

2.10 Aggregated balance sheet of euro area financial vehicle corporations

2.10.1 Assets

(EUR billions; 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	Other assets
			Total	Originated in euro area				Originated outside euro area					
				MFIs		Financial corporations other than MFIs	Non-financial corporations		General government				
					Remaining on the MFI balance sheet ⁽¹⁾								
	1	2	3	4	5	6	7	8	9	10	11	12	13
Outstanding amounts													
2020 Q2	2,022.4	163.9	1,277.0	975.2	462.2	180.4	17.4	0.1	104.0	335.0	95.9	69.3	81.3
Q3	2,024.1	164.6	1,235.2	948.9	462.3	180.6	16.5	0.1	89.1	375.3	96.4	69.3	83.2
Q4	2,098.1	172.8	1,270.5	976.4	470.8	189.9	16.7	0.1	87.4	392.9	100.2	78.9	82.7
2021 Q1	2,117.6	176.4	1,265.9	971.2	466.4	189.3	15.2	0.1	90.1	401.4	102.9	81.4	89.7
Q2	2,128.5	193.1	1,242.5	950.4	450.0	187.5	16.9	0.1	87.7	412.5	106.7	83.8	89.9
Transactions													
2020 Q2	6.3	-9.0	22.8	32.9	-	3.8	-1.8	0.0	-12.1	-0.8	-3.6	-2.8	-0.5
Q3	-5.7	1.1	-15.5	-15.3	-	-0.8	-0.1	0.0	0.7	6.1	0.6	0.7	1.2
Q4	56.9	3.1	21.8	16.7	-	7.1	0.0	0.0	-2.0	13.5	3.8	7.4	7.3
2021 Q1	6.5	3.1	-8.5	-7.4	-	0.2	-1.4	0.0	0.2	5.6	2.4	-1.1	4.8
Q2	8.7	16.4	-27.2	-23.3	-	-1.2	-0.6	0.0	-2.1	12.2	4.5	1.1	1.6

Source: ECB.

1) Refers to loans reported by euro area MFIs as securitised through euro area FVCs but which are still on their balance sheets, i.e. the loans have not been derecognised.

2.10.2 Liabilities

(EUR billions; 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 2 years	Over 2 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	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	8.7	-2.2	16.7	5.7	11.1	-0.4	-5.4

Source: ECB.

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

(EUR billions; outstanding amounts at end of period; transactions during period)

	Securitised loans originated by euro area MFIs							Debt securities held					
	Total	Euro area borrowing sector					Non-euro area borrowing sector	Total	Euro area residents			Non-euro area residents	
		Households	Non-financial corporations	MFIs	Financial corporations other than MFIs	General government			Total	MFIs	Non-MFIs		
											Financial vehicle corporations		
	1	2	3	4	5	6	7	8	9	10	11	12	13
Outstanding amounts													
2020 Q2	975.2	679.0	250.3	16.4	11.6	3.0	15.1	335.0	192.1	11.9	180.2	45.6	142.9
Q3	948.9	661.0	247.4	16.1	11.1	3.0	10.3	375.3	219.6	12.7	206.9	47.8	155.8
Q4	976.4	668.8	263.6	18.2	11.0	3.0	11.8	392.9	233.0	12.5	220.4	52.8	160.0
2021 Q1	971.2	665.5	264.2	16.0	10.3	2.9	12.2	401.4	239.3	12.7	226.6	51.7	162.1
Q2	950.4	653.8	254.8	16.7	10.8	2.9	11.4	412.5	242.7	12.4	230.3	51.1	169.8
Transactions													
2020 Q2	32.9	32.4	2.2	-1.9	0.3	0.0	0.0	-0.8	3.0	-0.1	3.0	-3.1	-3.7
Q3	-15.3	-17.0	1.6	-0.3	0.1	0.1	0.3	6.1	7.2	0.8	6.4	0.3	-1.1
Q4	16.7	4.8	9.2	2.1	-0.3	0.0	0.9	13.5	10.4	0.0	10.4	3.5	3.1
2021 Q1	-7.4	-5.9	-1.3	0.0	-0.4	-0.1	0.3	5.6	5.3	-0.2	5.4	-1.5	0.3
Q2	-23.3	-12.4	-11.2	0.7	0.3	0.0	-0.8	12.2	4.3	-0.1	4.4	-0.4	8.0

Source: ECB.