

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 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 3		Originated by euro area MFIs 5				
Outstanding amounts									
2019 Q4	18.79	1.26	0.89	15.23	13.17	0.00	2.23	0.00	0.07
2020 Q1	18.56	1.28	0.89	15.14	12.75	0.00	2.09	0.00	0.05
Q2	20.41	1.25	0.91	17.20	12.02	0.00	1.91	0.00	0.05
Q3	20.89	1.26	0.93	17.79	12.76	0.00	1.74	0.00	0.10
Q4 ^(p)	21.89	1.33	0.99	18.90	13.71	0.00	1.56	0.00	0.10
Transactions									
2019 Q4	-4.39	-0.03	-0.01	-3.92	-4.13	-0.31	-0.14	0.00	0.01
2020 Q1	-0.23	0.02	0.00	-0.09	-0.43	0.00	-0.15	0.00	-0.01
Q2	1.85	-0.03	0.02	2.06	-0.73	0.00	-0.17	0.00	0.00
Q3	0.48	0.01	0.02	0.59	0.75	0.00	-0.17	0.00	0.05
Q4 ^(p)	1.00	0.07	0.06	1.12	0.95	0.00	-0.18	0.00	-0.01

Source: ECB.

12.2.2 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		
Outstanding amounts							
2019 Q4	18.79	0.02	13.29	0.00	13.29	4.04	1.45
2020 Q1	18.56	0.02	13.01	0.00	13.01	3.93	1.60
Q2	20.41	0.02	12.68	0.00	12.68	3.83	3.88
Q3	20.89	0.02	13.26	0.00	13.26	3.74	3.87
Q4 ^(p)	21.89	0.02	14.16	0.00	14.16	3.66	4.05
Transactions							
2019 Q4	-4.39	0.00	-3.59	0.00	-3.59	-0.53	-0.27
2020 Q1	-0.23	0.00	-0.27	0.00	-0.27	-0.11	0.15
Q2	1.85	0.00	-0.33	0.00	-0.33	-0.10	2.28
Q3	0.48	0.00	0.57	0.00	0.57	-0.09	-0.01
Q4 ^(p)	1.00	0.00	0.90	0.00	0.90	-0.08	0.18

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 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						MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
		Loans to euro area non-financial corporations 3	Loans to euro area households 4								
Outstanding amounts											
2019 Q4	15.23	14.56	13.17	0.38	12.66	0.67	0.00	0.00	0.00	0.00	0.00
2020 Q1	15.14	14.27	12.75	0.37	12.25	0.86	0.00	0.00	0.00	0.00	0.00
Q2	17.20	16.37	12.02	0.30	11.59	0.83	0.00	0.00	0.00	0.00	0.00
Q3	17.79	16.97	12.76	0.30	12.34	0.82	0.00	0.00	0.00	0.00	0.00
Q4 ^(p)	18.90	18.10	13.71	0.32	13.27	0.80	0.00	0.00	0.00	0.00	0.00
Transactions											
2019 Q4	-3.92	-3.90	-4.13	-3.07	-0.99	-0.02	-0.31	0.00	-0.31	0.00	0.00
2020 Q1	-0.09	-0.28	-0.43	-0.02	-0.41	0.19	0.00	0.00	0.00	0.00	0.00
Q2	2.06	2.09	-0.73	-0.06	-0.67	-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 ^(p)	1.12	1.13	0.95	0.02	0.92	-0.01	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									
2019 Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-
Transactions									
2019 Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-

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							
2019 Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-
Transactions							
2019 Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-

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		Loans to euro area households			MFIs	Non-MFIs	Financial vehicle corporations		
	Loans to euro area non-financial corporations	Loans to euro area non-financial corporations	Loans to euro area non-financial corporations								
	1	2	3	4	5	6	7	8	9	10	11
Outstanding amounts											
2019 Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2019 Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-	-	-

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 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 3		Originated by euro area MFIs 5					
Outstanding amounts									
2019 Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-
Transactions									
2019 Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-	-	-

Source: ECB.

12.4.2 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		
Outstanding amounts							
2019 Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-
Transactions							
2019 Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4 ^(p)	-	-	-	-	-	-	-

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 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 3	Loans to euro area non-financial corporations 4				Loans to euro area households 5	MFIs 8	Non-MFIs 9		Financial vehicle corporations 10
Outstanding amounts											
2019 Q4	-	-	-	-	-	-	-	-	-	-	
2020 Q1	-	-	-	-	-	-	-	-	-	-	
Q2	-	-	-	-	-	-	-	-	-	-	
Q3	-	-	-	-	-	-	-	-	-	-	
Q4 ^(p)	-	-	-	-	-	-	-	-	-	-	
Transactions											
2019 Q4	-	-	-	-	-	-	-	-	-	-	
2020 Q1	-	-	-	-	-	-	-	-	-	-	
Q2	-	-	-	-	-	-	-	-	-	-	
Q3	-	-	-	-	-	-	-	-	-	-	
Q4 ^(p)	-	-	-	-	-	-	-	-	-	-	

Source: ECB.