

## 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 1	Deposits and loan claims		Securitised loans		Debt securities held 6	Other securitised assets 7	Equity and investment fund shares/units 8	Other assets 9	
		Euro area MFIs 2	Euro area MFIs 3	Originated by euro area MFIs 4	Originated by euro area MFIs 5					
<b>Outstanding amounts</b>										
2019 Q2	1,745.2	133.1	79.4	1,261.3	986.4	183.9	53.1	48.5	65.2	
Q3	1,767.4	137.3	79.2	1,265.0	985.9	207.2	51.7	46.0	60.3	
Q4	1,791.2	135.7	79.7	1,269.2	986.5	223.2	53.8	49.8	59.6	
2020 Q1	1,768.8	124.9	75.5	1,262.5	971.6	228.9	42.2	47.9	62.4	
Q2 <sup>(a)</sup>	1,752.5	114.8	70.2	1,258.4	968.7	232.5	40.3	46.2	60.2	
<b>Transactions</b>										
2019 Q2	28.7	-2.7	-1.0	17.8	14.0	11.7	2.1	-1.1	0.9	
Q3	12.8	3.1	0.1	-1.0	-1.3	18.1	-1.3	-3.7	-2.4	
Q4	35.3	1.0	1.5	3.5	1.2	18.7	3.2	3.8	5.1	
2020 Q1	-11.4	-5.4	-3.4	-7.9	-15.3	9.3	-7.0	-0.4	-0.1	
Q2 <sup>(a)</sup>	9.3	-6.6	-2.7	17.7	18.8	3.3	-2.3	-2.7	-0.1	

Source: ECB.

#### 1.3.1.2 Liabilities

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

	Total 1	Loans and deposits received 2	Debt securities issued			Capital and reserves 6	Other liabilities 7
			Total 3	Up to two years 4	Over two years 5		
2019 Q2	1,745.2	122.6	1,292.4	72.4	1,219.9	15.7	314.6
Q3	1,767.4	121.8	1,309.2	75.3	1,233.9	16.1	320.2
Q4	1,791.2	116.0	1,353.6	73.2	1,280.4	15.6	306.0
2020 Q1	1,768.8	108.3	1,335.4	70.6	1,264.8	13.4	311.8
Q2 <sup>(a)</sup>	1,752.5	99.0	1,354.7	64.5	1,290.1	13.0	285.9
<b>Transactions</b>							
2019 Q2	28.7	-0.1	33.0	4.0	29.0	0.3	-4.5
Q3	12.8	-1.7	12.4	6.8	5.6	1.1	1.0
Q4	35.3	6.0	45.3	-2.1	47.4	0.4	-16.4
2020 Q1	-11.4	-1.8	-10.5	-2.9	-7.6	-2.1	2.9
Q2 <sup>(a)</sup>	9.3	-8.1	21.5	-5.6	27.1	-0.2	-3.9

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 1	Originated by euro area residents				Originated by non-euro area residents 6	Total 7	Issued by euro area residents			Issued by non-euro area residents 11
		Originated by MFIs 2	Originated by MFIs		Originated by non-euro area residents 6			MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 3	Loans to euro area households 4							
<b>Outstanding amounts</b>											
2019 Q2	1,261.3	1,170.2	986.4	268.3	674.3	91.2	183.9	3.8	103.1	19.8	77.0
Q3	1,265.0	1,169.8	985.9	266.6	670.3	95.2	207.2	4.0	116.1	19.4	87.0
Q4	1,269.2	1,171.7	986.5	263.6	674.3	97.5	223.2	4.1	121.7	19.8	97.4
2020 Q1	1,262.5	1,158.7	971.6	263.8	661.3	103.7	228.9	4.0	122.5	18.1	102.4
Q2 <sup>(a)</sup>	1,258.4	1,159.7	968.7	255.3	670.4	98.8	232.5	4.1	125.6	17.9	102.8
<b>Transactions</b>											
2019 Q2	17.8	16.7	14.0	-0.9	14.4	1.1	11.7	-0.1	8.2	2.6	3.7
Q3	-1.0	-4.5	-1.3	-3.3	-3.4	3.5	18.1	0.2	9.7	-0.6	8.2
Q4	3.5	3.4	1.2	0.4	0.0	0.1	18.7	0.2	7.7	0.7	10.8
2020 Q1	-7.9	-14.0	-15.3	0.2	-13.9	6.1	9.3	-0.1	2.6	-0.8	6.7
Q2 <sup>(a)</sup>	17.7	21.7	18.8	10.4	10.5	-4.0	3.3	0.1	2.1	-0.2	1.1

Source: ECB.