

# 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 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 Q2	2,026.2	183.5	102.7	1,275.8	991.0	293.1	108.9	77.7	87.1
Q3	2,051.4	188.1	104.3	1,280.2	991.3	317.3	107.2	77.9	80.6
Q4	2,084.5	189.5	107.1	1,287.9	992.9	335.3	109.0	81.5	81.3
2020 Q1	2,051.8	175.7	100.7	1,282.4	978.5	338.3	97.2	72.7	85.5
Q2 <sup>(p)</sup>	2,031.1	168.7	96.5	1,276.5	976.1	339.4	95.7	68.6	82.3
Transactions									
2019 Q2	27.2	-3.1	-1.2	16.6	13.8	13.2	1.8	-0.5	-0.8
Q3	11.4	2.8	1.8	-0.5	-0.7	18.4	-1.4	-1.9	-6.1
Q4	44.5	4.4	3.9	7.0	2.1	21.4	3.0	3.4	5.3
2020 Q1	-22.2	-8.8	-6.0	-6.8	-14.9	5.4	-7.4	-5.7	1.1
Q2 <sup>(p)</sup>	5.8	-3.2	-1.5	16.2	19.2	0.7	-2.0	-5.3	-0.6

Source: ECB.

### 1.1.2 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		
Outstanding amounts							
2019 Q2	2,026.2	135.9	1,492.0	134.6	1,357.4	17.3	381.0
Q3	2,051.4	135.5	1,510.9	135.7	1,375.2	17.8	387.1
Q4	2,084.5	129.3	1,565.4	138.5	1,426.9	17.3	372.4
2020 Q1	2,051.8	120.4	1,537.2	130.7	1,406.5	14.8	379.4
Q2 <sup>(p)</sup>	2,031.1	111.8	1,550.3	118.8	1,431.5	14.6	354.5
Transactions							
2019 Q2	27.2	0.5	32.8	5.5	27.4	0.3	-6.4
Q3	11.4	-1.6	10.8	4.4	6.3	1.3	1.0
Q4	44.5	5.7	54.7	3.4	51.4	0.3	-16.2
2020 Q1	-22.2	-3.3	-19.5	-8.0	-11.4	-2.4	3.0
Q2 <sup>(p)</sup>	5.8	-7.3	16.8	-11.2	28.0	0.1	-3.8

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)

	Securitized 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 4		Loans to euro area households 5							
Outstanding amounts											
2019 Q2	1,275.8	1,178.3	991.0	270.6	675.2	97.5	293.1	12.5	161.5	49.2	119.0
Q3	1,280.2	1,177.3	991.3	269.2	671.3	103.0	317.3	13.6	173.8	48.3	129.9
Q4	1,287.9	1,182.1	992.9	266.2	675.6	105.8	335.3	13.7	180.8	50.5	140.7
2020 Q1	1,282.4	1,170.2	978.5	266.7	662.9	112.1	338.3	13.4	180.3	48.3	144.7
Q2 <sup>(p)</sup>	1,276.5	1,170.6	976.1	258.0	672.4	105.9	339.4	13.0	181.3	45.4	145.1
Transactions											
2019 Q2	16.6	15.7	13.8	-1.0	14.5	0.9	13.2	-0.7	9.1	2.7	4.8
Q3	-0.5	-5.3	-0.7	-3.1	-3.3	4.8	18.4	1.1	8.3	-0.9	9.0
Q4	7.0	6.3	2.1	0.5	0.3	0.8	21.4	0.2	9.9	2.5	11.3
2020 Q1	-6.8	-13.2	-14.9	0.2	-13.6	6.4	5.4	-0.4	1.6	-1.4	4.1
Q2 <sup>(p)</sup>	16.2	21.2	19.2	10.2	11.0	-5.1	0.7	-0.4	0.1	-2.9	1.0

Source: ECB.

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

### 1.2.1 Assets

(Data reference: June 2020(p); EUR billions; not seasonally adjusted; outstanding amounts at end of 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	Euro area MFIs 4	Originated by euro area MFIs 5				
Euro area	2,031.1					168.7	96.5	1,276.5	976.1
BE	60.0	2.3	2.3	57.5	57.5	0.0	0.0	0.0	0.2
DE	51.5	0.8	0.8	46.8	44.3	3.3	0.0	0.0	0.6
IE	428.7	69.1	17.7	111.2	55.5	178.1	11.6	33.1	25.6
ES	174.4	34.5	34.5	135.8	135.4	0.0	0.2	0.0	4.0
FR	249.5	14.0	11.4	187.6	174.7	34.0	10.1	0.3	3.6
IT	477.8	15.2	13.5	370.7	301.8	0.6	67.3	0.0	24.0
LU	314.4	23.3	10.1	135.9	55.9	102.4	1.3	34.9	16.6
MT	1.0	0.1	0.0	0.0	0.0	0.2	0.3	0.3	0.1
NL	253.3	8.2	5.3	213.8	138.9	20.8	2.9	0.0	7.6
PT	20.4	1.2	0.9	17.2	12.0	0.0	1.9	0.0	0.1

Source: ECB.

### 1.2.2 Liabilities

(Data reference: June 2020(p); EUR billions; not seasonally adjusted; outstanding amounts at end of 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		
Euro area	2,031.1	111.8	1,550.3	118.8	1,431.5	14.6	354.5
BE	60.0	2.4	57.1	0.0	57.1	0.0	0.5
DE	51.5	1.9	49.4	0.0	49.4	0.0	0.2
IE	428.7	64.1	313.6	27.2	286.5	-1.0	52.0
ES	174.4	9.3	158.7	0.2	158.5	0.8	5.6
FR	249.5	4.8	241.4	41.8	199.6	-0.8	4.1
IT	477.8	5.0	215.9	0.1	215.8	0.0	256.9
LU	314.4	18.6	269.8	45.0	224.8	11.0	15.0
MT	1.0	0.2	0.2	0.0	0.2	0.5	0.0
NL	253.3	5.3	231.5	4.6	227.0	0.1	16.3
PT	20.4	0.0	12.7	0.0	12.7	3.8	3.9

Source: ECB.

### 1.2.3 Holdings of securitised loans and debt securities

(Data reference: June 2020(p); EUR billions; not seasonally adjusted; outstanding amounts at end of period)

	Securitized 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 3		Originated by MFIs 4			MFIs 8	Non-MFIs 9		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5					Financial vehicle corporations 10		
Euro area	1,276.5	1,170.6	976.1	258.0	672.4	105.9	339.4	13.0	181.3	45.4	145.1
BE	57.5	57.5	57.5	19.8	35.3	0.0	0.0	0.0	0.0	0.0	0.0
DE	46.8	46.8	44.3	3.8	40.4	0.0	3.3	3.3	0.0	0.0	0.0
IE	111.2	78.6	55.5	12.2	40.4	32.6	178.1	4.7	93.4	12.8	80.1
ES	135.8	135.8	135.4	12.9	122.5	0.0	0.0	0.0	0.0	0.0	0.0
FR	187.6	186.0	174.7	21.0	136.1	1.6	34.0	1.5	29.2	22.3	3.3
IT	370.7	367.9	301.8	150.7	144.9	2.8	0.6	0.0	0.6	0.0	0.0
LU	135.9	93.1	55.9	30.2	18.5	42.8	102.4	2.3	49.6	9.7	50.5
MT	0.0	-	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
NL	213.8	188.6	138.9	7.1	122.7	25.3	20.8	1.2	8.4	0.4	11.2
PT	17.2	16.4	12.0	0.3	11.6	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 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		Originated by euro area MFIs 4					
Outstanding amounts									
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
Transactions									
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
Transactions							
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 euro area households 5			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 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
Transactions											
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.

## 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 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 Q2	92.7	16.7	9.7	3.0	2.8	41.0	0.9	14.8	16.3
Q3	96.9	17.2	11.3	5.8	3.3	41.7	0.7	16.7	14.8
Q4	100.7	18.0	12.1	6.6	4.0	42.5	0.4	17.3	15.7
2020 Q1	98.6	18.0	12.0	6.9	4.2	44.9	0.0	11.4	17.4
Q2 <sup>(p)</sup>	94.6	16.3	10.8	7.3	4.7	44.8	0.0	9.2	17.0
Transactions									
2019 Q2	1.5	0.0	0.5	-0.6	-0.1	1.6	0.0	0.9	-0.5
Q3	2.9	0.2	1.5	2.9	0.5	1.4	0.0	1.6	-3.2
Q4	2.8	1.0	0.8	0.9	0.7	1.0	-0.3	0.4	-0.1
2020 Q1	-4.1	-0.5	-0.4	0.3	0.3	-0.6	-0.4	-4.5	1.6
Q2 <sup>(p)</sup>	-4.1	-1.7	-1.2	0.5	0.5	-0.3	0.0	-2.6	0.1

Source: ECB.

### 1.3.2.2 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 Q2	92.7	1.4	83.9	15.8	68.2	0.1	7.3
Q3	96.9	1.5	88.3	16.7	71.7	0.0	7.0
Q4	100.7	1.7	91.4	15.7	75.7	0.1	7.6
2020 Q1	98.6	1.4	88.2	12.7	75.4	0.0	9.1
Q2 <sup>(p)</sup>	94.6	1.3	85.9	10.1	75.7	0.0	7.4
Transactions							
2019 Q2	1.5	0.3	1.9	1.1	0.8	0.0	-0.7
Q3	2.9	0.1	2.4	0.9	1.6	0.0	0.4
Q4	2.8	0.1	2.6	-1.3	3.9	-0.1	0.2
2020 Q1	-4.1	-0.4	-4.4	-2.8	-1.6	-0.2	0.8
Q2 <sup>(p)</sup>	-4.1	0.0	-1.7	-2.6	1.0	0.0	-2.5

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)

	Securitised loans						Debt securities held				
	Total 1	Originated by the 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	Originated by MFIs		MFIs 8			Non-MFIs 9	Financial vehicle corporations 10		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2019 Q2	3.0	2.8	2.8	0.8	0.5	0.2	41.0	4.7	13.4	0.8	22.9
Q3	5.8	3.4	3.3	0.9	0.6	2.4	41.7	5.6	13.0	0.9	23.2
Q4	6.6	4.0	4.0	0.8	0.9	2.6	42.5	5.6	13.2	1.2	23.8
2020 Q1	6.9	4.3	4.2	0.8	1.2	2.6	44.9	5.7	14.7	2.1	24.5
Q2 <sup>(p)</sup>	7.3	4.8	4.7	0.7	1.7	2.5	44.8	5.3	15.5	2.0	24.0
Transactions											
2019 Q2	-0.6	-0.5	-0.1	0.0	0.0	-0.1	1.6	-0.5	1.2	-0.1	1.0
Q3	2.9	0.5	0.5	0.2	0.1	2.4	1.4	1.0	-0.8	0.0	1.2
Q4	0.9	0.7	0.7	-0.1	0.3	0.2	1.0	0.0	0.4	0.3	0.6
2020 Q1	0.3	0.3	0.3	-0.1	0.3	0.0	-0.6	-0.1	0.6	0.6	-1.2
Q2 <sup>(p)</sup>	0.5	0.5	0.5	0.0	0.4	0.0	-0.3	-0.4	0.8	-0.2	-0.7

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 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 Q2	188.3	33.7	13.6	11.5	1.9	68.2	54.9	14.4	5.7
Q3	187.1	33.6	13.8	9.5	2.1	68.4	54.8	15.3	5.5
Q4	192.6	35.8	15.3	12.1	2.4	69.5	54.8	14.3	6.0
2020 Q1	184.4	32.8	13.2	13.0	2.7	64.6	55.0	13.4	5.6
Q2 <sup>(p)</sup>	184.0	37.6	15.5	10.7	2.7	62.1	55.4	13.1	5.1
Transactions									
2019 Q2	-3.0	-0.4	-0.7	-0.6	0.0	-0.2	-0.3	-0.3	-1.2
Q3	-4.3	-0.5	0.2	-2.4	0.1	-1.0	-0.1	0.2	-0.5
Q4	6.3	2.4	1.6	2.6	0.2	1.8	0.1	-0.7	0.2
2020 Q1	-6.6	-2.9	-2.2	0.8	0.1	-3.3	0.0	-0.7	-0.5
Q2 <sup>(p)</sup>	0.5	5.1	2.4	-2.0	0.0	-2.3	0.3	0.0	-0.5

Source: ECB.

#### 1.3.3.2 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 Q2	188.3	11.9	115.7	46.4	69.3	1.6	59.0
Q3	187.1	12.1	113.4	43.7	69.7	1.7	59.9
Q4	192.6	11.7	120.4	49.7	70.8	1.6	58.8
2020 Q1	184.4	10.7	113.7	47.4	66.3	1.4	58.5
Q2 <sup>(p)</sup>	184.0	11.4	109.7	44.1	65.6	1.6	61.3
Transactions							
2019 Q2	-3.0	0.4	-2.0	0.4	-2.4	-0.1	-1.2
Q3	-4.3	-0.1	-4.1	-3.3	-0.8	0.2	-0.4
Q4	6.3	-0.4	6.8	6.7	0.1	-0.1	0.0
2020 Q1	-6.6	-1.2	-4.5	-2.3	-2.2	-0.2	-0.7
Q2 <sup>(p)</sup>	0.5	0.8	-3.1	-3.0	-0.1	0.3	2.5

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)

	Securitized 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	Originated by MFIs		MFIs 8			Non-MFIs 9	Financial vehicle corporations 10		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2019 Q2	11.5	5.3	1.9	1.4	0.4	6.2	68.2	4.1	45.0	28.6	19.1
Q3	9.5	4.2	2.1	1.6	0.4	5.3	68.4	4.0	44.7	28.1	19.7
Q4	12.1	6.4	2.4	1.8	0.4	5.7	69.5	4.0	46.0	29.5	19.6
2020 Q1	13.0	7.2	2.7	2.1	0.4	5.8	64.6	3.7	43.2	28.1	17.7
Q2 <sup>(p)</sup>	10.7	6.1	2.7	2.0	0.4	4.6	62.1	3.7	40.3	25.4	18.2
Transactions											
2019 Q2	-0.6	-0.5	0.0	0.0	0.0	-0.1	-0.2	0.0	-0.3	0.2	0.1
Q3	-2.4	-1.3	0.1	0.1	0.0	-1.1	-1.0	0.0	-0.6	-0.3	-0.4
Q4	2.6	2.1	0.2	0.2	0.0	0.4	1.8	0.1	1.8	1.5	-0.1
2020 Q1	0.8	0.5	0.1	0.1	0.0	0.3	-3.3	-0.2	-1.6	-1.2	-1.5
Q2 <sup>(p)</sup>	-2.0	-1.0	0.0	-0.1	0.0	-1.1	-2.3	-0.1	-2.8	-2.5	0.6

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						
2019 Q2	1,275.8	991.0	0.5	171.0	15.8	97.5
Q3	1,280.2	991.3	0.5	172.4	13.0	103.0
Q4	1,287.9	992.9	0.5	171.3	17.4	105.8
2020 Q1	1,282.4	978.5	0.1	172.0	19.6	112.1
Q2 <sup>(p)</sup>	1,276.5	976.1	0.1	176.9	17.6	105.9
Transactions						
2019 Q2	16.6	13.8	0.0	2.6	-0.6	0.9
Q3	-0.5	-0.7	0.0	-2.0	-2.6	4.8
Q4	7.0	2.1	0.0	0.4	3.7	0.8
2020 Q1	-6.8	-14.9	-0.3	-0.1	2.1	6.4
Q2 <sup>(p)</sup>	16.2	19.2	0.0	3.3	-1.3	-5.1

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)

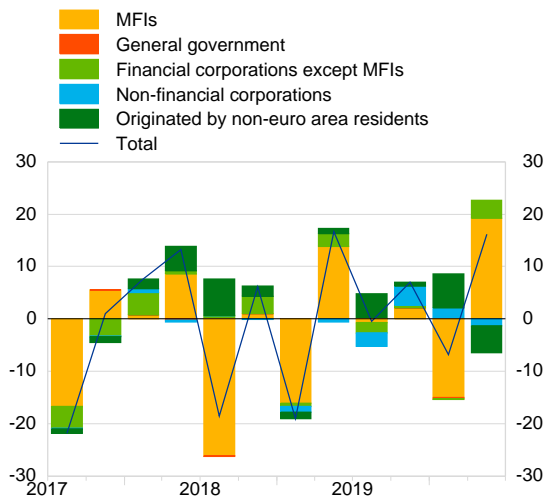
	Total 1	Euro area borrowing sector <sup>1)</sup>							Non-euro area borrowing sector 10	
		General government 2	Financial corporations except MFIs and insurance corporations and pension funds 3	Insurance corporations and pension funds 4	Non-financial corporations			Households 9		
					Total 5	Up to 1 year 6	Over 1 and up to 5 years 7			Over 5 years 8
Outstanding amounts										
2019 Q2	991.0	2.6	9.4	0.1	270.6	43.7	79.0	147.8	675.2	16.0
Q3	991.3	2.6	9.4	0.1	269.2	43.3	77.6	148.3	671.3	16.5
Q4	992.9	3.1	10.7	0.1	266.2	43.3	77.3	145.7	675.6	16.9
2020 Q1	978.5	3.0	11.2	0.1	266.7	42.3	80.1	144.2	662.9	16.7
Q2 <sup>(p)</sup>	976.1	3.0	11.6	0.1	258.0	35.2	67.9	155.0	672.4	14.8
Transactions										
2019 Q2	13.8	0.0	-0.1	0.0	-1.0	-0.4	-1.0	0.4	14.5	0.1
Q3	-0.7	0.0	-0.1	0.0	-3.1	-0.3	-2.4	-0.4	-3.3	0.5
Q4	2.1	0.5	0.8	0.0	0.5	-1.8	3.6	-1.3	0.3	2.0
2020 Q1	-14.9	-0.1	0.5	0.0	0.2	-0.8	1.9	-0.9	-13.6	0.3
Q2 <sup>(p)</sup>	19.2	0.0	0.4	0.0	10.2	-1.4	-0.8	12.4	11.0	-0.6

Source: ECB.

1) Excludes securitisations of inter-MFI loans.

### 1.4.3 Securitised loans by originator

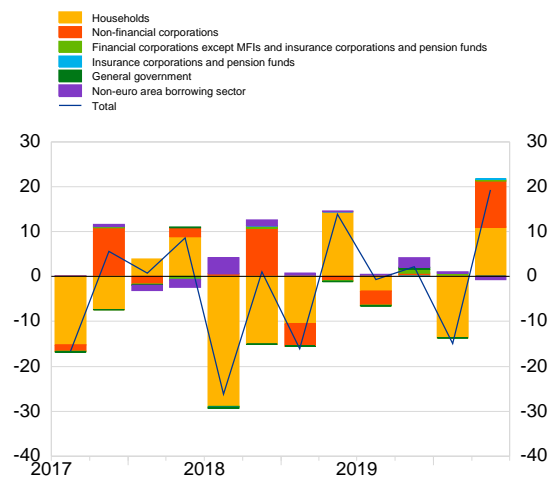
(EUR billions; transactions during period)



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 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 Q2	70.3	2.5	2.5	67.6	67.5	0.0	0.1	0.0	0.2
Q3	69.3	2.6	2.6	66.5	66.4	0.0	0.1	0.0	0.2
Q4	68.1	3.0	3.0	64.9	64.9	0.0	0.1	0.0	0.2
2020 Q1	60.9	2.4	2.4	58.3	58.3	0.0	0.1	0.0	0.2
Q2 <sup>(p)</sup>	60.0	2.3	2.3	57.5	57.5	0.0	0.0	0.0	0.2
Transactions									
2019 Q2	-1.0	0.1	0.1	-1.1	-1.1	0.0	0.0	0.0	0.0
Q3	-1.0	0.1	0.1	-1.1	-1.1	0.0	0.0	0.0	0.0
Q4	-1.2	0.4	0.4	-1.5	-1.5	0.0	0.0	0.0	0.0
2020 Q1	-7.3	-0.6	-0.6	-6.6	-6.6	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-0.9	-0.1	-0.1	-0.8	-0.8	0.0	0.0	0.0	0.1

Source: ECB.

#### 2.1.2 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		
Outstanding amounts							
2019 Q2	70.3	2.7	67.1	0.0	67.1	0.0	0.5
Q3	69.3	2.6	66.1	0.0	66.1	0.0	0.5
Q4	68.1	2.6	65.0	0.0	65.0	0.0	0.5
2020 Q1	60.9	2.5	57.9	0.0	57.9	0.0	0.4
Q2 <sup>(p)</sup>	60.0	2.4	57.1	0.0	57.1	0.0	0.5
Transactions							
2019 Q2	-1.0	-0.1	-0.9	0.0	-0.9	0.0	0.0
Q3	-1.0	-0.1	-0.9	0.0	-0.9	0.0	0.0
Q4	-1.2	-0.1	-1.1	0.0	-1.1	0.0	0.0
2020 Q1	-7.3	-0.1	-7.1	0.0	-7.1	0.0	-0.1
Q2 <sup>(p)</sup>	-0.9	-0.1	-0.8	0.0	-0.9	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)

	Securitized 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 Q2	67.6	67.6	67.5	21.1	44.3	0.0	0.0	0.0	0.0	0.0	
Q3	66.5	66.5	66.4	20.6	43.5	0.0	0.0	0.0	0.0	0.0	
Q4	64.9	64.9	64.9	20.2	42.4	0.0	0.0	0.0	0.0	0.0	
2020 Q1	58.3	58.3	58.3	20.0	35.9	0.0	0.0	0.0	0.0	0.0	
Q2 <sup>(p)</sup>	57.5	57.5	57.5	19.8	35.3	0.0	0.0	0.0	0.0	0.0	
Transactions											
2019 Q2	-1.1	-1.1	-1.1	-0.3	-0.8	0.0	0.0	0.0	0.0	0.0	
Q3	-1.1	-1.1	-1.1	-0.5	-0.8	0.0	0.0	0.0	0.0	0.0	
Q4	-1.5	-1.5	-1.5	-0.4	-1.2	0.0	0.0	0.0	0.0	0.0	
2020 Q1	-6.6	-6.6	-6.6	-0.3	-6.5	0.0	0.0	0.0	0.0	0.0	
Q2 <sup>(p)</sup>	-0.8	-0.8	-0.8	-0.2	-0.6	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 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	4	5				
Outstanding amounts									
2019 Q2	52.3	0.7	0.7	47.9	45.8	3.0	0.0	0.0	0.7
Q3	51.0	0.8	0.8	46.5	44.6	3.0	0.0	0.0	0.6
Q4	52.9	0.8	0.8	48.1	45.0	3.2	0.0	0.0	0.7
2020 Q1	51.7	0.8	0.8	47.0	44.2	3.2	0.0	0.0	0.7
Q2 <sup>(p)</sup>	51.5	0.8	0.8	46.8	44.3	3.3	0.0	0.0	0.6
Transactions									
2019 Q2	3.0	-0.1	-0.1	2.9	3.1	0.1	0.0	0.0	0.0
Q3	-1.3	0.1	0.1	-1.4	-1.2	0.0	0.0	0.0	-0.1
Q4	1.9	0.0	0.0	1.6	0.4	0.2	0.0	0.0	0.1
2020 Q1	-1.1	0.0	0.0	-1.1	-0.8	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-0.2	0.0	0.0	-0.2	0.1	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 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 Q2	52.3	1.6	50.6	0.0	50.6	0.0	0.2
Q3	51.0	1.4	49.5	0.0	49.5	0.0	0.1
Q4	52.9	1.9	50.8	0.0	50.8	0.0	0.1
2020 Q1	51.7	2.0	49.6	0.0	49.6	0.0	0.1
Q2 <sup>(p)</sup>	51.5	1.9	49.4	0.0	49.4	0.0	0.2
Transactions							
2019 Q2	3.0	-0.1	3.2	0.0	3.2	0.0	-0.1
Q3	-1.3	-0.2	-1.1	0.0	-1.1	0.0	0.0
Q4	1.9	0.5	1.3	0.0	1.3	0.0	0.0
2020 Q1	-1.1	0.1	-1.2	0.0	-1.2	0.0	0.0
Q2 <sup>(p)</sup>	-0.2	-0.1	-0.2	0.0	-0.2	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)

	Securitized 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	5							
Outstanding amounts											
2019 Q2	47.9	47.9	45.8	3.9	41.8	0.0	3.0	3.0	0.0	0.0	0.0
Q3	46.5	46.5	44.6	3.8	40.7	0.0	3.0	3.0	0.0	0.0	0.0
Q4	48.1	48.1	45.0	3.8	41.1	0.0	3.2	3.2	0.0	0.0	0.0
2020 Q1	47.0	47.0	44.2	3.9	40.2	0.0	3.2	3.2	0.0	0.0	0.0
Q2 <sup>(p)</sup>	46.8	46.8	44.3	3.8	40.4	0.0	3.3	3.3	0.0	0.0	0.0
Transactions											
2019 Q2	2.9	2.9	3.1	0.2	2.9	0.0	0.1	0.1	0.0	0.0	0.0
Q3	-1.4	-1.4	-1.2	0.0	-1.1	0.0	0.0	0.0	0.0	0.0	0.0
Q4	1.6	1.6	0.4	0.0	0.4	0.0	0.2	0.2	0.0	0.0	0.0
2020 Q1	-1.1	-1.1	-0.8	0.1	-0.8	0.0	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-0.2	-0.2	0.1	-0.1	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 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 Q2	49.29	0.67	0.67	47.92	45.79	0.00	0.00	0.00	0.70
Q3	47.96	0.78	0.79	46.53	44.64	0.00	0.00	0.00	0.64
Q4	49.66	0.81	0.81	48.15	45.00	0.00	0.00	0.00	0.70
2020 Q1	48.51	0.81	0.81	47.05	44.22	0.00	0.00	0.00	0.66
Q2 <sup>(p)</sup>	48.20	0.78	0.78	46.83	44.35	0.00	0.00	0.00	0.59
Transactions									
2019 Q2	2.85	-0.07	-0.07	2.93	3.10	0.00	0.00	0.00	-0.01
Q3	-1.33	0.12	0.12	-1.39	-1.15	0.00	0.00	0.00	-0.06
Q4	1.70	0.02	0.02	1.62	0.36	0.00	0.00	0.00	0.06
2020 Q1	-1.14	0.00	0.00	-1.10	-0.79	0.00	0.00	0.00	-0.04
Q2 <sup>(p)</sup>	-0.31	-0.03	-0.03	-0.21	0.13	0.00	0.00	0.00	-0.07

Source: ECB.

#### 3.2.2 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 Q2	49.29	1.57	47.57	0.00	47.57	-0.02	0.17
Q3	47.96	1.37	46.48	0.00	46.48	-0.02	0.13
Q4	49.66	1.89	47.62	0.00	47.62	0.00	0.14
2020 Q1	48.51	1.97	46.41	0.00	46.41	0.00	0.13
Q2 <sup>(p)</sup>	48.20	1.91	46.12	0.00	46.12	0.00	0.17
Transactions							
2019 Q2	2.85	-0.12	3.10	0.00	3.10	-0.01	-0.13
Q3	-1.33	-0.20	-1.09	0.00	-1.09	0.00	-0.04
Q4	1.70	0.52	1.14	0.00	1.14	0.02	0.01
2020 Q1	-1.14	0.08	-1.21	0.00	-1.21	0.00	-0.01
Q2 <sup>(p)</sup>	-0.31	-0.06	-0.29	0.00	-0.29	0.00	0.04

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 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 Q2	47.92	-	45.79	3.88	41.79	0.00	0.00	0.00	0.00	0.00	0.00
Q3	46.53	-	44.64	3.83	40.70	0.00	0.00	0.00	0.00	0.00	0.00
Q4	48.15	-	45.00	3.83	41.06	0.00	0.00	0.00	0.00	0.00	0.00
2020 Q1	47.05	-	44.22	3.92	40.22	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	46.83	-	44.35	3.84	40.41	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2019 Q2	2.93	-	3.10	0.19	2.91	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-1.39	-	-1.15	-0.05	-1.10	0.00	0.00	0.00	0.00	0.00	0.00
Q4	1.62	-	0.36	0.00	0.37	0.00	0.00	0.00	0.00	0.00	0.00
2020 Q1	-1.10	-	-0.79	0.09	-0.84	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-0.21	-	0.13	-0.08	0.19	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 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 Q2	3.01	0.00	0.00	0.00	0.00	3.00	0.00	0.00	0.00
Q3	3.01	0.00	0.00	0.00	0.00	3.00	0.00	0.00	0.00
Q4	3.21	0.00	0.00	0.00	0.00	3.21	0.00	0.00	0.00
2020 Q1	3.21	0.00	0.00	0.00	0.00	3.20	0.00	0.00	0.00
Q2 <sup>(p)</sup>	3.32	0.00	0.00	0.00	0.00	3.32	0.00	0.00	0.00
Transactions									
2019 Q2	0.12	0.00	0.00	0.00	0.00	0.12	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	0.20	0.00	0.00	0.00	0.00	0.20	0.00	0.00	0.00
2020 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.12	0.00	0.00	0.00	0.00	0.12	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 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 Q2	3.01	0.00	3.00	0.00	3.00	0.00	0.00
Q3	3.01	0.00	3.00	0.00	3.00	0.00	0.00
Q4	3.21	0.00	3.21	0.00	3.21	0.00	0.00
2020 Q1	3.21	0.00	3.20	0.00	3.20	0.00	0.00
Q2 <sup>(p)</sup>	3.32	0.00	3.32	0.00	3.32	0.00	0.00
Transactions							
2019 Q2	0.12	0.00	0.12	0.00	0.12	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.20	0.00	0.20	0.00	0.20	0.00	0.00
2020 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.12	0.00	0.12	0.00	0.12	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 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 Q2	0.00	0.00	0.00	0.00	0.00	0.00	3.00	3.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	3.00	3.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	3.21	3.21	0.00	0.00	0.00
2020 Q1	0.00	0.00	0.00	0.00	0.00	0.00	3.20	3.20	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	3.32	3.32	0.00	0.00	0.00
Transactions											
2019 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	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.20	0.20	0.00	0.00	0.00
2020 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	0.12	0.12	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 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	4	5				
Outstanding amounts									
2019 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
2020 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									
2019 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
2020 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 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 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
2020 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							
2019 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
2020 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 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	Originated by MFIs		Originated by non-euro area residents 5			MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 4	Loans to euro area households							
Outstanding amounts											
2019 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
2020 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											
2019 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
2020 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 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 Q2	479.8	83.4	22.1	141.3	86.7	156.3	26.0	35.9	36.9
Q3	489.5	84.3	22.2	137.5	81.1	171.9	25.4	37.0	33.5
Q4	473.1	84.9	23.4	116.4	63.6	182.4	23.5	37.6	28.4
2020 Q1	451.0	73.0	19.8	125.4	67.1	179.2	12.0	34.9	26.4
Q2 <sup>(p)</sup>	428.7	69.1	17.7	111.2	55.5	178.1	11.6	33.1	25.6
Transactions									
2019 Q2	17.0	-0.4	1.0	5.3	9.2	10.8	-0.6	0.1	1.8
Q3	4.7	0.0	-0.3	-2.9	-3.9	12.6	-0.8	0.0	-4.1
Q4	17.4	3.3	2.2	2.3	1.2	14.2	-0.9	2.1	-3.5
2020 Q1	-5.5	-5.7	-2.7	7.0	2.6	2.3	-6.9	-1.3	-0.8
Q2 <sup>(p)</sup>	3.3	-0.3	0.5	9.3	11.9	-1.3	-0.4	-2.4	-1.6

Source: ECB.

#### 4.1.2 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		
Outstanding amounts							
2019 Q2	479.8	89.5	292.6	31.3	261.2	1.0	96.7
Q3	489.5	88.8	305.1	30.9	274.2	0.6	95.0
Q4	473.1	81.2	313.4	32.3	281.0	0.5	78.1
2020 Q1	451.0	72.0	301.6	28.5	273.0	0.0	77.4
Q2 <sup>(p)</sup>	428.7	64.1	313.6	27.2	286.5	-1.0	52.0
Transactions							
2019 Q2	17.0	1.6	19.7	2.1	17.6	0.0	-4.3
Q3	4.7	-1.3	9.3	-0.8	10.1	0.7	-3.9
Q4	17.4	4.2	11.1	2.1	9.0	-0.1	2.3
2020 Q1	-5.5	-2.7	0.7	-4.8	5.5	-0.3	-3.2
Q2 <sup>(p)</sup>	3.3	-6.6	12.9	-1.4	14.3	-0.9	-2.2

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)

	Securitized 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 Q2	141.3	115.0	86.7	38.1	43.6	26.3	156.3	4.7	83.3	13.9	68.2
Q3	137.5	109.1	81.1	35.0	41.4	28.4	171.9	4.9	91.2	13.5	75.9
Q4	116.4	86.5	63.6	19.9	39.1	29.9	182.4	4.9	94.4	14.4	83.1
2020 Q1	125.4	90.1	67.1	19.8	43.0	35.3	179.2	4.7	92.1	13.1	82.5
Q2 <sup>(p)</sup>	111.2	78.6	55.5	12.2	40.4	32.6	178.1	4.7	93.4	12.8	80.1
Transactions											
2019 Q2	5.3	5.1	9.2	0.8	8.3	0.2	10.8	-0.1	7.2	2.3	3.7
Q3	-2.9	-4.4	-3.9	-1.7	-2.2	1.5	12.6	0.2	6.4	-0.3	6.0
Q4	2.3	2.3	1.2	-0.1	0.1	0.0	14.2	0.1	6.0	1.2	8.0
2020 Q1	7.0	2.5	2.6	-0.2	2.8	4.5	2.3	-0.2	1.0	-0.5	1.4
Q2 <sup>(p)</sup>	9.3	11.9	11.9	12.8	-1.0	-2.6	-1.3	0.0	1.2	-0.2	-2.5

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 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 Q2	374.59	48.20	9.70	140.08	86.58	112.73	24.78	23.92	24.89
Q3	384.70	51.08	9.51	136.39	81.06	127.27	24.16	24.58	21.22
Q4	368.53	50.65	10.12	115.49	63.57	138.84	22.58	26.28	14.71
2020 Q1	353.62	40.15	7.62	124.72	67.02	138.19	11.33	24.91	14.32
Q2 <sup>(p)</sup>	329.20	33.81	5.14	110.59	55.41	137.90	10.66	22.98	13.27
Transactions									
2019 Q2	18.24	0.27	1.56	5.79	9.21	11.04	-0.58	-0.29	2.00
Q3	8.12	2.28	-0.53	-2.84	-3.94	12.79	-0.77	-0.08	-3.27
Q4	17.61	1.80	1.45	2.45	1.16	14.19	-0.66	2.94	-3.11
2020 Q1	0.05	-4.24	-1.51	6.97	2.58	4.00	-6.57	-0.21	0.10
Q2 <sup>(p)</sup>	0.57	-2.96	0.00	9.37	11.88	-0.61	-0.69	-2.50	-2.04

Source: ECB.

#### 4.2.2 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 Q2	374.59	80.14	204.54	15.54	189.00	1.72	88.19
Q3	384.70	79.35	217.63	15.47	202.16	1.29	86.43
Q4	368.53	72.13	225.71	16.33	209.38	1.06	69.63
2020 Q1	353.62	64.00	219.83	13.81	206.02	0.61	69.18
Q2 <sup>(p)</sup>	329.20	55.23	233.27	12.14	221.13	-0.42	41.12
Transactions							
2019 Q2	18.24	1.45	20.42	1.48	18.94	0.17	-3.79
Q3	8.12	-1.16	11.58	-0.15	11.73	0.54	-2.85
Q4	17.61	4.70	10.85	0.82	10.03	-0.01	2.07
2020 Q1	0.05	-1.58	4.17	-3.47	7.64	-0.30	-2.24
Q2 <sup>(p)</sup>	0.57	-7.69	13.68	-1.85	15.54	-1.00	-4.42

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 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 Q2	140.08	114.58	86.58	38.08	43.54	25.51	112.73	0.47	64.55	11.29	47.70
Q3	136.39	108.70	81.06	34.95	41.38	27.69	127.27	0.54	72.09	11.07	54.64
Q4	115.49	86.14	63.57	19.93	39.03	29.34	138.84	0.60	75.72	11.67	62.52
2020 Q1	124.72	89.78	67.02	19.79	43.00	34.95	138.19	0.66	74.09	10.33	63.44
Q2 <sup>(p)</sup>	110.59	78.25	55.41	12.15	40.35	32.34	137.90	0.71	75.53	10.08	61.66
Transactions											
2019 Q2	5.79	5.48	9.21	0.81	8.27	0.31	11.04	0.02	7.49	2.42	3.53
Q3	-2.84	-4.34	-3.94	-1.70	-2.15	1.50	12.79	0.07	6.25	-0.41	6.47
Q4	2.45	2.33	1.16	-0.13	0.05	0.12	14.19	0.06	5.72	0.88	8.41
2020 Q1	6.97	2.50	2.58	-0.15	2.79	4.47	4.00	0.05	0.97	-0.73	2.98
Q2 <sup>(p)</sup>	9.37	11.89	11.88	12.84	-0.97	-2.52	-0.61	0.06	1.42	-0.20	-2.08

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 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 Q2	40.46	14.70	8.43	0.27	0.02	12.40	0.70	3.20	9.19
Q3	40.01	13.17	8.16	0.15	0.00	13.29	0.70	3.30	9.41
Q4	39.72	13.15	8.03	0.31	0.00	12.26	0.42	2.98	10.60
2020 Q1	38.62	13.28	7.89	0.31	0.00	12.86	0.00	2.72	9.45
Q2 <sup>(p)</sup>	37.07	11.40	6.34	0.30	0.00	12.54	0.00	2.72	10.12
Transactions									
2019 Q2	-0.09	-0.49	-0.07	-0.38	0.00	0.25	0.00	0.00	0.54
Q3	-1.78	-1.61	-0.28	0.00	0.00	0.05	-0.01	0.00	-0.21
Q4	-1.01	0.12	-0.07	0.16	0.00	-0.59	-0.29	-0.19	-0.23
2020 Q1	-0.62	-0.01	-0.21	0.00	0.00	0.35	-0.42	-0.30	-0.25
Q2 <sup>(p)</sup>	-1.43	-1.91	-1.54	0.00	0.00	-0.17	0.00	0.00	0.64

Source: ECB.

#### 4.3.2 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 Q2	40.46	0.43	37.14	1.42	35.73	0.00	2.89
Q3	40.01	0.54	36.71	1.37	35.34	-0.08	2.84
Q4	39.72	0.54	36.29	1.26	35.03	0.00	2.89
2020 Q1	38.62	0.55	35.00	1.27	33.73	0.00	3.07
Q2 <sup>(p)</sup>	37.07	0.51	33.47	1.07	32.40	0.00	3.09
Transactions							
2019 Q2	-0.09	0.00	0.04	0.24	-0.20	0.01	-0.13
Q3	-1.78	0.09	-1.67	0.01	-1.68	0.01	-0.21
Q4	-1.01	0.00	-1.02	-0.12	-0.91	-0.11	0.12
2020 Q1	-0.62	0.00	-0.41	0.00	-0.41	0.00	-0.21
Q2 <sup>(p)</sup>	-1.43	0.00	-1.27	-0.19	-1.08	0.01	-0.17

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)

	Securitized loans						Debt securities held				Issued by non-euro area residents 11
	Total 1	Originated by euro area residents 2				Originated by non-euro area residents 6	Total 7	Issued by euro area residents 8			
		Originated by MFIs 3						MFIs 9	Non-MFIs 10	Financial vehicle corporations	
		Loans to euro area non-financial corporations 4		Loans to euro area households 5							
Outstanding amounts											
2019 Q2	0.27	0.09	0.02	0.00	0.00	0.18	12.40	0.55	4.20	0.08	7.65
Q3	0.15	0.07	0.00	0.00	0.00	0.08	13.29	0.67	4.43	0.07	8.19
Q4	0.31	0.07	0.00	0.00	0.00	0.24	12.26	0.62	3.94	0.18	7.71
2020 Q1	0.31	0.07	0.00	0.00	0.00	0.24	12.86	0.59	4.55	0.71	7.73
Q2 <sup>(p)</sup>	0.30	0.07	0.00	0.00	0.00	0.23	12.54	0.59	4.61	0.73	7.34
Transactions											
2019 Q2	-0.38	-0.30	0.00	0.00	0.00	-0.08	0.25	-0.10	0.34	-0.02	0.01
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.05	0.11	0.00	-0.02	-0.06
Q4	0.16	0.00	0.00	0.00	0.00	0.16	-0.59	-0.04	-0.32	0.08	-0.23
2020 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.35	-0.03	0.51	0.55	-0.13
Q2 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	-0.17	0.00	0.12	0.02	-0.28

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 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 Q2	64.8	20.5	4.0	1.0	0.1	31.1	0.5	8.8	2.9
Q3	64.8	20.0	4.5	0.9	0.1	31.4	0.5	9.1	2.9
Q4	64.9	21.1	5.2	0.6	0.0	31.3	0.5	8.3	3.0
2020 Q1	58.8	19.6	4.3	0.4	0.0	28.2	0.7	7.3	2.7
Q2 <sup>(p)</sup>	62.4	23.9	6.2	0.3	0.0	27.7	0.9	7.4	2.2
Transactions									
2019 Q2	-1.1	-0.2	-0.4	-0.1	0.0	-0.5	0.0	0.3	-0.7
Q3	-1.6	-0.7	0.5	-0.1	0.0	-0.3	0.0	0.1	-0.6
Q4	0.8	1.3	0.8	-0.3	0.0	0.6	0.0	-0.7	-0.1
2020 Q1	-4.9	-1.5	-1.0	0.0	0.0	-2.1	0.1	-0.8	-0.7
Q2 <sup>(p)</sup>	4.1	4.6	2.0	-0.1	0.0	-0.6	0.3	0.1	-0.2

Source: ECB.

#### 4.4.2 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 Q2	64.8	8.9	50.9	14.4	36.5	-0.7	5.6
Q3	64.8	9.0	50.8	14.1	36.7	-0.6	5.7
Q4	64.9	8.5	51.4	14.8	36.6	-0.6	5.6
2020 Q1	58.8	7.5	46.8	13.5	33.3	-0.6	5.2
Q2 <sup>(p)</sup>	62.4	8.4	46.9	13.9	32.9	-0.6	7.8
Transactions							
2019 Q2	-1.1	0.2	-0.7	0.4	-1.2	-0.2	-0.4
Q3	-1.6	-0.2	-0.7	-0.7	0.0	0.1	-0.8
Q4	0.8	-0.5	1.2	1.4	-0.2	0.0	0.1
2020 Q1	-4.9	-1.2	-3.1	-1.3	-1.7	0.0	-0.7
Q2 <sup>(p)</sup>	4.1	1.1	0.5	0.7	-0.2	0.1	2.4

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 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	Originated by MFIs		Originated by non-euro area residents 5			MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 4	Loans to euro area households							
Outstanding amounts											
2019 Q2	1.0	0.3	0.1	0.0	0.0	0.6	31.1	3.7	14.6	2.6	12.9
Q3	0.9	0.3	0.1	0.0	0.0	0.7	31.4	3.7	14.6	2.4	13.0
Q4	0.6	0.3	0.0	0.0	0.0	0.3	31.3	3.7	14.7	2.5	12.9
2020 Q1	0.4	0.3	0.0	0.0	0.0	0.1	28.2	3.4	13.5	2.1	11.3
Q2 <sup>(p)</sup>	0.3	0.2	0.0	0.0	0.0	0.0	27.7	3.4	13.3	2.0	11.1
Transactions											
2019 Q2	-0.1	0.0	0.0	0.0	0.0	-0.1	-0.5	0.0	-0.6	-0.2	0.2
Q3	-0.1	-0.1	0.0	0.0	0.0	0.0	-0.3	0.0	0.1	0.2	-0.4
Q4	-0.3	0.0	0.0	0.0	0.0	-0.3	0.6	0.1	0.6	0.2	-0.2
2020 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-2.1	-0.2	-0.5	-0.3	-1.4
Q2 <sup>(p)</sup>	-0.1	0.0	0.0	0.0	0.0	0.0	-0.6	-0.1	-0.3	0.0	-0.2

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 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 Q2	179.3	40.0	39.9	135.0	134.6	0.0	0.3	0.0	4.0
Q3	177.3	40.2	40.1	132.6	132.2	0.0	0.3	0.0	4.2
Q4	180.1	37.8	37.8	137.4	137.0	0.0	0.2	0.0	4.6
2020 Q1	173.5	36.0	36.0	133.0	132.6	0.0	0.2	0.0	4.3
Q2 <sup>(p)</sup>	174.4	34.5	34.5	135.8	135.4	0.0	0.2	0.0	4.0
Transactions									
2019 Q2	-4.9	-1.4	-1.4	-4.2	-4.2	0.0	0.0	0.0	0.6
Q3	-1.9	0.2	0.2	-2.4	-2.4	0.0	-0.1	0.0	0.4
Q4	2.7	-2.3	-2.3	4.9	4.9	0.0	-0.1	0.0	0.2
2020 Q1	-6.6	-1.8	-1.8	-4.3	-4.3	0.0	0.0	0.0	-0.4
Q2 <sup>(p)</sup>	1.0	-1.5	-1.5	2.8	2.8	0.0	0.0	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 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 Q2	179.3	9.8	162.7	0.2	162.6	0.8	5.9
Q3	177.3	9.5	161.4	0.1	161.2	0.8	5.6
Q4	180.1	9.6	163.5	0.1	163.4	0.9	6.1
2020 Q1	173.5	9.3	157.4	0.1	157.3	0.9	5.9
Q2 <sup>(p)</sup>	174.4	9.3	158.7	0.2	158.5	0.8	5.6
Transactions							
2019 Q2	-4.9	-0.3	-5.1	0.1	-5.2	0.8	-0.3
Q3	-1.9	-0.3	-1.4	0.0	-1.3	0.0	-0.2
Q4	2.7	0.2	2.2	0.0	2.2	0.0	0.4
2020 Q1	-6.6	-0.3	-6.1	0.0	-6.1	0.0	-0.1
Q2 <sup>(p)</sup>	1.0	0.0	1.2	0.0	1.2	0.0	-0.2

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)

	Securitized 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 Q2	135.0	135.0	134.6	11.7	122.8	0.0	0.0	0.0	0.0	0.0	
Q3	132.6	132.6	132.2	10.6	121.5	0.0	0.0	0.0	0.0	0.0	
Q4	137.4	137.4	137.0	14.9	122.1	0.0	0.0	0.0	0.0	0.0	
2020 Q1	133.0	133.0	132.6	13.7	118.9	0.0	0.0	0.0	0.0	0.0	
Q2 <sup>(p)</sup>	135.8	135.8	135.4	12.9	122.5	0.0	0.0	0.0	0.0	0.0	
Transactions											
2019 Q2	-4.2	-4.2	-4.2	-0.1	-4.0	0.0	0.0	0.0	0.0	0.0	
Q3	-2.4	-2.4	-2.4	-1.1	-1.3	0.0	0.0	0.0	0.0	0.0	
Q4	4.9	4.9	4.9	4.3	0.6	0.0	0.0	0.0	0.0	0.0	
2020 Q1	-4.3	-4.3	-4.3	-1.2	-3.1	0.0	0.0	0.0	0.0	0.0	
Q2 <sup>(p)</sup>	2.8	2.8	2.8	-0.8	3.6	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 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						
<b>Outstanding amounts</b>									
2019 Q2	178.95	39.68	39.63	135.02	134.62	0.00	0.35	0.00	3.90
Q3	176.60	39.54	39.49	132.57	132.17	0.00	0.29	0.00	4.19
Q4	179.40	37.24	37.18	137.41	137.01	0.00	0.22	0.00	4.53
2020 Q1	172.88	35.51	35.45	133.02	132.63	0.00	0.18	0.00	4.17
Q2 <sup>(p)</sup>	173.88	34.02	33.97	135.81	135.41	0.00	0.16	0.00	3.88
<b>Transactions</b>									
2019 Q2	-5.15	-1.57	-1.57	-4.19	-4.19	0.00	0.02	0.00	0.59
Q3	-2.21	-0.14	-0.14	-2.41	-2.41	0.00	-0.06	0.00	0.39
Q4	2.73	-2.30	-2.31	4.91	4.91	0.00	-0.07	0.00	0.19
2020 Q1	-6.50	-1.73	-1.73	-4.34	-4.34	0.00	-0.04	0.00	-0.38
Q2 <sup>(p)</sup>	1.01	-1.48	-1.48	2.83	2.83	0.00	-0.02	0.00	-0.31

Source: ECB.

#### 5.2.2 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		
<b>Outstanding amounts</b>							
2019 Q2	178.95	9.82	162.47	0.19	162.28	0.81	5.85
Q3	176.60	9.49	160.77	0.14	160.63	0.81	5.53
Q4	179.40	9.63	162.94	0.15	162.79	0.85	5.98
2020 Q1	172.88	9.33	156.90	0.14	156.76	0.86	5.79
Q2 <sup>(p)</sup>	173.88	9.29	158.18	0.15	158.02	0.85	5.56
<b>Transactions</b>							
2019 Q2	-5.15	-0.31	-5.32	0.06	-5.38	0.81	-0.33
Q3	-2.21	-0.33	-1.71	-0.05	-1.66	0.00	-0.17
Q4	2.73	0.15	2.18	0.01	2.17	0.03	0.37
2020 Q1	-6.50	-0.29	-6.07	0.00	-6.07	0.00	-0.13
Q2 <sup>(p)</sup>	1.01	-0.04	1.28	0.01	1.27	0.00	-0.22

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 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								
<b>Outstanding amounts</b>											
2019 Q2	135.02	135.02	134.62	11.70	122.85	0.00	0.00	0.00	0.00	0.00	0.00
Q3	132.57	132.57	132.17	10.62	121.49	0.00	0.00	0.00	0.00	0.00	0.00
Q4	137.41	137.41	137.01	14.87	122.08	0.00	0.00	0.00	0.00	0.00	0.00
2020 Q1	133.02	133.02	132.63	13.67	118.90	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	135.81	135.80	135.41	12.90	122.46	0.00	0.00	0.00	0.00	0.00	0.00
<b>Transactions</b>											
2019 Q2	-4.19	-4.19	-4.19	-0.14	-4.04	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-2.41	-2.41	-2.41	-1.09	-1.32	0.00	0.00	0.00	0.00	0.00	0.00
Q4	4.91	4.91	4.91	4.28	0.64	0.00	0.00	0.00	0.00	0.00	0.00
2020 Q1	-4.34	-4.34	-4.34	-1.22	-3.12	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	2.83	2.83	2.83	-0.76	3.60	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 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				
Outstanding amounts									
2019 Q2	0.33	0.27	0.27	0.00	0.00	0.00	0.00	0.00	0.06
Q3	0.67	0.61	0.61	0.00	0.00	0.00	0.00	0.00	0.06
Q4	0.68	0.59	0.59	0.00	0.00	0.00	0.00	0.00	0.09
2020 Q1	0.61	0.53	0.53	0.00	0.00	0.00	0.00	0.00	0.08
Q2 <sup>(p)</sup>	0.56	0.48	0.48	0.00	0.00	0.00	0.00	0.00	0.07
Transactions									
2019 Q2	0.25	0.21	0.21	0.00	0.00	0.00	0.00	0.00	0.04
Q3	0.34	0.34	0.34	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.01	-0.02	-0.02	0.00	0.00	0.00	0.00	0.00	0.03
2020 Q1	-0.07	-0.06	-0.06	0.00	0.00	0.00	0.00	0.00	-0.01
Q2 <sup>(p)</sup>	-0.05	-0.05	-0.05	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 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 Q2	0.33	0.00	0.27	0.00	0.27	0.00	0.05
Q3	0.67	0.00	0.61	0.00	0.61	0.00	0.06
Q4	0.68	0.00	0.59	0.00	0.59	0.00	0.09
2020 Q1	0.61	0.00	0.53	0.00	0.53	0.00	0.08
Q2 <sup>(p)</sup>	0.56	0.00	0.48	0.00	0.48	0.00	0.08
Transactions							
2019 Q2	0.25	0.00	0.21	0.00	0.21	0.00	0.04
Q3	0.34	0.00	0.34	0.00	0.34	0.00	0.00
Q4	0.01	0.00	-0.02	0.00	-0.02	0.00	0.03
2020 Q1	-0.07	0.00	-0.06	0.00	-0.06	0.00	-0.01
Q2 <sup>(p)</sup>	-0.05	0.00	-0.05	0.00	-0.05	0.00	0.00

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 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 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	
Transactions											
2019 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	

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									
2019 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2019 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 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
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 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		Loans to euro area households			MFIs	Non-MFIs	Financial vehicle corporations		
		Loans to euro area non-financial corporations									
1	2	3	4	5	6	7	8	9	10	11	
Outstanding amounts											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 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 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						
<b>Outstanding amounts</b>									
2019 Q2	250.7	13.3	10.7	185.8	174.8	35.2	13.2	0.5	2.6
Q3	256.6	14.6	11.6	190.8	179.5	35.0	12.6	0.7	2.8
Q4	260.8	15.6	12.6	190.8	178.5	36.6	13.7	0.9	3.0
2020 Q1	256.3	14.3	11.4	190.0	177.4	35.9	12.5	0.5	3.1
Q2 <sup>(p)</sup>	249.5	14.0	11.4	187.6	174.7	34.0	10.1	0.3	3.6
<b>Transactions</b>									
2019 Q2	15.4	0.5	0.3	13.9	13.1	0.7	0.1	0.1	0.1
Q3	6.1	1.3	1.0	5.1	4.8	-0.2	-0.6	0.1	0.3
Q4	4.3	1.0	1.0	0.1	-0.9	1.6	1.1	0.3	0.2
2020 Q1	-4.4	-1.3	-1.2	-0.8	-1.0	-0.7	-1.2	-0.4	0.0
Q2 <sup>(p)</sup>	-6.7	-0.3	0.0	-2.4	-2.7	-1.9	-2.4	-0.2	0.5

Source: ECB.

#### 6.1.2 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		
<b>Outstanding amounts</b>							
2019 Q2	250.7	5.0	242.6	46.3	196.3	-0.8	4.0
Q3	256.6	5.2	248.0	50.4	197.5	-0.7	4.2
Q4	260.8	5.2	252.1	50.0	202.1	-0.7	4.2
2020 Q1	256.3	5.2	248.4	46.2	202.3	-1.3	4.0
Q2 <sup>(p)</sup>	249.5	4.8	241.4	41.8	199.6	-0.8	4.1
<b>Transactions</b>							
2019 Q2	15.4	0.1	15.4	-1.8	17.2	0.1	-0.1
Q3	6.1	0.3	5.4	4.1	1.3	0.2	0.2
Q4	4.3	0.0	4.1	-0.4	4.5	0.2	0.0
2020 Q1	-4.4	-0.1	-3.6	-3.8	0.2	-0.5	-0.2
Q2 <sup>(p)</sup>	-6.7	-0.3	-7.1	-4.4	-2.7	0.6	0.1

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)

	Securitized 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								
<b>Outstanding amounts</b>											
2019 Q2	185.8	184.1	174.8	19.7	135.8	1.7	35.2	1.6	31.4	24.7	2.3
Q3	190.8	189.1	179.5	20.0	134.9	1.7	35.0	1.6	31.1	24.3	2.3
Q4	190.8	189.1	178.5	20.6	135.8	1.7	36.6	1.6	32.6	25.6	2.4
2020 Q1	190.0	188.3	177.4	21.2	136.5	1.7	35.9	1.5	31.8	24.7	2.6
Q2 <sup>(p)</sup>	187.6	186.0	174.7	21.0	136.1	1.6	34.0	1.5	29.2	22.3	3.3
<b>Transactions</b>											
2019 Q2	13.9	13.7	13.1	0.4	12.4	0.2	0.7	0.0	0.6	0.3	0.1
Q3	5.1	5.2	4.8	0.3	-0.8	-0.1	-0.2	0.1	-0.3	-0.5	0.1
Q4	0.1	0.1	-0.9	0.6	1.0	0.0	1.6	0.0	1.5	1.3	0.1
2020 Q1	-0.8	-0.8	-1.0	0.6	0.7	0.0	-0.7	-0.1	-0.8	-0.9	0.1
Q2 <sup>(p)</sup>	-2.4	-2.2	-2.7	-0.2	-0.3	-0.2	-1.9	0.0	-2.7	-2.4	0.7

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 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	2	Originated by euro area MFIs 5	4				
<b>Outstanding amounts</b>									
2019 Q2	213.89	3.21	3.21	185.80	174.80	8.60	13.24	0.53	2.50
Q3	218.76	3.10	3.10	190.82	179.50	8.78	12.64	0.67	2.74
Q4	220.25	2.98	2.98	190.68	178.33	8.98	13.72	0.93	2.97
2020 Q1	217.68	2.99	2.98	189.73	177.19	8.99	12.53	0.47	2.97
Q2 <sup>(p)</sup>	213.34	3.30	3.29	187.33	174.42	8.82	10.11	0.29	3.49
<b>Transactions</b>									
2019 Q2	14.78	0.33	0.33	13.89	13.05	0.27	0.15	0.10	0.04
Q3	5.00	-0.11	-0.11	5.12	4.80	0.18	-0.58	0.14	0.25
Q4	1.62	-0.12	-0.12	-0.04	-1.08	0.20	1.09	0.25	0.23
2020 Q1	-2.50	0.00	0.00	-0.89	-1.07	0.01	-1.17	-0.45	0.00
Q2 <sup>(p)</sup>	-4.25	0.31	0.31	-2.33	-2.71	-0.17	-2.42	-0.19	0.54

Source: ECB.

#### 6.2.2 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		
<b>Outstanding amounts</b>							
2019 Q2	213.89	2.39	208.39	18.65	189.74	-0.81	3.92
Q3	218.76	2.34	213.05	23.40	189.65	-0.72	4.09
Q4	220.25	2.32	214.51	20.62	193.89	-0.68	4.10
2020 Q1	217.68	2.28	212.80	18.69	194.11	-1.30	3.90
Q2 <sup>(p)</sup>	213.34	2.27	207.82	16.39	191.43	-0.78	4.02
<b>Transactions</b>							
2019 Q2	14.78	-0.11	14.94	-2.25	17.20	0.09	-0.14
Q3	5.00	-0.06	4.66	4.75	-0.09	0.22	0.18
Q4	1.62	-0.01	1.47	-2.78	4.24	0.16	0.00
2020 Q1	-2.50	-0.04	-1.72	-1.93	0.21	-0.54	-0.20
Q2 <sup>(p)</sup>	-4.25	-0.01	-4.97	-2.30	-2.67	0.61	0.12

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)

	Securitized 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
		2	Originated by MFIs		Loans to euro area households 5			MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 3	4							
<b>Outstanding amounts</b>											
2019 Q2	185.80	184.06	174.80	19.69	135.83	1.74	8.60	1.56	6.86	0.18	0.17
Q3	190.82	189.14	179.50	20.02	134.89	1.69	8.78	1.62	6.99	0.18	0.17
Q4	190.68	188.96	178.33	20.46	135.79	1.72	8.98	1.60	7.21	0.18	0.17
2020 Q1	189.73	188.00	177.19	20.92	136.46	1.73	8.99	1.50	7.32	0.18	0.17
Q2 <sup>(p)</sup>	187.33	185.76	174.42	20.76	136.12	1.58	8.82	1.54	7.11	0.20	0.17
<b>Transactions</b>											
2019 Q2	13.89	13.70	13.05	0.41	12.43	0.19	0.27	0.00	0.27	-0.01	0.00
Q3	5.12	5.17	4.80	0.32	-0.84	-0.06	0.18	0.06	0.12	0.00	0.00
Q4	-0.04	-0.08	-1.08	0.44	1.00	0.03	0.20	-0.02	0.22	0.00	0.00
2020 Q1	-0.89	-0.90	-1.07	0.46	0.73	0.01	0.01	-0.10	0.11	0.00	0.00
Q2 <sup>(p)</sup>	-2.33	-2.18	-2.71	-0.16	-0.27	-0.15	-0.17	0.04	-0.21	0.02	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 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 Q2	0.19	0.18	0.18	0.00	0.00	0.00	0.00	0.00	0.00
Q3	1.51	1.50	1.50	0.00	0.00	0.00	0.00	0.00	0.01
Q4	1.82	1.79	1.79	0.00	0.00	0.00	0.00	0.00	0.03
2020 Q1	1.79	1.76	1.76	0.00	0.00	0.00	0.00	0.00	0.03
Q2 <sup>(p)</sup>	1.76	1.74	1.74	0.00	0.00	0.00	0.00	0.00	0.03
Transactions									
2019 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	1.33	1.32	1.32	0.00	0.00	0.00	0.00	0.00	0.01
Q4	0.31	0.29	0.29	0.00	0.00	0.00	0.00	0.00	0.01
2020 Q1	-0.03	-0.03	-0.03	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	-0.03	-0.03	-0.03	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 6.3.2 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 Q2	0.19	0.00	0.18	0.00	0.18	0.00	0.00
Q3	1.51	0.00	1.50	0.00	1.50	0.00	0.01
Q4	1.82	0.00	1.79	0.00	1.79	0.00	0.03
2020 Q1	1.79	0.00	1.76	0.00	1.76	0.00	0.03
Q2 <sup>(p)</sup>	1.76	0.00	1.74	0.00	1.74	0.00	0.03
Transactions							
2019 Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	1.33	0.00	1.32	0.00	1.32	0.00	0.01
Q4	0.31	0.00	0.29	0.00	0.29	0.00	0.01
2020 Q1	-0.03	0.00	-0.03	0.00	-0.03	0.00	0.00
Q2 <sup>(p)</sup>	-0.03	0.00	-0.03	0.00	-0.03	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 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 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	
Transactions											
2019 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	

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 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 Q2	36.6	9.9	7.3	0.0	0.0	26.6	0.0	0.0	0.1
Q3	36.4	10.0	7.0	0.0	0.0	26.3	0.0	0.0	0.1
Q4	38.7	10.8	7.8	0.2	0.2	27.7	0.0	0.0	0.1
2020 Q1	36.8	9.6	6.7	0.3	0.3	26.9	0.0	0.0	0.1
Q2 <sup>(p)</sup>	34.4	9.0	6.4	0.2	0.2	25.2	0.0	0.0	0.0
Transactions									
2019 Q2	0.6	0.1	-0.1	0.0	0.0	0.5	0.0	0.0	0.0
Q3	-0.3	0.1	-0.2	0.0	0.0	-0.4	0.0	0.0	0.0
Q4	2.4	0.8	0.8	0.2	0.2	1.4	0.0	0.0	0.0
2020 Q1	-1.9	-1.3	-1.1	0.1	0.1	-0.7	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-2.4	-0.6	-0.3	0.0	0.0	-1.7	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 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 Q2	36.6	2.6	34.0	27.6	6.4	0.0	0.1
Q3	36.4	2.9	33.4	27.0	6.4	0.0	0.1
Q4	38.7	2.9	35.8	29.4	6.4	0.0	0.1
2020 Q1	36.8	2.9	33.9	27.5	6.4	0.0	0.1
Q2 <sup>(p)</sup>	34.4	2.6	31.8	25.4	6.4	0.0	0.1
Transactions							
2019 Q2	0.6	0.2	0.5	0.4	0.0	0.0	0.0
Q3	-0.3	0.3	-0.6	-0.6	0.0	0.0	0.0
Q4	2.4	0.0	2.3	2.4	0.0	0.0	0.0
2020 Q1	-1.9	0.0	-1.9	-1.9	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-2.4	-0.3	-2.1	-2.1	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)

	Securitized 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	Originated by MFIs		MFIs 8			Non-MFIs 9	Financial vehicle corporations 10		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2019 Q2	0.0	0.0	0.0	0.0	0.0	0.0	26.6	0.0	24.5	24.5	2.1
Q3	0.0	0.0	0.0	0.0	0.0	0.0	26.3	0.0	24.1	24.1	2.2
Q4	0.2	0.2	0.2	0.2	0.0	0.0	27.7	0.0	25.4	25.4	2.3
2020 Q1	0.3	0.3	0.3	0.3	0.0	0.0	26.9	0.0	24.5	24.5	2.4
Q2 <sup>(p)</sup>	0.2	0.2	0.2	0.2	0.0	0.0	25.2	0.0	22.1	22.1	3.1
Transactions											
2019 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.5	0.0	0.4	0.4	0.1
Q3	0.0	0.0	0.0	0.0	0.0	0.0	-0.4	0.0	-0.5	-0.5	0.1
Q4	0.2	0.2	0.2	0.2	0.0	0.0	1.4	0.0	1.3	1.3	0.1
2020 Q1	0.1	0.1	0.1	0.1	0.0	0.0	-0.7	0.0	-0.9	-0.9	0.1
Q2 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	-1.7	0.0	-2.4	-2.4	0.7

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									
2019 Q2	433.9	12.8	11.5	340.7	275.7	0.6	61.7	0.0	18.1
Q3	440.6	13.8	12.4	348.6	283.5	0.5	61.3	0.0	16.4
Q4	474.5	16.2	14.8	371.4	302.4	0.5	65.0	0.0	21.3
2020 Q1	473.5	16.4	15.0	365.2	295.9	0.6	65.8	0.0	25.5
Q2 <sup>(p)</sup>	477.8	15.2	13.5	370.7	301.8	0.6	67.3	0.0	24.0
Transactions									
2019 Q2	-1.7	-1.2	-1.0	-2.5	-2.7	0.1	2.4	0.0	-0.5
Q3	3.6	1.0	1.0	2.8	5.0	-0.1	-0.1	0.0	0.0
Q4	14.0	2.4	2.4	-0.5	0.9	0.0	3.9	0.0	8.0
2020 Q1	-2.6	0.2	0.2	-5.9	-5.4	0.0	0.6	0.0	2.5
Q2 <sup>(p)</sup>	4.3	-1.2	-1.5	2.4	3.8	0.1	1.2	0.0	1.8

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							
2019 Q2	433.9	3.5	191.3	0.2	191.2	0.0	239.1
Q3	440.6	3.7	189.2	0.1	189.1	0.0	247.7
Q4	474.5	4.9	217.4	0.1	217.3	0.0	252.1
2020 Q1	473.5	4.7	211.1	0.1	211.0	0.0	257.7
Q2 <sup>(p)</sup>	477.8	5.0	215.9	0.1	215.8	0.0	256.9
Transactions							
2019 Q2	-1.7	-0.6	0.2	0.0	0.2	0.0	-1.3
Q3	3.6	0.2	-1.8	0.0	-1.8	0.0	5.2
Q4	14.0	1.3	28.3	0.0	28.3	0.0	-15.6
2020 Q1	-2.6	-0.2	-6.0	0.0	-6.0	0.0	3.5
Q2 <sup>(p)</sup>	4.3	0.2	4.8	0.0	4.8	0.0	-0.8

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)

	Securitized 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											
2019 Q2	340.7	337.4	275.7	139.3	131.8	3.3	0.6	0.0	0.5	0.1	0.1
Q3	348.6	345.3	283.5	141.4	137.3	3.2	0.5	0.0	0.5	0.1	0.0
Q4	371.4	368.5	302.4	152.3	143.9	3.0	0.5	0.0	0.5	0.1	0.0
2020 Q1	365.2	362.4	295.9	150.4	139.4	2.8	0.6	0.0	0.6	0.1	0.0
Q2 <sup>(p)</sup>	370.7	367.9	301.8	150.7	144.9	2.8	0.6	0.0	0.6	0.0	0.0
Transactions											
2019 Q2	-2.5	-2.5	-2.7	-0.7	-1.8	0.0	0.1	-0.1	0.1	0.0	0.0
Q3	2.8	2.9	5.0	-0.9	6.0	-0.1	-0.1	0.0	0.0	0.0	-0.1
Q4	-0.5	0.1	0.9	-0.5	0.4	-0.6	0.0	0.0	0.0	0.0	0.0
2020 Q1	-5.9	-5.8	-5.4	-1.0	-4.6	-0.1	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	2.4	2.4	3.8	-1.4	5.2	0.0	0.1	0.0	0.1	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 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	4	Originated by euro area MFIs 5					
Outstanding amounts									
2019 Q2	376.27	12.61	11.28	338.65	274.18	0.44	8.33	0.00	16.24
Q3	382.90	13.62	12.25	346.35	281.79	0.29	8.10	0.00	14.53
Q4	415.74	15.70	14.31	369.12	300.60	0.32	11.73	0.00	18.86
2020 Q1	414.80	15.93	14.54	362.93	294.18	0.36	12.56	0.00	23.02
Q2 <sup>(p)</sup>	419.14	14.64	13.05	368.46	300.16	0.34	14.12	0.00	21.58
Transactions									
2019 Q2	-0.68	-1.14	-1.03	-2.46	-2.68	0.03	2.66	0.00	0.23
Q3	3.56	1.02	0.98	2.70	4.91	-0.15	0.07	0.00	-0.10
Q4	12.88	2.13	2.11	-0.46	0.93	0.03	3.83	0.00	7.36
2020 Q1	-2.59	0.22	0.21	-5.87	-5.43	-0.02	0.76	0.00	2.32
Q2 <sup>(p)</sup>	4.34	-1.31	-1.52	2.49	3.85	0.04	1.23	0.00	1.89

Source: ECB.

#### 7.2.2 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 Q2	376.27	3.48	186.08	0.16	185.92	0.00	186.71
Q3	382.90	3.68	183.99	0.11	183.88	0.00	195.23
Q4	415.74	4.66	211.34	0.13	211.21	0.00	199.74
2020 Q1	414.80	4.46	205.06	0.07	204.98	0.00	205.28
Q2 <sup>(p)</sup>	419.14	4.70	209.86	0.07	209.79	0.00	204.58
Transactions							
2019 Q2	-0.68	-0.64	0.47	0.00	0.47	0.00	-0.50
Q3	3.56	0.20	-1.72	0.00	-1.72	0.00	5.08
Q4	12.88	1.00	27.38	0.00	27.38	0.00	-15.50
2020 Q1	-2.59	-0.20	-5.94	0.00	-5.94	0.00	3.55
Q2 <sup>(p)</sup>	4.34	0.22	4.83	0.00	4.83	0.00	-0.71

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 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	
		2	Originated by MFIs		Loans to euro area non-financial corporations 4			Loans to euro area households 5	MFIs 8	Non-MFIs 9		Financial vehicle corporations 10
			3	3								
Outstanding amounts												
2019 Q2	338.65	335.64	274.18	138.20	131.45	3.02	0.44	0.01	0.32	0.09	0.10	
Q3	346.35	343.44	281.79	140.17	137.01	2.91	0.29	0.01	0.28	0.09	0.00	
Q4	369.12	366.47	300.60	151.02	143.58	2.65	0.32	0.01	0.28	0.08	0.03	
2020 Q1	362.93	360.43	294.18	149.05	139.06	2.50	0.36	0.00	0.36	0.08	0.00	
Q2 <sup>(p)</sup>	368.46	365.99	300.16	149.45	144.62	2.47	0.34	0.00	0.34	0.02	0.00	
Transactions												
2019 Q2	-2.46	-2.50	-2.68	-0.65	-1.76	0.05	0.03	-0.03	0.04	0.00	0.03	
Q3	2.70	2.78	4.91	-1.01	5.97	-0.08	-0.15	0.00	-0.05	0.00	-0.10	
Q4	-0.46	0.15	0.93	-0.52	0.38	-0.61	0.03	0.00	0.00	0.00	0.03	
2020 Q1	-5.87	-5.77	-5.43	-0.99	-4.55	-0.10	-0.02	-0.01	0.02	0.00	-0.03	
Q2 <sup>(p)</sup>	2.49	2.49	3.85	-1.35	5.22	0.00	0.04	0.00	0.04	-0.01	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 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 Q2	0.43	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.42
Q3	0.43	0.02	0.02	0.00	0.00	0.00	0.00	0.00	0.42
Q4	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
2020 Q1	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
Q2 <sup>(p)</sup>	0.94	0.25	0.25	0.00	0.00	0.00	0.00	0.00	0.70
Transactions									
2019 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	0.51	0.23	0.23	0.00	0.00	0.00	0.00	0.00	0.28
2020 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.

#### 7.3.2 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 Q2	0.43	0.00	0.43	0.00	0.43	0.00	0.00
Q3	0.43	0.00	0.43	0.00	0.43	0.00	0.00
Q4	0.94	0.25	0.70	0.00	0.70	0.00	0.00
2020 Q1	0.94	0.25	0.70	0.00	0.70	0.00	0.00
Q2 <sup>(p)</sup>	0.94	0.25	0.70	0.00	0.70	0.00	0.00
Transactions							
2019 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	0.51	0.23	0.28	0.00	0.28	0.00	0.00
2020 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.

#### 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 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 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	
Transactions											
2019 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	

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 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	2	Originated by euro area MFIs 5	4				
Outstanding amounts									
2019 Q2	57.2	0.2	0.2	2.1	1.6	0.2	53.4	0.0	1.4
Q3	57.3	0.2	0.2	2.2	1.7	0.2	53.2	0.0	1.5
Q4	57.8	0.2	0.2	2.3	1.8	0.2	53.3	0.0	1.8
2020 Q1	57.8	0.2	0.2	2.3	1.8	0.2	53.3	0.0	1.8
Q2 <sup>(p)</sup>	57.7	0.3	0.2	2.2	1.7	0.3	53.2	0.0	1.7
Transactions									
2019 Q2	-1.0	-0.1	0.0	0.0	0.0	0.1	-0.3	0.0	-0.8
Q3	0.1	0.0	0.0	0.1	0.1	0.0	-0.1	0.0	0.1
Q4	0.6	0.1	0.1	0.0	0.0	0.0	0.1	0.0	0.4
2020 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-0.2	0.0	0.2
Q2 <sup>(p)</sup>	-0.1	0.1	0.1	-0.1	-0.1	0.0	0.0	0.0	-0.1

Source: ECB.

#### 7.4.2 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 Q2	57.2	0.0	4.8	0.0	4.8	0.0	52.4
Q3	57.3	0.0	4.8	0.0	4.8	0.0	52.5
Q4	57.8	0.0	5.4	0.0	5.4	0.0	52.4
2020 Q1	57.8	0.0	5.3	0.0	5.3	0.0	52.4
Q2 <sup>(p)</sup>	57.7	0.0	5.3	0.0	5.3	0.0	52.3
Transactions							
2019 Q2	-1.0	0.0	-0.3	0.0	-0.3	0.0	-0.8
Q3	0.1	0.0	-0.1	0.0	-0.1	0.0	0.1
Q4	0.6	0.1	0.6	0.0	0.6	0.0	-0.1
2020 Q1	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	-0.1

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)

	Securitized 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	2	5						
Outstanding amounts											
2019 Q2	2.1	1.8	1.6	1.1	0.3	0.3	0.2	0.0	0.2	0.0	0.0
Q3	2.2	1.9	1.7	1.3	0.3	0.3	0.2	0.0	0.2	0.0	0.0
Q4	2.3	2.0	1.8	1.3	0.3	0.3	0.2	0.0	0.2	0.0	0.0
2020 Q1	2.3	2.0	1.8	1.3	0.3	0.3	0.2	0.0	0.2	0.0	0.0
Q2 <sup>(p)</sup>	2.2	1.9	1.7	1.3	0.3	0.3	0.3	0.0	0.3	0.0	0.0
Transactions											
2019 Q2	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0	0.0
Q3	0.1	0.1	0.1	0.1	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
2020 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>	-0.1	-0.1	-0.1	0.0	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									
2019 Q2	277.8	20.4	9.3	119.8	43.7	77.9	2.5	41.1	16.1
Q3	289.8	21.2	8.4	125.0	47.1	87.1	2.4	40.1	14.1
Q4	302.0	21.0	8.5	130.0	48.8	92.6	1.1	42.7	14.6
2020 Q1	312.5	22.4	9.0	134.9	51.4	99.5	1.2	37.0	17.5
Q2 <sup>(p)</sup>	314.4	23.3	10.1	135.9	55.9	102.4	1.3	34.9	16.6
Transactions									
2019 Q2	-1.7	0.0	0.1	-0.8	-2.0	1.9	-0.1	-0.7	-2.0
Q3	6.9	0.0	-0.4	4.3	3.6	6.6	0.0	-2.1	-2.0
Q4	10.1	0.1	0.3	4.2	1.3	5.0	-1.3	1.0	1.1
2020 Q1	5.2	0.4	0.1	5.0	1.7	3.1	0.0	-3.9	0.7
Q2 <sup>(p)</sup>	3.1	1.1	1.1	2.4	4.8	2.4	0.0	-2.7	-0.1

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							
2019 Q2	277.8	17.8	231.7	51.4	180.4	11.1	17.2
Q3	289.8	18.5	242.8	48.8	194.0	12.0	16.6
Q4	302.0	18.3	257.8	50.9	206.9	11.8	14.1
2020 Q1	312.5	19.0	266.8	50.5	216.3	10.7	15.9
Q2 <sup>(p)</sup>	314.4	18.6	269.8	45.0	224.8	11.0	15.0
Transactions							
2019 Q2	-1.7	0.1	-1.6	5.5	-7.1	-0.1	-0.1
Q3	6.9	0.0	6.0	1.1	5.0	0.5	0.3
Q4	10.1	-0.3	11.8	2.3	9.5	0.5	-1.9
2020 Q1	5.2	-0.1	3.3	-0.2	3.5	-1.2	3.1
Q2 <sup>(p)</sup>	3.1	-0.4	5.1	-4.8	10.0	0.4	-2.1

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)

	Securitized 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											
2019 Q2	119.8	78.1	43.7	27.4	10.9	41.7	77.9	1.9	37.7	9.5	38.2
Q3	125.0	80.6	47.1	27.8	13.9	44.4	87.1	2.8	42.7	9.8	41.6
Q4	130.0	84.3	48.8	27.5	15.3	45.6	92.6	2.8	44.6	9.9	45.3
2020 Q1	134.9	89.1	51.4	30.7	14.3	45.8	99.5	2.8	47.7	9.8	49.0
Q2 <sup>(p)</sup>	135.9	93.1	55.9	30.2	18.5	42.8	102.4	2.3	49.6	9.7	50.5
Transactions											
2019 Q2	-0.8	-0.8	-2.0	-1.6	-0.3	-0.1	1.9	-0.6	1.6	0.1	0.9
Q3	4.3	1.7	3.6	0.3	3.0	2.7	6.6	0.8	2.7	0.1	3.2
Q4	4.2	3.1	1.3	-0.3	1.0	1.1	5.0	0.0	1.8	0.1	3.2
2020 Q1	5.0	4.0	1.7	2.2	-0.8	0.9	3.1	-0.1	1.5	0.0	1.6
Q2 <sup>(p)</sup>	2.4	4.4	4.8	-0.4	4.2	-2.0	2.4	-0.5	1.4	-0.2	1.6

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 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 Q2	200.11	15.76	6.33	108.69	40.59	42.18	1.35	23.97	8.16
Q3	210.20	16.04	5.25	113.03	43.52	51.05	1.37	20.62	8.09
Q4	216.87	15.32	5.11	114.63	44.40	55.15	0.18	22.42	9.17
2020 Q1	228.31	16.89	5.44	118.28	46.53	61.42	0.18	22.36	9.18
Q2 <sup>(p)</sup>	234.35	16.53	5.57	120.92	50.47	64.51	0.16	22.80	9.44
Transactions									
2019 Q2	-1.60	-0.10	-0.06	-0.09	-1.86	0.74	-0.05	-0.90	-1.21
Q3	6.39	-0.28	-0.45	3.83	3.07	5.68	0.00	-3.78	0.93
Q4	4.73	-0.38	0.02	0.71	0.55	3.82	-1.21	0.50	1.29
2020 Q1	8.35	0.80	0.20	3.93	1.41	4.50	0.00	0.27	-1.15
Q2 <sup>(p)</sup>	6.85	-0.22	0.17	3.71	4.18	2.74	-0.02	0.00	0.64

Source: ECB.

#### 8.2.2 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 Q2	200.11	16.51	162.99	32.59	130.39	8.72	11.88
Q3	210.20	17.29	172.44	30.86	141.59	9.61	10.86
Q4	216.87	17.22	181.32	30.99	150.33	9.49	8.84
2020 Q1	228.31	18.14	192.28	32.57	159.71	8.78	9.11
Q2 <sup>(p)</sup>	234.35	17.64	198.09	31.20	166.89	8.90	9.73
Transactions							
2019 Q2	-1.60	-0.19	-1.74	5.09	-6.83	-0.25	0.58
Q3	6.39	0.15	6.37	2.21	4.17	0.45	-0.60
Q4	4.73	-0.17	6.35	0.54	5.81	0.50	-1.94
2020 Q1	8.35	0.31	6.76	1.70	5.06	-0.80	2.08
Q2 <sup>(p)</sup>	6.85	-0.37	7.02	-0.75	7.77	0.17	0.03

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 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 Q2	108.69	72.18	40.59	26.36	10.39	36.51	42.18	0.48	22.85	7.26	18.85
Q3	113.03	75.33	43.52	26.58	13.29	37.70	51.05	0.54	28.39	7.42	22.12
Q4	114.63	76.38	44.40	26.40	14.36	38.25	55.15	0.70	29.70	7.27	24.75
2020 Q1	118.28	80.22	46.53	29.47	13.07	38.06	61.42	0.63	32.58	6.92	28.21
Q2 <sup>(p)</sup>	120.92	84.62	50.47	29.04	16.83	36.30	64.51	0.65	34.05	7.08	29.81
Transactions											
2019 Q2	-0.09	-0.10	-1.86	-1.54	-0.38	0.01	0.74	-0.06	0.72	0.13	0.08
Q3	3.83	2.46	3.07	0.15	2.90	1.37	5.68	0.01	3.70	0.05	1.97
Q4	0.71	0.39	0.55	-0.22	0.69	0.32	3.82	0.17	1.22	-0.17	2.43
2020 Q1	3.93	3.40	1.41	2.18	-1.09	0.53	4.50	0.01	1.65	-0.03	2.84
Q2 <sup>(p)</sup>	3.71	4.73	4.18	-0.31	3.80	-1.02	2.74	-0.01	0.76	-0.04	2.00

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 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 Q2	48.26	1.54	0.86	2.75	2.75	25.54	0.18	11.62	6.64
Q3	51.20	1.84	1.01	5.65	3.29	25.46	0.00	13.37	4.89
Q4	54.29	2.23	1.39	6.30	3.97	27.08	0.00	14.37	4.31
2020 Q1	53.42	2.14	1.59	6.60	4.22	28.81	0.00	8.69	7.19
Q2 <sup>(p)</sup>	50.87	2.39	1.96	7.01	4.70	28.92	0.00	6.50	6.05
Transactions									
2019 Q2	1.21	0.30	0.36	-0.18	-0.15	1.28	0.00	0.88	-1.08
Q3	3.05	0.19	0.14	2.91	0.54	1.33	0.00	1.58	-2.96
Q4	2.82	0.35	0.38	0.72	0.68	1.34	0.00	0.57	-0.16
2020 Q1	-3.43	-0.40	-0.10	0.31	0.27	-0.94	0.00	-4.25	1.85
Q2 <sup>(p)</sup>	-2.70	0.28	0.38	0.50	0.49	-0.29	0.00	-2.61	-0.58

Source: ECB.

#### 8.3.2 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 Q2	48.26	0.94	42.88	14.35	28.53	0.10	4.35
Q3	51.20	0.99	46.04	15.29	30.75	0.08	4.10
Q4	54.29	0.87	48.76	14.41	34.36	0.11	4.55
2020 Q1	53.42	0.56	46.96	11.48	35.48	-0.04	5.94
Q2 <sup>(p)</sup>	50.87	0.55	46.16	9.07	37.09	-0.02	4.19
Transactions							
2019 Q2	1.21	0.29	1.51	0.87	0.64	0.03	-0.62
Q3	3.05	0.03	2.43	0.85	1.58	-0.02	0.61
Q4	2.82	-0.12	2.89	-1.15	4.04	0.03	0.03
2020 Q1	-3.43	-0.35	-3.92	-2.83	-1.09	-0.15	1.00
Q2 <sup>(p)</sup>	-2.70	0.00	-0.44	-2.45	2.01	0.02	-2.28

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)

	Securitized loans						Debt securities held				Issued by non-euro area residents 11
	Total 1	Originated by euro area residents 2				Originated by non-euro area residents 6	Total 7	Issued by euro area residents 8			
		Originated by MFIs 3						MFIs 9	Non-MFIs 10		
		Loans to euro area non-financial corporations 4		Loans to euro area households 5						Financial vehicle corporations	
Outstanding amounts											
2019 Q2	2.75	2.75	2.75	0.78	0.48	0.00	25.54	1.10	9.15	0.76	15.30
Q3	5.65	3.29	3.29	0.94	0.58	2.36	25.46	1.91	8.53	0.78	15.02
Q4	6.30	3.97	3.97	0.82	0.93	2.33	27.08	1.74	9.22	1.02	16.11
2020 Q1	6.60	4.22	4.22	0.76	1.25	2.37	28.81	1.91	10.13	1.38	16.78
Q2 <sup>(p)</sup>	7.01	4.70	4.70	0.73	1.66	2.32	28.92	1.36	10.88	1.31	16.68
Transactions											
2019 Q2	-0.18	-0.18	-0.15	-0.01	0.03	0.00	1.28	-0.56	0.84	-0.06	1.00
Q3	2.91	0.54	0.54	0.16	0.10	2.37	1.33	0.86	-0.77	0.02	1.24
Q4	0.72	0.68	0.68	-0.12	0.34	0.04	1.34	-0.18	0.71	0.24	0.81
2020 Q1	0.31	0.27	0.27	-0.06	0.32	0.04	-0.94	-0.05	0.13	0.02	-1.02
Q2 <sup>(p)</sup>	0.50	0.49	0.49	-0.03	0.42	0.01	-0.29	-0.53	0.67	-0.19	-0.43

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 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 Q2	29.4	3.1	2.1	8.4	0.3	10.2	1.0	5.5	1.3
Q3	28.4	3.4	2.1	6.3	0.3	10.6	1.0	6.1	1.1
Q4	30.9	3.5	2.0	9.0	0.4	10.4	0.9	5.9	1.1
2020 Q1	30.7	3.4	2.0	10.0	0.6	9.3	1.0	5.9	1.1
Q2 <sup>(p)</sup>	29.2	4.4	2.6	8.0	0.7	9.0	1.2	5.6	1.1
Transactions									
2019 Q2	-1.4	-0.2	-0.2	-0.6	0.0	-0.2	0.0	-0.7	0.3
Q3	-2.5	0.1	0.0	-2.4	0.0	-0.4	0.0	0.1	0.0
Q4	2.5	0.1	-0.1	2.8	0.1	-0.2	0.0	-0.1	-0.1
2020 Q1	0.3	-0.1	0.0	0.7	0.0	-0.5	0.0	0.0	0.0
Q2 <sup>(p)</sup>	-1.1	1.0	0.6	-1.8	0.1	0.0	0.0	-0.1	-0.2

Source: ECB.

#### 8.4.2 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 Q2	29.4	0.4	25.9	4.4	21.4	2.2	0.9
Q3	28.4	0.2	24.3	2.6	21.7	2.3	1.6
Q4	30.9	0.2	27.7	5.5	22.2	2.2	0.7
2020 Q1	30.7	0.3	27.5	6.4	21.1	2.0	0.8
Q2 <sup>(p)</sup>	29.2	0.4	25.5	4.7	20.8	2.2	1.1
Transactions							
2019 Q2	-1.4	0.0	-1.3	-0.5	-0.9	0.1	-0.1
Q3	-2.5	-0.2	-2.8	-2.0	-0.8	0.1	0.3
Q4	2.5	0.0	2.6	2.9	-0.3	0.0	0.0
2020 Q1	0.3	0.0	0.5	0.9	-0.4	-0.2	0.0
Q2 <sup>(p)</sup>	-1.1	0.0	-1.5	-1.6	0.2	0.2	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 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 Q2	8.4	3.2	0.3	0.3	0.0	5.2	10.2	0.4	5.7	1.5	4.1
Q3	6.3	1.9	0.3	0.3	0.0	4.3	10.6	0.3	5.8	1.6	4.4
Q4	9.0	4.0	0.4	0.3	0.0	5.1	10.4	0.3	5.7	1.6	4.4
2020 Q1	10.0	4.6	0.6	0.5	0.0	5.4	9.3	0.3	5.0	1.5	4.1
Q2 <sup>(p)</sup>	8.0	3.7	0.7	0.5	0.0	4.2	9.0	0.3	4.6	1.4	4.0
Transactions											
2019 Q2	-0.6	-0.5	0.0	0.0	0.0	-0.1	-0.2	0.0	0.0	0.0	-0.2
Q3	-2.4	-1.3	0.0	0.0	0.0	-1.1	-0.4	0.0	-0.3	0.0	-0.1
Q4	2.8	2.0	0.1	0.0	0.0	0.7	-0.2	0.0	-0.1	0.0	-0.1
2020 Q1	0.7	0.4	0.0	0.0	0.0	0.4	-0.5	0.0	-0.3	0.0	-0.2
Q2 <sup>(p)</sup>	-1.8	-0.8	0.1	0.0	0.0	-1.0	0.0	0.0	-0.1	0.0	0.0

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	4	5				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2019 Q2	0.9	0.2	0.0	0.0	0.0	0.2	0.3	0.2	0.1
Q3	0.9	0.2	0.0	0.0	0.0	0.2	0.3	0.2	0.1
Q4	1.0	0.1	0.1	0.0	0.0	0.2	0.3	0.3	0.1
2020 Q1	1.0	0.1	0.0	0.0	0.0	0.2	0.3	0.3	0.1
Q2 <sup>(p)</sup>	1.0	0.1	0.0	0.0	0.0	0.2	0.3	0.3	0.1
Transactions									
2019 Q2	-0.1	0.0	0.0	0.0	0.0	-0.1	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	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
2020 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.

#### 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							
2019 Q2	0.9	0.2	0.2	0.0	0.2	0.4	0.0
Q3	0.9	0.2	0.2	0.0	0.2	0.4	0.0
Q4	1.0	0.3	0.2	0.0	0.2	0.5	0.1
2020 Q1	1.0	0.2	0.2	0.1	0.2	0.5	0.0
Q2 <sup>(p)</sup>	1.0	0.2	0.2	0.0	0.2	0.5	0.0
Transactions							
2019 Q2	-0.1	0.0	-0.1	0.0	-0.1	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.1	0.0	0.0	0.0	0.0	0.1	0.0
2020 Q1	0.0	0.0	0.1	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.

#### 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	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											
2019 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
2020 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											
2019 Q2	0.0	0.0	0.0	0.0	0.0	0.0	-0.1	0.0	-0.1	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
2020 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 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 Q2	256.8	9.0	5.1	217.1	143.5	19.5	2.7	0.0	8.5
Q3	253.1	9.1	5.3	213.7	139.5	19.3	2.5	0.0	8.5
Q4	253.1	8.7	5.3	213.5	139.6	19.7	2.8	0.0	8.3
2020 Q1	252.9	8.9	5.3	213.3	138.8	19.7	3.1	0.0	7.9
Q2 <sup>(p)</sup>	253.3	8.2	5.3	213.8	138.9	20.8	2.9	0.0	7.6
Transactions									
2019 Q2	1.9	-0.5	-0.2	3.4	-0.5	-0.4	0.0	0.0	-0.8
Q3	-4.6	0.1	0.2	-3.5	-4.1	-0.4	-0.2	0.0	-0.6
Q4	-0.4	-0.4	0.0	-0.2	0.0	0.7	0.3	0.0	-0.9
2020 Q1	0.4	0.1	0.1	0.1	-0.6	0.8	0.2	0.0	-0.9
Q2 <sup>(p)</sup>	0.1	-0.8	-0.1	0.5	0.1	1.3	-0.1	0.0	-0.8

Source: ECB.

#### 10.1.2 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		
Outstanding amounts							
2019 Q2	256.8	5.7	235.3	5.3	230.0	0.0	15.8
Q3	253.1	5.4	231.9	5.4	226.5	0.1	15.7
Q4	253.1	5.3	231.9	5.0	226.9	0.3	15.6
2020 Q1	252.9	5.4	231.1	5.3	225.8	0.0	16.3
Q2 <sup>(p)</sup>	253.3	5.3	231.5	4.6	227.0	0.1	16.3
Transactions							
2019 Q2	1.9	-0.1	2.6	-0.4	3.0	-0.1	-0.5
Q3	-4.6	-0.3	-3.7	0.1	-3.8	0.1	-0.7
Q4	-0.4	-0.1	0.6	-0.7	1.3	0.2	-1.1
2020 Q1	0.4	0.1	0.8	0.8	0.0	-0.3	-0.2
Q2 <sup>(p)</sup>	0.1	-0.1	1.1	-0.7	1.8	0.1	-1.0

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)

	Securitized 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 Q2	217.1	193.4	143.5	5.9	129.1	23.7	19.5	1.3	8.0	0.8	10.2
Q3	213.7	189.2	139.5	6.4	124.4	24.5	19.3	1.3	7.9	0.5	10.1
Q4	213.5	188.7	139.6	6.5	123.4	24.9	19.7	1.2	8.6	0.4	9.9
2020 Q1	213.3	187.7	138.8	6.6	122.4	25.6	19.7	1.2	7.9	0.4	10.6
Q2 <sup>(p)</sup>	213.8	188.6	138.9	7.1	122.7	25.3	20.8	1.2	8.4	0.4	11.2
Transactions											
2019 Q2	3.4	3.5	-0.5	0.4	-1.3	0.0	-0.4	-0.1	-0.3	0.1	0.0
Q3	-3.5	-4.3	-4.1	0.4	-4.7	0.8	-0.4	0.0	-0.3	-0.3	-0.1
Q4	-0.2	-0.5	0.0	0.0	-1.0	0.3	0.7	0.0	0.8	-0.1	-0.1
2020 Q1	0.1	-0.9	-0.6	0.0	-1.0	1.0	0.8	0.0	-0.1	0.0	0.9
Q2 <sup>(p)</sup>	0.5	0.8	0.1	0.4	0.3	-0.3	1.3	0.0	0.1	0.0	1.2

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 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	4	5				
Outstanding amounts									
2019 Q2	256.80	9.03	5.12	217.06	143.53	19.49	2.74	0.00	8.48
Q3	253.13	9.13	5.28	213.68	139.49	19.28	2.51	0.00	8.52
Q4	253.10	8.72	5.28	213.54	139.55	19.70	2.84	0.00	8.30
2020 Q1	252.85	8.88	5.34	213.34	138.84	19.72	3.05	0.00	7.85
Q2 <sup>(p)</sup>	253.26	8.13	5.26	213.80	138.94	20.77	2.90	0.00	7.64
Transactions									
2019 Q2	1.86	-0.45	-0.24	3.45	-0.49	-0.35	0.00	0.00	-0.78
Q3	-4.56	0.11	0.16	-3.45	-4.06	-0.41	-0.23	0.00	-0.58
Q4	-0.43	-0.41	0.00	-0.21	0.04	0.74	0.33	0.00	-0.89
2020 Q1	0.40	0.12	0.06	0.11	-0.59	0.82	0.22	0.00	-0.86
Q2 <sup>(p)</sup>	0.07	-0.76	-0.08	0.54	0.11	1.28	-0.15	0.00	-0.84

Source: ECB.

#### 10.2.2 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 Q2	256.80	5.69	235.32	5.30	230.03	0.02	15.77
Q3	253.13	5.43	231.85	5.37	226.48	0.12	15.73
Q4	253.10	5.31	231.86	4.97	226.90	0.32	15.61
2020 Q1	252.85	5.40	231.08	5.31	225.78	0.03	16.33
Q2 <sup>(p)</sup>	253.26	5.29	231.52	4.55	226.97	0.14	16.31
Transactions							
2019 Q2	1.86	-0.13	2.58	-0.42	3.01	-0.07	-0.52
Q3	-4.56	-0.25	-3.71	0.08	-3.79	0.10	-0.70
Q4	-0.43	-0.12	0.63	-0.69	1.32	0.20	-1.15
2020 Q1	0.40	0.09	0.79	0.80	-0.01	-0.29	-0.19
Q2 <sup>(p)</sup>	0.07	-0.11	1.12	-0.72	1.83	0.11	-1.04

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 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
		2	Originated by MFIs		3			MFIs	Non-MFIs	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2019 Q2	217.06	193.39	143.53	5.93	129.10	23.67	19.49	1.27	8.03	0.77	10.19
Q3	213.68	189.16	139.49	6.40	124.41	24.52	19.28	1.30	7.90	0.48	10.08
Q4	213.54	188.69	139.55	6.46	123.39	24.85	19.70	1.23	8.58	0.40	9.90
2020 Q1	213.34	187.72	138.84	6.63	122.44	25.63	19.72	1.20	7.93	0.39	10.59
Q2 <sup>(p)</sup>	213.80	188.56	138.94	7.06	122.71	25.25	20.77	1.19	8.39	0.36	11.20
Transactions											
2019 Q2	3.45	3.49	-0.49	0.44	-1.27	-0.04	-0.35	-0.07	-0.32	0.09	0.04
Q3	-3.45	-4.25	-4.06	0.44	-4.68	0.81	-0.41	0.03	-0.35	-0.28	-0.10
Q4	-0.21	-0.49	0.04	0.04	-1.03	0.28	0.74	-0.04	0.84	-0.07	-0.06
2020 Q1	0.11	-0.85	-0.59	0.05	-0.96	0.97	0.82	0.00	-0.12	-0.01	0.95
Q2 <sup>(p)</sup>	0.54	0.85	0.11	0.42	0.27	-0.31	1.28	0.00	0.09	-0.01	1.19

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 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 Q2	0.02	0.02	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	0.02	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2020 Q1	0.02	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2 <sup>(p)</sup>	0.02	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions									
2019 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
2020 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 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 Q2	0.02	0.00	0.02	0.00	0.02	0.00	0.00
Q3	0.02	0.00	0.02	0.00	0.02	0.00	0.00
Q4	0.02	0.00	0.02	0.00	0.02	0.00	0.00
2020 Q1	0.02	0.00	0.02	0.00	0.02	0.00	0.00
Q2 <sup>(p)</sup>	0.02	0.00	0.02	0.00	0.02	0.00	0.00
Transactions							
2019 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
2020 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 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 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	
Transactions											
2019 Q2	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	
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
2020 Q1	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	

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 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 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
2020 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									
2019 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
2020 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 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 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
2020 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							
2019 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
2020 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 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 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
2020 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											
2019 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
2020 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 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									
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 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							
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 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											
2013 Q4	2.5	2.5	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	
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	
2014 Q1	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 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									
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 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							
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 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											
2013 Q4	2.54	-	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	
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	
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.

## 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 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 Q2	24.4	1.4	0.9	20.6	18.7	0.3	2.1	0.0	0.0
Q3	23.2	1.3	0.9	19.2	17.3	0.3	2.4	0.0	0.1
Q4	18.8	1.3	0.9	15.2	13.2	0.0	2.2	0.0	0.1
2020 Q1	18.6	1.3	0.9	15.1	12.7	0.0	2.1	0.0	0.1
Q2 <sup>(p)</sup>	20.4	1.2	0.9	17.2	12.0	0.0	1.9	0.0	0.1
Transactions									
2019 Q2	-0.6	0.0	0.0	-0.5	-1.1	0.0	-0.1	0.0	0.0
Q3	-1.2	-0.1	0.0	-1.4	-1.4	0.0	0.3	0.0	0.0
Q4	-4.4	0.0	0.0	-3.9	-4.1	-0.3	-0.1	0.0	0.0
2020 Q1	-0.2	0.0	0.0	-0.1	-0.4	0.0	-0.1	0.0	0.0
Q2 <sup>(p)</sup>	1.9	0.0	0.0	2.1	-0.7	0.0	-0.2	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 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 Q2	24.4	0.0	17.9	0.0	17.9	4.8	1.7
Q3	23.2	0.0	16.9	0.0	16.9	4.6	1.7
Q4	18.8	0.0	13.3	0.0	13.3	4.0	1.4
2020 Q1	18.6	0.0	13.0	0.0	13.0	3.9	1.6
Q2 <sup>(p)</sup>	20.4	0.0	12.7	0.0	12.7	3.8	3.9
Transactions							
2019 Q2	-0.6	0.0	-0.6	0.0	-0.6	-0.4	0.4
Q3	-1.2	0.0	-1.0	0.0	-1.0	-0.2	0.1
Q4	-4.4	0.0	-3.6	0.0	-3.6	-0.5	-0.3
2020 Q1	-0.2	0.0	-0.3	0.0	-0.3	-0.1	0.1
Q2 <sup>(p)</sup>	1.9	0.0	-0.3	0.0	-0.3	-0.1	2.3

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)

	Securitized 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 Q2	20.6	19.9	18.7	3.4	15.1	0.7	0.3	0.0	0.3	0.0	0.0
Q3	19.2	18.5	17.3	3.4	13.6	0.7	0.3	0.0	0.3	0.0	0.0
Q4	15.2	14.6	13.2	0.4	12.7	0.7	0.0	0.0	0.0	0.0	0.0
2020 Q1	15.1	14.3	12.7	0.4	12.3	0.9	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	17.2	16.4	12.0	0.3	11.6	0.8	0.0	0.0	0.0	0.0	0.0
Transactions											
2019 Q2	-0.5	-1.0	-1.1	-0.1	-1.0	0.5	0.0	0.0	0.0	0.0	0.0
Q3	-1.4	-1.4	-1.4	0.0	-1.5	0.0	0.0	0.0	0.0	0.0	0.0
Q4	-3.9	-3.9	-4.1	-3.1	-1.0	0.0	-0.3	0.0	-0.3	0.0	0.0
2020 Q1	-0.1	-0.3	-0.4	0.0	-0.4	0.2	0.0	0.0	0.0	0.0	0.0
Q2 <sup>(p)</sup>	2.1	2.1	-0.7	-0.1	-0.7	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

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### 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				
<b>Outstanding amounts</b>									
2019 Q2	24.38	1.36	0.93	20.57	18.72	0.33	2.07	0.00	0.04
Q3	23.19	1.29	0.90	19.15	17.30	0.31	2.37	0.00	0.06
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 <sup>(p)</sup>	20.42	1.25	0.91	17.20	12.02	0.00	1.91	0.00	0.05
<b>Transactions</b>									
2019 Q2	-0.63	-0.05	-0.02	-0.46	-1.11	0.04	-0.15	0.00	-0.01
Q3	-1.19	-0.07	-0.03	-1.42	-1.42	-0.02	0.30	0.00	0.02
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 <sup>(p)</sup>	1.86	-0.03	0.02	2.06	-0.73	0.00	-0.17	0.00	0.00

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		
<b>Outstanding amounts</b>							
2019 Q2	24.38	0.02	17.89	0.00	17.89	4.80	1.67
Q3	23.19	0.02	16.87	0.00	16.87	4.58	1.72
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 <sup>(p)</sup>	20.42	0.02	12.68	0.00	12.68	3.83	3.88
<b>Transactions</b>							
2019 Q2	-0.63	-0.01	-0.62	0.00	-0.62	-0.41	0.40
Q3	-1.19	0.00	-1.02	0.00	-1.02	-0.22	0.05
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 <sup>(p)</sup>	1.86	0.00	-0.33	0.00	-0.33	-0.10	2.29

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 3	Originated by MFIs		Loans to euro area non-financial corporations 4			MFIs 8	Non-MFIs 9	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 3	Loans to euro area households 5							
<b>Outstanding amounts</b>											
2019 Q2	20.57	19.86	18.72	3.41	15.10	0.71	0.33	0.00	0.33	0.00	0.00
Q3	19.15	18.46	17.30	3.45	13.65	0.69	0.31	0.00	0.31	0.00	0.00
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 <sup>(p)</sup>	17.20	16.37	12.02	0.30	11.59	0.83	0.00	0.00	0.00	0.00	0.00
<b>Transactions</b>											
2019 Q2	-0.46	-1.00	-1.11	-0.13	-0.98	0.54	0.04	0.00	0.04	0.00	0.00
Q3	-1.42	-1.41	-1.42	0.04	-1.45	-0.01	-0.02	0.00	-0.02	0.00	0.00
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 <sup>(p)</sup>	2.06	2.10	-0.73	-0.06	-0.66	-0.03	0.00	0.00	0.00	0.00	0.00

Source: ECB.



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### 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 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2019 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 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							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 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											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

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### 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									
2019 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2019 Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2020 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							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2019 Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2020 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		Loans to euro area households			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											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2019 Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2020 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.