	1.54	7.11	0.20	0.17
Q3	174.04	172.48	160.61	20.48	122.86	1.56	8.79	1.41	7.21	0.19	0.17
Q4	181.39	179.85	166.82	20.81	126.65	1.54	8.95	1.47	7.28	0.19	0.20
2021 Q1	186.15	184.50	171.60	23.08	129.47	1.66	8.78	1.30	7.28	0.45	0.20
Q2 <sup>(p)</sup>	185.37	183.77	170.80	20.60	130.58	1.61	8.72	1.47	7.05	0.39	0.20
Transactions											
2020 Q2	-2.33	-2.17	-2.71	-0.16	-0.28	-0.15	-0.17	0.04	-0.21	0.02	0.00
Q3	-13.67	-13.66	-14.18	-0.27	-13.64	-0.02	-0.03	-0.12	0.09	0.00	0.00
Q4	7.38	7.40	6.23	0.32	3.81	-0.02	0.15	0.05	0.08	0.00	0.03
2021 Q1	4.81	4.69	4.83	2.27	2.87	0.12	-0.16	-0.17	0.00	0.26	0.01
Q2 <sup>(p)</sup>	-0.59	-0.54	-0.64	-2.34	1.13	-0.05	-0.12	0.10	-0.22	-0.06	0.00

Source: ECB.

## 6 FRANCE

### 6.3 Financial vehicle corporations engaged in synthetic securitisation

#### 6.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	1.76	1.74	1.74	0.00	0.00	0.00	0.00	0.00	0.03
Q3	2.09	2.07	2.07	0.00	0.00	0.00	0.00	0.00	0.03
Q4	2.50	2.14	2.14	0.00	0.00	0.00	0.00	0.00	0.36
2021 Q1	2.46	2.16	2.16	0.00	0.00	0.00	0.00	0.00	0.31
Q2 <sup>(p)</sup>	2.42	2.15	2.15	0.00	0.00	0.00	0.00	0.00	0.27
Transactions									
2020 Q2	-0.03	-0.03	-0.03	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.33	0.33	0.33	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.40	0.07	0.07	0.00	0.00	0.00	0.00	0.00	0.33
2021 Q1	-0.03	0.02	0.02	0.00	0.00	0.00	0.00	0.00	-0.05
Q2 <sup>(p)</sup>	-0.04	-0.01	-0.01	0.00	0.00	0.00	0.00	0.00	-0.04

Source: ECB.

#### 6.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	1.76	0.00	1.74	0.00	1.74	0.00	0.03
Q3	2.09	0.00	2.07	0.00	2.07	0.00	0.03
Q4	2.50	0.00	2.46	0.00	2.46	-0.01	0.05
2021 Q1	2.46	0.00	2.42	0.00	2.42	-0.01	0.05
Q2 <sup>(p)</sup>	2.42	0.00	2.38	0.00	2.38	-0.01	0.05
Transactions							
2020 Q2	-0.03	0.00	-0.03	0.00	-0.03	0.00	0.00
Q3	0.33	0.00	0.33	0.00	0.33	0.00	0.00
Q4	0.40	0.00	0.39	0.00	0.39	-0.01	0.02
2021 Q1	-0.03	0.00	-0.04	0.00	-0.04	0.00	0.00
Q2 <sup>(p)</sup>	-0.04	0.00	-0.04	0.00	-0.04	0.00	0.00

Source: ECB.

#### 6.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 6 FRANCE

### 6.4 Other financial vehicle corporations

#### 6.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	34.4	9.0	6.4	0.2	0.2	25.2	0.0	0.0	0.0
Q3	35.7	9.3	6.8	0.2	0.2	26.1	0.0	0.0	0.0
Q4	38.6	10.1	7.3	0.2	0.2	28.2	0.0	0.0	0.0
2021 Q1	38.2	9.9	7.4	0.3	0.3	28.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	40.0	11.1	8.4	0.3	0.3	28.6	0.0	0.0	0.0
Transactions									
2020 Q2	-2.4	-0.6	-0.3	0.0	0.0	-1.7	0.0	0.0	0.0
Q3	1.3	0.4	0.4	0.0	0.0	0.9	0.0	0.0	0.0
Q4	2.9	0.8	0.5	0.0	0.0	2.1	0.0	0.0	0.0
2021 Q1	-0.4	-0.2	0.1	0.0	0.0	-0.2	0.0	0.0	0.0
Q2 <sup>(p)</sup>	1.9	1.3	0.9	0.0	0.0	0.6	0.0	0.0	0.0

Source: ECB.

#### 6.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	34.4	2.6	31.8	25.4	6.4	0.0	0.1
Q3	35.7	2.6	33.1	26.7	6.4	0.0	0.1
Q4	38.6	2.8	35.7	29.2	6.5	0.0	0.1
2021 Q1	38.2	2.4	35.7	29.2	6.5	0.0	0.1
Q2 <sup>(p)</sup>	40.0	2.8	37.2	30.6	6.5	0.0	0.1
Transactions							
2020 Q2	-2.4	-0.3	-2.1	-2.1	0.0	0.0	0.0
Q3	1.3	0.0	1.3	1.2	0.0	0.0	0.0
Q4	2.9	0.2	2.6	2.5	0.1	0.0	0.0
2021 Q1	-0.4	-0.3	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	1.9	0.4	1.5	1.5	0.0	0.0	0.0

Source: ECB.

#### 6.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs	Financial vehicle corporations		
			Loans to euro area non-financial corporations	Loans to euro area households							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.2	0.2	0.2	0.2	0.0	0.0	25.2	0.0	22.1	22.1	3.1
Q3	0.2	0.2	0.2	0.2	0.0	0.0	26.1	0.0	23.0	23.0	3.1
Q4	0.2	0.2	0.2	0.2	0.0	0.0	28.2	0.0	25.0	25.0	3.2
2021 Q1	0.3	0.3	0.3	0.3	0.0	0.0	28.0	0.0	24.7	24.7	3.3
Q2 <sup>(p)</sup>	0.3	0.3	0.3	0.3	0.0	0.0	28.6	0.0	25.1	25.1	3.5
Transactions											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	-1.7	0.0	-2.4	-2.4	0.7
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.9	0.0	0.9	0.9	0.1
Q4	0.0	0.0	0.0	0.0	0.0	0.0	2.1	0.0	2.0	2.0	0.1
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-0.2	0.0	-0.3	-0.3	0.1
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.6	0.0	0.4	0.4	0.2

Source: ECB.

## 7 ITALY

### 7.1 Aggregated balance sheet of financial vehicle corporations

#### 7.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	478.0	15.2	13.6	371.2	300.4	0.6	67.4	0.0	23.6
Q3	471.5	16.2	14.9	364.9	292.8	0.6	67.6	0.0	22.2
Q4	492.6	17.3	12.9	376.3	303.3	0.9	68.5	0.0	29.6
2021 Q1	484.2	16.8	15.8	370.7	297.2	0.9	69.7	0.0	26.0
Q2 <sup>(p)</sup>	474.9	17.7	16.8	364.4	290.4	0.9	68.4	0.0	23.5
Transactions									
2020 Q2	4.4	-1.2	-1.4	2.7	4.1	0.1	1.2	0.0	1.6
Q3	-6.2	0.9	1.3	-9.3	-7.5	0.0	0.2	0.0	1.9
Q4	10.2	-2.2	2.1	-0.2	1.9	0.3	1.0	0.0	11.3
2021 Q1	-9.2	-1.1	-1.1	-6.4	-7.6	0.1	1.0	0.0	-2.7
Q2 <sup>(p)</sup>	-10.8	1.0	1.1	-10.0	-9.4	0.0	-0.8	0.0	-1.0

Source: ECB.

#### 7.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	478.0	5.0	215.9	0.1	215.8	0.0	257.0
Q3	471.5	4.7	209.3	0.1	209.2	0.0	257.6
Q4	492.6	4.0	217.9	0.1	217.8	0.0	270.7
2021 Q1	484.2	4.0	212.2	0.0	212.1	0.0	268.0
Q2 <sup>(p)</sup>	474.9	3.4	205.7	0.0	205.7	0.0	265.9
Transactions							
2020 Q2	4.4	0.2	4.9	0.0	4.8	0.0	-0.6
Q3	-6.2	-0.3	-6.4	0.0	-6.4	0.0	0.5
Q4	10.2	-0.4	9.5	0.0	9.5	0.0	1.1
2021 Q1	-9.2	-0.3	-6.2	0.0	-6.2	0.0	-2.7
Q2 <sup>(p)</sup>	-10.8	-0.5	-6.5	0.0	-6.5	0.0	-3.9

Source: ECB.

#### 7.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households					Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	371.2	369.0	300.4	149.7	144.5	2.2	0.6	0.0	0.6	0.0	0.0
Q3	364.9	362.7	292.8	146.2	140.5	2.2	0.6	0.0	0.6	0.1	0.0
Q4	376.3	373.9	303.3	161.8	135.4	2.4	0.9	0.0	0.9	0.1	0.0
2021 Q1	370.7	368.5	297.2	160.5	130.7	2.2	0.9	0.0	0.9	0.1	0.0
Q2 <sup>(p)</sup>	364.4	362.3	290.4	154.5	129.6	2.1	0.9	0.0	0.9	0.1	0.0
Transactions											
2020 Q2	2.7	2.7	4.1	-1.4	5.6	0.0	0.1	0.0	0.1	0.0	0.0
Q3	-9.3	-9.2	-7.5	-3.3	-4.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	-0.2	-0.2	1.9	8.1	-5.8	0.0	0.3	0.0	0.3	0.0	0.0
2021 Q1	-6.4	-6.4	-7.6	-3.3	-4.1	0.0	0.1	0.0	0.1	0.0	0.0
Q2 <sup>(p)</sup>	-10.0	-10.0	-9.4	-7.8	-1.7	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.



## 7 ITALY

### 7.2 Financial vehicle corporations engaged in traditional securitisation

#### 7.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	419.33	14.65	13.06	368.99	298.75	0.34	14.17	0.00	21.17
Q3	412.98	15.72	14.44	362.76	291.19	0.30	14.35	0.00	19.85
Q4	433.83	16.71	12.23	374.10	301.67	0.29	15.38	0.00	27.34
2021 Q1	425.97	16.36	15.41	368.47	295.62	0.29	16.73	0.00	24.12
Q2 <sup>(p)</sup>	417.17	17.27	16.34	362.27	288.88	0.30	15.78	0.00	21.55
Transactions									
2020 Q2	4.50	-1.30	-1.50	2.83	4.22	0.04	1.24	0.00	1.69
Q3	-6.10	1.02	1.33	-9.26	-7.52	-0.04	0.20	0.00	1.99
Q4	9.92	-2.37	1.95	-0.23	1.96	0.00	1.07	0.00	11.45
2021 Q1	-8.51	-0.91	-0.88	-6.41	-7.60	0.00	1.10	0.00	-2.29
Q2 <sup>(p)</sup>	-10.39	0.98	1.01	-9.92	-9.26	0.01	-0.46	0.00	-1.00

Source: ECB.

#### 7.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	419.33	4.68	209.92	0.07	209.84	0.00	204.73
Q3	412.98	4.35	203.29	0.07	203.21	0.00	205.35
Q4	433.83	3.69	211.61	0.07	211.53	0.00	218.53
2021 Q1	425.97	3.87	206.22	0.02	206.20	0.00	215.88
Q2 <sup>(p)</sup>	417.17	3.22	200.07	0.00	200.06	0.00	213.87
Transactions							
2020 Q2	4.50	0.19	4.86	0.00	4.86	0.00	-0.55
Q3	-6.10	-0.34	-6.37	0.00	-6.37	0.00	0.62
Q4	9.92	-0.41	9.14	0.00	9.14	0.00	1.19
2021 Q1	-8.51	-0.10	-5.76	0.00	-5.76	0.00	-2.66
Q2 <sup>(p)</sup>	-10.39	-0.47	-6.12	0.00	-6.12	0.00	-3.80

Source: ECB.

#### 7.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	368.99	367.06	298.75	148.45	144.21	1.94	0.34	0.00	0.34	0.02	0.00
Q3	362.76	360.86	291.19	144.91	140.13	1.90	0.30	0.00	0.30	0.07	0.00
Q4	374.10	371.96	301.67	160.55	135.04	2.14	0.29	0.00	0.29	0.06	0.00
2021 Q1	368.47	366.59	295.62	159.23	130.39	1.87	0.29	0.00	0.29	0.07	0.00
Q2 <sup>(p)</sup>	362.27	360.52	288.88	153.34	129.27	1.75	0.30	0.00	0.30	0.07	0.00
Transactions											
2020 Q2	2.83	2.83	4.22	-1.35	5.59	0.01	0.04	0.00	0.04	-0.01	0.00
Q3	-9.26	-9.23	-7.52	-3.28	-4.04	-0.04	-0.04	0.00	-0.04	0.00	0.00
Q4	-0.23	-0.22	1.96	8.09	-5.84	-0.01	0.00	0.00	0.00	0.00	0.00
2021 Q1	-6.41	-6.42	-7.60	-3.32	-4.06	0.01	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-9.92	-9.90	-9.26	-7.73	-1.66	-0.03	0.01	0.00	0.01	0.00	0.00

Source: ECB.

## 7 ITALY

### 7.3 Financial vehicle corporations engaged in synthetic securitisation

#### 7.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
Q3	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
Q4	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
2021 Q1	0.26	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.26
Q2 <sup>(p)</sup>	0.26	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.26
Transactions									
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	-0.68	-0.24	-0.24	0.00	0.00	0.00	0.00	0.00	-0.44
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 7.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	0.94	0.25	0.70	0.00	0.70	0.00	0.00
Q3	0.94	0.25	0.70	0.00	0.70	0.00	0.00
Q4	0.94	0.25	0.70	0.00	0.70	0.00	0.00
2021 Q1	0.26	0.01	0.26	0.00	0.26	0.00	0.00
Q2 <sup>(p)</sup>	0.26	0.01	0.26	0.00	0.26	0.00	0.00
Transactions							
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	-0.68	-0.24	-0.44	0.00	-0.44	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 7.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 7 ITALY

### 7.4 Other financial vehicle corporations

#### 7.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	57.7	0.3	0.2	2.2	1.7	0.3	53.2	0.0	1.7
Q3	57.6	0.2	0.2	2.2	1.7	0.3	53.2	0.0	1.6
Q4	57.8	0.4	0.4	2.2	1.6	0.6	53.1	0.0	1.5
2021 Q1	57.9	0.4	0.4	2.2	1.6	0.6	53.0	0.0	1.7
Q2 (p)	57.5	0.5	0.5	2.1	1.5	0.6	52.6	0.0	1.7
Transactions									
2020 Q2	-0.1	0.1	0.1	-0.1	-0.1	0.0	0.0	0.0	-0.1
Q3	-0.1	-0.1	0.0	0.0	0.0	0.1	0.0	0.0	-0.1
Q4	0.3	0.2	0.2	0.1	0.0	0.3	-0.1	0.0	-0.1
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.1	-0.1	0.0	0.0
Q2 (p)	-0.4	0.1	0.1	-0.1	-0.1	0.0	-0.3	0.0	0.0

Source: ECB.

#### 7.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	57.7	0.1	5.3	0.0	5.3	0.0	52.3
Q3	57.6	0.1	5.3	0.0	5.2	0.0	52.2
Q4	57.8	0.1	5.6	0.0	5.6	0.0	52.1
2021 Q1	57.9	0.1	5.7	0.0	5.7	0.0	52.1
Q2 (p)	57.5	0.1	5.4	0.0	5.4	0.0	52.0
Transactions							
2020 Q2	-0.1	0.0	0.0	0.0	0.0	0.0	-0.1
Q3	-0.1	0.0	0.0	0.0	0.0	0.0	-0.1
Q4	0.3	0.0	0.3	0.0	0.3	0.0	-0.1
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-0.1
Q2 (p)	-0.4	0.0	-0.3	0.0	-0.3	0.0	-0.1

Source: ECB.

#### 7.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs		Financial vehicle corporations							
		Loans to euro area non-financial corporations	Loans to euro area households								
1	2	3	4	5	6	7	8	9	10	11	
Outstanding amounts											
2020 Q2	2.2	1.9	1.7	1.3	0.3	0.3	0.3	0.0	0.3	0.0	0.0
Q3	2.2	1.9	1.7	1.3	0.3	0.3	0.3	0.0	0.3	0.0	0.0
Q4	2.2	1.9	1.6	1.2	0.3	0.3	0.6	0.0	0.6	0.0	0.0
2021 Q1	2.2	1.9	1.6	1.2	0.3	0.3	0.6	0.0	0.6	0.0	0.0
Q2 <sup>(p)</sup>	2.1	1.8	1.5	1.1	0.3	0.3	0.6	0.0	0.6	0.0	0.0
Transactions											
2020 Q2	-0.1	-0.1	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0	0.0
Q4	0.1	0.1	0.0	0.0	0.0	0.0	0.3	0.0	0.3	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0	0.0
Q2 <sup>(p)</sup>	-0.1	-0.1	-0.1	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

## 8 LUXEMBOURG

### 8.1 Aggregated balance sheet of financial vehicle corporations

#### 8.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	317.8	24.5	10.7	135.9	56.7	103.3	1.4	35.9	16.8
Q3	324.1	25.4	9.7	133.4	55.1	108.9	1.3	36.5	18.5
Q4	338.6	27.5	9.1	139.4	56.2	114.7	1.3	43.2	12.5
2021 Q1	343.5	28.8	8.4	137.1	54.5	117.0	1.4	44.5	14.8
Q2 <sup>(p)</sup>	346.1	29.3	8.4	133.2	54.0	119.0	1.4	47.0	16.1
Transactions									
2020 Q2	2.8	2.0	1.5	1.6	5.1	2.9	0.0	-2.6	-1.1
Q3	6.0	0.9	-0.7	0.1	-1.1	3.3	0.0	1.0	0.7
Q4	13.8	-0.3	-0.2	7.3	1.6	4.1	0.0	4.6	-2.0
2021 Q1	-1.1	0.5	-0.6	-4.0	-1.9	1.0	0.1	-0.8	2.1
Q2 <sup>(p)</sup>	3.5	0.6	0.1	-4.1	-0.5	2.1	0.1	1.5	3.3

Source: ECB.

#### 8.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	317.8	18.8	274.1	45.4	228.6	11.3	13.6
Q3	324.1	19.2	281.4	47.8	233.6	11.1	12.4
Q4	338.6	19.7	293.3	47.7	245.6	11.4	14.3
2021 Q1	343.5	20.4	293.8	46.1	247.7	11.8	17.5
Q2 <sup>(p)</sup>	346.1	19.8	293.1	44.7	248.4	11.5	21.7
Transactions							
2020 Q2	2.8	-0.6	4.8	-4.7	9.5	0.6	-2.1
Q3	6.0	0.4	7.0	3.2	3.8	-0.4	-1.0
Q4	13.8	0.4	12.8	0.9	11.9	0.3	0.2
2021 Q1	-1.1	0.1	-2.3	-2.2	-0.1	0.6	0.5
Q2 <sup>(p)</sup>	3.5	-0.5	2.1	-1.0	3.1	-0.4	2.3

Source: ECB.

#### 8.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	135.9	93.9	56.7	30.5	19.2	42.0	103.3	2.5	50.0	9.8	50.9
Q3	133.4	91.6	55.1	30.3	18.3	41.9	108.9	3.3	52.5	10.1	53.1
Q4	139.4	98.0	56.2	31.1	17.0	41.4	114.7	3.4	55.8	11.7	55.5
2021 Q1	137.1	96.2	54.5	29.7	16.6	40.9	117.0	3.7	56.6	10.9	56.6
Q2 <sup>(p)</sup>	133.2	94.8	54.0	30.3	15.4	38.4	119.0	3.7	56.4	10.4	58.9
Transactions											
2020 Q2	1.6	4.7	5.1	-0.3	4.6	-3.1	2.9	-0.4	1.6	0.0	1.8
Q3	0.1	-0.3	-1.1	-0.4	-1.0	0.4	3.3	0.8	1.7	-0.1	0.8
Q4	7.3	7.6	1.6	1.4	-0.6	-0.3	4.1	0.2	2.8	0.4	1.2
2021 Q1	-4.0	-2.3	-1.9	-1.1	-0.7	-1.7	1.0	0.0	0.5	-1.2	0.5
Q2 <sup>(p)</sup>	-4.1	-1.6	-0.5	0.5	-1.2	-2.4	2.1	0.0	-0.1	-0.6	2.1

Source: ECB.

## 8 LUXEMBOURG

### 8.2 Financial vehicle corporations engaged in traditional securitisation

#### 8.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	237.47	16.88	5.93	121.61	51.31	66.34	0.16	23.16	9.32
Q3	243.14	18.29	6.06	118.87	49.42	72.72	0.16	23.04	10.06
Q4	256.52	20.21	5.25	125.34	50.08	79.77	0.15	24.29	6.75
2021 Q1	260.62	20.89	4.97	123.58	47.97	82.67	0.15	25.63	7.69
Q2 <sup>(p)</sup>	263.93	21.82	4.97	121.37	47.29	85.16	0.14	25.92	9.53
Transactions									
2020 Q2	6.67	-0.12	0.36	3.71	4.64	2.57	-0.02	-0.02	0.55
Q3	5.55	1.31	0.22	-0.67	-1.51	4.56	0.00	0.34	0.02
Q4	12.98	-0.67	-0.51	7.40	1.20	5.92	-0.02	-0.07	0.41
2021 Q1	-0.98	-0.02	-0.17	-3.22	-2.32	1.85	0.00	-0.15	0.57
Q2 <sup>(p)</sup>	3.77	0.93	0.02	-2.43	-0.77	2.24	-0.02	-0.24	3.28

Source: ECB.

#### 8.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	237.47	17.73	201.11	31.44	169.67	9.12	9.51
Q3	243.14	18.22	206.51	32.79	173.73	9.09	9.31
Q4	256.52	18.22	217.59	32.63	184.96	9.65	11.06
2021 Q1	260.62	19.07	217.43	31.34	186.09	10.04	14.08
Q2 <sup>(p)</sup>	263.93	18.56	217.63	29.96	187.66	9.93	17.82
Transactions							
2020 Q2	6.67	-0.55	6.67	-0.78	7.45	0.41	0.15
Q3	5.55	0.32	5.19	2.22	2.97	-0.29	0.33
Q4	12.98	-0.12	12.37	0.71	11.66	0.61	0.12
2021 Q1	-0.98	0.15	-2.21	-1.97	-0.24	0.58	0.50
Q2 <sup>(p)</sup>	3.77	-0.49	2.66	-1.11	3.77	-0.39	1.98

Source: ECB.

#### 8.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	121.61	85.52	51.31	29.25	17.46	36.10	66.34	0.86	34.77	7.19	30.72
Q3	118.87	82.68	49.42	29.04	16.21	36.19	72.72	1.38	37.06	7.46	34.29
Q4	125.34	88.88	50.08	29.78	14.69	36.47	79.77	1.31	40.84	8.71	37.63
2021 Q1	123.58	87.62	47.97	28.39	14.13	35.96	82.67	1.60	41.41	7.86	39.66
Q2 <sup>(p)</sup>	121.37	87.02	47.29	28.95	12.91	34.35	85.16	1.61	41.24	7.51	42.31
Transactions											
2020 Q2	3.71	5.18	4.64	-0.24	4.20	-1.47	2.57	0.11	0.32	-0.05	2.14
Q3	-0.67	-0.96	-1.51	-0.40	-1.42	0.28	4.56	0.49	1.60	-0.06	2.47
Q4	7.40	7.23	1.20	1.34	-0.86	0.18	5.92	-0.06	3.52	0.14	2.47
2021 Q1	-3.22	-1.68	-2.32	-1.16	-0.86	-1.54	1.85	0.04	0.15	-1.21	1.66
Q2 <sup>(p)</sup>	-2.43	-0.77	-0.77	0.50	-1.26	-1.66	2.24	0.01	-0.16	-0.44	2.39

Source: ECB.

## 8 LUXEMBOURG

### 8.3 Financial vehicle corporations engaged in synthetic securitisation

#### 8.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	51.17	3.02	2.44	6.45	4.71	28.20	0.00	7.07	6.43
Q3	52.14	2.36	1.79	6.76	5.10	27.80	0.00	7.73	7.50
Q4	53.97	2.60	2.07	6.65	5.36	26.80	0.00	13.20	4.72
2021 Q1	55.26	2.43	1.76	7.10	5.62	26.55	0.00	13.03	6.14
Q2 <sup>(p)</sup>	56.96	2.44	1.93	7.28	5.82	26.04	0.00	15.50	5.69
Transactions									
2020 Q2	-2.69	0.86	0.82	-0.09	0.49	0.37	0.00	-2.58	-1.26
Q3	0.48	-0.60	-0.60	0.40	0.39	-0.78	0.00	0.72	0.73
Q4	1.82	0.38	0.41	-0.01	0.28	-1.34	0.00	4.93	-2.13
2021 Q1	0.52	-0.22	-0.35	0.40	0.26	-0.49	0.00	-0.58	1.42
Q2 <sup>(p)</sup>	2.27	0.08	0.24	0.20	0.18	-0.07	0.00	2.05	0.01

Source: ECB.

#### 8.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	51.17	0.61	47.16	9.05	38.11	0.02	3.38
Q3	52.14	0.64	48.88	9.64	39.23	0.07	2.55
Q4	53.97	1.17	49.99	10.21	39.78	0.07	2.73
2021 Q1	55.26	1.15	51.45	10.70	40.76	0.09	2.57
Q2 <sup>(p)</sup>	56.96	1.04	52.72	12.79	39.94	0.08	3.12
Transactions							
2020 Q2	-2.69	-0.01	-0.50	-2.46	1.97	0.06	-2.24
Q3	0.48	0.06	1.66	0.45	1.21	0.06	-1.29
Q4	1.82	0.55	1.40	0.58	0.82	0.00	-0.12
2021 Q1	0.52	-0.05	0.89	0.69	0.20	0.02	-0.34
Q2 <sup>(p)</sup>	2.27	-0.04	1.72	2.09	-0.37	0.05	0.54

Source: ECB.

#### 8.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households					Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	6.45	4.71	4.71	0.73	1.67	1.74	28.20	1.32	10.56	1.20	16.32
Q3	6.76	5.10	5.10	0.73	2.05	1.67	27.80	1.65	10.77	1.13	15.38
Q4	6.65	5.36	5.36	0.63	2.29	1.29	26.80	1.80	10.12	1.21	14.88
2021 Q1	7.10	5.62	5.62	0.62	2.42	1.48	26.55	1.84	10.57	1.19	14.14
Q2 <sup>(p)</sup>	7.28	5.82	5.82	0.60	2.51	1.47	26.04	1.81	10.40	1.02	13.83
Transactions											
2020 Q2	-0.09	0.49	0.49	-0.03	0.42	-0.58	0.37	-0.55	1.29	0.03	-0.37
Q3	0.40	0.39	0.39	0.00	0.38	0.02	-0.78	0.31	0.20	-0.09	-1.29
Q4	-0.01	0.28	0.28	-0.09	0.25	-0.29	-1.34	0.24	-0.86	0.05	-0.72
2021 Q1	0.40	0.26	0.26	-0.01	0.13	0.14	-0.49	-0.03	0.44	-0.02	-0.90
Q2 <sup>(p)</sup>	0.20	0.18	0.18	-0.02	0.09	0.02	-0.07	-0.01	0.14	-0.18	-0.20

Source: ECB.

## 8 LUXEMBOURG

### 8.4 Other financial vehicle corporations

#### 8.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	29.2	4.6	2.3	7.9	0.7	8.8	1.2	5.7	1.0
Q3	28.8	4.8	1.9	7.8	0.6	8.4	1.1	5.7	0.9
Q4	28.1	4.7	1.8	7.4	0.7	8.1	1.1	5.8	1.0
2021 Q1	27.6	5.4	1.7	6.4	0.9	7.7	1.2	5.8	0.9
Q2 <sup>(p)</sup>	25.2	5.1	1.5	4.6	0.9	7.8	1.3	5.6	0.9
Transactions									
2020 Q2	-1.2	1.2	0.3	-2.0	0.0	0.0	0.0	0.0	-0.4
Q3	0.0	0.2	-0.4	0.4	0.0	-0.5	0.0	0.0	-0.1
Q4	-1.1	0.0	-0.1	-0.1	0.1	-0.4	0.0	-0.2	-0.2
2021 Q1	-0.7	0.8	-0.1	-1.2	0.2	-0.3	0.1	-0.1	0.1
Q2 <sup>(p)</sup>	-2.5	-0.4	-0.2	-1.8	0.0	-0.1	0.1	-0.3	0.0

Source: ECB.

#### 8.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	29.2	0.4	25.8	4.9	20.9	2.2	0.7
Q3	28.8	0.3	26.0	5.4	20.6	1.9	0.5
Q4	28.1	0.3	25.7	4.9	20.8	1.6	0.5
2021 Q1	27.6	0.2	24.9	4.0	20.9	1.7	0.8
Q2 <sup>(p)</sup>	25.2	0.2	22.7	2.0	20.8	1.5	0.7
Transactions							
2020 Q2	-1.2	0.0	-1.4	-1.4	0.0	0.1	0.0
Q3	0.0	0.0	0.2	0.5	-0.4	-0.2	0.0
Q4	-1.1	0.0	-1.0	-0.4	-0.6	-0.3	0.2
2021 Q1	-0.7	0.0	-1.0	-0.9	-0.1	0.0	0.4
Q2 <sup>(p)</sup>	-2.5	0.0	-2.3	-2.0	-0.3	-0.1	-0.2

Source: ECB.

#### 8.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations			
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	7.9	3.7	0.7	0.5	0.0	4.2	8.8	0.3	4.6	1.4	3.9
Q3	7.8	3.8	0.6	0.5	0.0	4.0	8.4	0.3	4.6	1.5	3.5
Q4	7.4	3.8	0.7	0.6	0.0	3.7	8.1	0.3	4.8	1.8	3.0
2021 Q1	6.4	2.9	0.9	0.7	0.0	3.5	7.7	0.3	4.6	1.9	2.8
Q2 <sup>(p)</sup>	4.6	1.9	0.9	0.7	0.0	2.6	7.8	0.3	4.7	1.9	2.8
Transactions											
2020 Q2	-2.0	-0.9	0.0	0.0	0.0	-1.1	0.0	0.0	0.0	0.0	0.0
Q3	0.4	0.3	0.0	0.0	0.0	0.1	-0.5	0.0	-0.1	0.0	-0.4
Q4	-0.1	0.1	0.1	0.1	0.0	-0.2	-0.4	0.0	0.1	0.2	-0.6
2021 Q1	-1.2	-0.9	0.2	0.1	0.0	-0.3	-0.3	0.0	-0.1	0.0	-0.2
Q2 <sup>(p)</sup>	-1.8	-1.0	0.0	0.0	0.0	-0.8	-0.1	0.0	0.0	0.0	-0.1

Source: ECB.

## 9 MALTA

### 9.1 Aggregated balance sheet of financial vehicle corporations

#### 9.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	1.0	0.1	0.0	0.0	0.0	0.2	0.3	0.2	0.1
Q3	0.9	0.1	0.0	0.0	0.0	0.2	0.2	0.3	0.1
Q4	0.9	0.1	0.0	0.0	0.0	0.2	0.2	0.3	0.1
2021 Q1	0.9	0.1	0.0	0.0	0.0	0.2	0.2	0.3	0.1
Q2 <sup>(p)</sup>	1.0	0.2	0.0	0.0	0.0	0.2	0.3	0.3	0.1
Transactions									
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

#### 9.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	1.0	0.2	0.2	0.0	0.2	0.5	0.0
Q3	0.9	0.2	0.2	0.0	0.2	0.5	0.0
Q4	0.9	0.2	0.2	0.0	0.2	0.5	0.0
2021 Q1	0.9	0.2	0.3	0.0	0.2	0.5	0.0
Q2 <sup>(p)</sup>	1.0	0.3	0.2	0.0	0.2	0.5	0.0
Transactions							
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.1	0.1	0.0	0.0	0.0	0.0	0.0

Source: ECB.

#### 9.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
Transactions											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.



# 10 NETHERLANDS

## 10.1 Aggregated balance sheet of financial vehicle corporations

### 10.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	253.3	8.3	5.4	213.9	138.8	20.5	2.9	0.0	7.7
Q3	250.2	7.8	4.9	180.7	123.0	51.3	2.8	0.0	7.6
Q4	212.9	6.5	5.4	175.6	120.2	20.8	2.9	0.0	7.1
2021 Q1	209.4	6.6	5.1	174.7	117.9	18.9	2.5	0.0	6.6
Q2 (p)	207.1	6.7	5.0	172.6	116.1	18.3	2.9	0.0	6.6
Transactions									
2020 Q2	0.5	-0.8	-0.1	0.2	0.1	2.0	-0.1	0.0	-0.8
Q3	-7.2	-0.5	-0.5	-6.3	-5.4	0.1	-0.1	0.0	-0.4
Q4	-38.3	-1.3	0.5	-5.1	-2.8	-31.7	0.1	0.0	-0.4
2021 Q1	-3.8	0.1	-0.2	-0.9	-2.3	-1.7	-0.4	0.0	-1.0
Q2 (p)	-2.7	0.1	-0.1	-2.1	-1.8	0.0	0.4	0.0	-1.1

Source: ECB.

### 10.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	253.3	5.3	231.5	4.6	227.0	0.1	16.4
Q3	250.2	5.8	228.3	5.0	223.3	0.2	15.9
Q4	212.9	5.5	191.5	5.3	186.1	0.3	15.7
2021 Q1	209.4	5.4	188.7	5.6	183.1	0.7	14.7
Q2 (p)	207.1	5.4	186.2	5.9	180.3	0.7	14.8
Transactions							
2020 Q2	0.5	-0.1	1.5	-0.7	2.3	0.1	-1.0
Q3	-7.2	0.5	-6.9	1.3	-8.2	0.1	-0.9
Q4	-38.3	-0.1	-38.0	0.5	-38.5	0.1	-0.3
2021 Q1	-3.8	-0.1	-2.7	0.1	-2.8	0.4	-1.4
Q2 (p)	-2.7	0.1	-1.9	0.5	-2.3	0.0	-0.9

Source: ECB.

### 10.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs			
								Non-MFIs			
								Financial vehicle corporations			
	1	2	3	Loans to euro area non-financial corporations	Loans to euro area households	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	213.9	189.2	138.8	6.7	122.7	24.7	20.5	1.2	7.6	0.4	11.7
Q3	180.7	170.4	123.0	1.3	117.8	10.3	51.3	1.3	27.5	1.5	22.5
Q4	175.6	167.6	120.2	0.0	116.7	8.0	20.8	1.2	9.5	1.4	10.1
2021 Q1	174.7	164.9	117.9	0.0	114.0	9.8	18.9	1.2	7.8	1.4	9.9
Q2 (p)	172.6	163.1	116.1	0.0	112.8	9.5	18.3	1.2	7.6	1.3	9.5
Transactions											
2020 Q2	0.2	0.8	0.1	-0.1	0.2	-0.6	2.0	0.0	0.1	0.0	1.9
Q3	-6.3	-7.0	-5.4	-0.1	-4.8	0.8	0.1	0.0	-0.1	0.0	0.1
Q4	-5.1	-2.8	-2.8	-1.3	-1.2	-2.3	-31.7	0.0	-19.8	-0.1	-11.8
2021 Q1	-0.9	-2.7	-2.3	0.0	-2.7	1.8	-1.7	0.0	-1.6	0.0	0.0
Q2 (p)	-2.1	-1.9	-1.8	0.0	-1.3	-0.3	0.0	0.0	-0.1	0.0	0.1

Source: ECB.

## 10 NETHERLANDS

### 10.2 Financial vehicle corporations engaged in traditional securitisation

#### 10.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	253.31	8.30	5.41	213.87	138.84	20.54	2.90	0.00	7.68
Q3	250.19	7.78	4.90	180.69	123.02	51.28	2.82	0.00	7.62
Q4	212.93	6.47	5.36	175.61	120.18	20.78	2.95	0.00	7.13
2021 Q1	209.43	6.58	5.14	174.75	117.87	18.93	2.55	0.00	6.63
Q2 <sup>(p)</sup>	207.10	6.67	5.00	172.64	116.07	18.29	2.92	0.00	6.59
Transactions									
2020 Q2	0.50	-0.75	-0.06	0.22	0.09	2.02	-0.15	0.00	-0.85
Q3	-7.14	-0.46	-0.51	-6.28	-5.39	0.05	-0.09	0.00	-0.38
Q4	-38.31	-1.30	0.46	-5.08	-2.84	-31.67	0.12	0.00	-0.38
2021 Q1	-3.83	0.10	-0.22	-0.91	-2.32	-1.66	-0.40	0.00	-0.95
Q2 <sup>(p)</sup>	-2.72	0.09	-0.13	-2.11	-1.81	-0.02	0.38	0.00	-1.06

Source: ECB.

#### 10.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	253.31	5.29	231.50	4.55	226.95	0.14	16.37
Q3	250.19	5.83	228.28	4.99	223.30	0.22	15.86
Q4	212.93	5.50	191.46	5.31	186.15	0.31	15.66
2021 Q1	209.43	5.37	188.66	5.59	183.07	0.66	14.74
Q2 <sup>(p)</sup>	207.10	5.43	186.18	5.91	180.27	0.67	14.82
Transactions							
2020 Q2	0.50	-0.11	1.55	-0.72	2.26	0.11	-1.05
Q3	-7.14	0.54	-6.90	1.26	-8.16	0.08	-0.86
Q4	-38.31	-0.09	-38.01	0.50	-38.50	0.09	-0.30
2021 Q1	-3.83	-0.14	-2.65	0.14	-2.79	0.35	-1.38
Q2 <sup>(p)</sup>	-2.72	0.07	-1.85	0.48	-2.33	0.00	-0.94

Source: ECB.

#### 10.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
		Originated by MFIs					MFIs	Non-MFIs	Financial vehicle corporations		
			Loans to euro area non-financial corporations	Loans to euro area households							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	213.87	189.22	138.84	6.73	122.68	24.66	20.54	1.19	7.64	0.36	11.71
Q3	180.69	170.43	123.02	1.27	117.85	10.26	51.28	1.26	27.48	1.47	22.54
Q4	175.61	167.64	120.18	0.00	116.68	7.97	20.78	1.24	9.46	1.38	10.07
2021 Q1	174.75	164.95	117.87	0.00	114.00	9.80	18.93	1.21	7.80	1.37	9.92
Q2 <sup>(p)</sup>	172.64	163.11	116.07	0.00	112.75	9.54	18.29	1.19	7.59	1.26	9.52
Transactions											
2020 Q2	0.22	0.83	0.09	-0.12	0.24	-0.61	2.02	0.00	0.14	-0.01	1.88
Q3	-6.28	-7.05	-5.39	-0.10	-4.84	0.77	0.05	0.03	-0.10	0.02	0.13
Q4	-5.08	-2.79	-2.84	-1.27	-1.17	-2.29	-31.67	-0.05	-19.78	-0.08	-11.84
2021 Q1	-0.91	-2.70	-2.32	0.00	-2.68	1.78	-1.66	-0.03	-1.59	-0.03	-0.04
Q2 <sup>(p)</sup>	-2.11	-1.86	-1.81	0.00	-1.26	-0.25	-0.02	-0.01	-0.07	0.00	0.06

Source: ECB.

## 10 NETHERLANDS

### 10.3 Financial vehicle corporations engaged in synthetic securitisation

#### 10.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	0.02	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions									
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-0.02	-0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 10.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	0.02	0.00	0.02	0.00	0.02	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions							
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-0.02	0.00	-0.02	0.00	-0.02	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 10.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 10 NETHERLANDS

### 10.4 Other financial vehicle corporations

#### 10.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions									
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

#### 10.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions							
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

#### 10.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents		Issued by non-euro area residents		
		Originated by MFIs					MFIs	Non-MFIs			
		Loans to euro area non-financial corporations	Loans to euro area households	Financial vehicle corporations							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions											
2020 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

# 11 AUSTRIA

## 11.1 Aggregated balance sheet of financial vehicle corporations

### 11.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2013 Q4	2.7	0.0	0.0	2.5	0.0	0.0	0.2	0.0	0.0
2014 Q1	2.7	0.0	0.0	2.5	0.0	0.0	0.2	0.0	0.0
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2013 Q4	-0.1	0.0	0.0	-0.1	0.0	0.0	0.0	0.0	0.0
2014 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-

Source: ECB.

### 11.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2013 Q4	2.7	0.0	1.8	0.0	1.8	0.0	0.9
2014 Q1	2.7	0.0	1.8	0.0	1.8	0.0	0.9
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2013 Q4	-0.1	0.0	-0.1	0.0	-0.1	0.0	-0.1
2014 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-

Source: ECB.

### 11.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs	Non-MFIs	Financial vehicle corporations	
			Loans to euro area non-financial corporations	Loans to euro area households							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2013 Q4	2.5	2.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2014 Q1	2.5	2.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2013 Q4	-0.1	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2014 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

# 11 AUSTRIA

## 11.2 Financial vehicle corporations engaged in traditional securitisation

### 11.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2013 Q4	2.72	0.01	0.01	2.54	0.00	0.00	0.16	0.00	0.02
2014 Q1	2.72	0.01	0.01	2.54	0.00	0.00	0.16	0.00	0.02
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2013 Q4	-0.11	0.00	0.00	-0.10	0.00	0.00	-0.01	0.00	0.00
2014 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-

Source: ECB.

### 11.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2013 Q4	2.72	0.00	1.82	0.00	1.82	0.00	0.90
2014 Q1	2.72	0.00	1.82	0.00	1.82	0.00	0.90
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2013 Q4	-0.11	0.00	-0.05	0.00	-0.05	0.00	-0.06
2014 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-

Source: ECB.

### 11.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs		Originated by non-MFIs				MFIs	Non-MFIs	Financial vehicle corporations	
			Loans to euro area non-financial corporations	Loans to euro area households							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2013 Q4	2.54	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014 Q1	2.54	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2013 Q4	-0.10	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014 Q1	0.00	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

## 12 PORTUGAL

### 12.1 Aggregated balance sheet of financial vehicle corporations

#### 12.1.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	20.2	1.0	0.7	17.2	12.0	0.0	1.9	0.0	0.1
Q3	20.6	1.0	0.6	17.8	12.8	0.0	1.7	0.0	0.1
Q4	21.5	1.0	0.6	18.8	13.6	0.0	1.6	0.0	0.1
2021 Q1	21.7	1.0	0.6	19.2	13.2	0.0	1.4	0.0	0.1
Q2 <sup>(p)</sup>	21.4	1.0	0.7	19.0	12.7	0.0	1.3	0.0	0.1
Transactions									
2020 Q2	1.9	0.0	0.0	2.1	-0.7	0.0	-0.2	0.0	0.0
Q3	0.5	0.0	0.0	0.6	0.7	0.0	-0.2	0.0	0.0
Q4	0.9	0.0	0.0	1.1	0.9	0.0	-0.2	0.0	0.0
2021 Q1	0.2	0.0	0.0	0.3	-0.4	0.0	-0.1	0.0	0.0
Q2 <sup>(p)</sup>	-0.6	-0.3	-0.3	-0.1	-0.6	0.0	-0.1	0.0	0.0

Source: ECB.

#### 12.1.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	20.2	0.0	12.7	0.0	12.7	3.8	3.6
Q3	20.6	0.0	13.3	0.0	13.3	3.8	3.6
Q4	21.5	0.0	14.2	0.0	14.2	3.7	3.7
2021 Q1	21.7	0.0	13.7	0.0	13.7	3.6	4.5
Q2 <sup>(p)</sup>	21.4	0.0	13.2	0.0	13.2	3.5	4.7
Transactions							
2020 Q2	1.9	0.0	-0.3	0.0	-0.3	-0.1	2.3
Q3	0.5	0.0	0.6	0.0	0.6	-0.1	0.0
Q4	0.9	0.0	0.9	0.0	0.9	-0.1	0.1
2021 Q1	0.2	0.0	-0.5	0.0	-0.5	-0.1	0.8
Q2 <sup>(p)</sup>	-0.6	0.0	-0.4	0.0	-0.4	-0.1	-0.1

Source: ECB.

#### 12.1.3 Holdings of securitised loans originated by euro area MFIs and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs						MFIs		Non-MFIs	
		Loans to euro area non-financial corporations		Loans to euro area households						Financial vehicle corporations	
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	17.2	16.4	12.0	0.3	11.6	0.8	0.0	0.0	0.0	0.0	0.0
Q3	17.8	17.0	12.8	0.3	12.3	0.8	0.0	0.0	0.0	0.0	0.0
Q4	18.8	18.0	13.6	0.3	13.3	0.8	0.0	0.0	0.0	0.0	0.0
2021 Q1	19.2	18.3	13.2	0.3	12.9	0.8	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	19.0	18.2	12.7	0.2	12.3	0.8	0.0	0.0	0.0	0.0	0.0
Transactions											
2020 Q2	2.1	2.1	-0.7	-0.1	-0.7	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.6	0.6	0.7	0.0	0.8	0.0	0.0	0.0	0.0	0.0	0.0
Q4	1.1	1.1	0.9	0.0	0.9	0.0	0.0	0.0	0.0	0.0	0.0
2021 Q1	0.3	0.3	-0.4	0.0	-0.4	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-0.1	-0.1	-0.6	0.0	-0.6	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

## 12 PORTUGAL

### 12.2 Financial vehicle corporations engaged in traditional securitisation

#### 12.2.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	20.19	0.99	0.66	17.19	12.02	0.00	1.91	0.00	0.09
Q3	20.65	0.98	0.63	17.78	12.76	0.00	1.74	0.00	0.14
Q4	21.52	0.99	0.63	18.84	13.64	0.00	1.56	0.00	0.13
2021 Q1	21.71	0.99	0.64	19.18	13.24	0.00	1.43	0.00	0.11
Q2 <sup>(p)</sup>	21.43	0.99	0.67	19.04	12.66	0.00	1.30	0.00	0.11
Transactions									
2020 Q2	1.87	-0.03	0.04	2.06	-0.73	0.00	-0.17	0.00	0.01
Q3	0.46	0.00	-0.03	0.59	0.75	0.00	-0.17	0.00	0.05
Q4	0.87	0.01	-0.01	1.05	0.88	0.00	-0.18	0.00	-0.01
2021 Q1	0.19	0.00	0.02	0.34	-0.40	0.00	-0.13	0.00	-0.03
Q2 <sup>(p)</sup>	-0.55	-0.32	-0.29	-0.14	-0.59	0.00	-0.14	0.00	0.05

Source: ECB.

#### 12.2.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	20.19	0.02	12.68	0.00	12.68	3.84	3.64
Q3	20.65	0.01	13.26	0.00	13.26	3.76	3.62
Q4	21.52	0.01	14.16	0.00	14.16	3.67	3.68
2021 Q1	21.71	0.01	13.67	0.00	13.67	3.58	4.45
Q2 <sup>(p)</sup>	21.43	0.01	13.24	0.00	13.24	3.51	4.68
Transactions							
2020 Q2	1.87	0.00	-0.33	0.00	-0.33	-0.09	2.29
Q3	0.46	0.00	0.57	0.00	0.57	-0.09	-0.02
Q4	0.87	0.00	0.90	0.00	0.90	-0.08	0.06
2021 Q1	0.19	0.00	-0.50	0.00	-0.50	-0.09	0.77
Q2 <sup>(p)</sup>	-0.55	-0.01	-0.43	0.00	-0.43	-0.06	-0.06

Source: ECB.

#### 12.2.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans						Debt securities held				
	Total	Originated by euro area residents				Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs			MFIs			Non-MFIs	Financial vehicle corporations		
		Loans to euro area non-financial corporations	Loans to euro area households								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	17.19	16.36	12.02	0.30	11.59	0.83	0.00	0.00	0.00	0.00	0.00
Q3	17.78	16.97	12.76	0.30	12.34	0.82	0.00	0.00	0.00	0.00	0.00
Q4	18.84	18.03	13.64	0.25	13.26	0.80	0.00	0.00	0.00	0.00	0.00
2021 Q1	19.18	18.34	13.24	0.25	12.87	0.84	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	19.04	18.23	12.66	0.23	12.31	0.81	0.00	0.00	0.00	0.00	0.00
Transactions											
2020 Q2	2.06	2.09	-0.73	-0.06	-0.66	-0.03	0.00	0.00	0.00	0.00	0.00
Q3	0.59	0.61	0.75	-0.01	0.76	-0.02	0.00	0.00	0.00	0.00	0.00
Q4	1.05	1.07	0.88	-0.04	0.92	-0.01	0.00	0.00	0.00	0.00	0.00
2021 Q1	0.34	0.31	-0.40	0.00	-0.39	0.04	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-0.14	-0.11	-0.59	-0.02	-0.56	-0.03	0.00	0.00	0.00	0.00	0.00

Source: ECB.



## 12 PORTUGAL

### 12.3 Financial vehicle corporations engaged in synthetic securitisation

#### 12.3.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-

Source: ECB.

#### 12.3.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-

Source: ECB.

#### 12.3.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held					
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents	
			Originated by MFIs				MFIs	Non-MFIs	Financial vehicle corporations		
			Loans to euro area non-financial corporations	Loans to euro area households							
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2020 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2020 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

## 12 PORTUGAL

### 12.4 Other financial vehicle corporations

#### 12.4.1 Assets

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2020 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-

Source: ECB.

#### 12.4.2 Liabilities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2020 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-

Source: ECB.

#### 12.4.3 Holdings of securitised loans and debt securities

(EUR billions; not seasonally adjusted; outstanding amounts at end of period; transactions during period)

	Securitised loans					Debt securities held				
	Total	Originated by euro area residents			Originated by non-euro area residents	Total	Issued by euro area residents			Issued by non-euro area residents
		Originated by MFIs					MFIs	Non-MFIs		
			Loans to euro area non-financial corporations	Loans to euro area households				Financial vehicle corporations		
	1	2	3	4	5	6	7	8	9	10
Outstanding amounts										
2020 Q2	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-
Transactions										
2020 Q2	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-
2021 Q1	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-

Source: ECB.