

# 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									
2021 Q1	2,127.7	176.5	92.1	1,276.0	981.0	401.3	102.9	81.4	89.6
Q2	2,140.2	187.9	101.8	1,252.9	962.7	416.0	106.7	84.4	87.2
Q3	2,137.5	179.9	93.3	1,253.8	959.1	429.6	106.7	82.8	84.9
Q4	2,224.1	189.6	98.9	1,296.6	991.9	458.3	115.8	86.7	77.1
2022 Q1 <sup>(p)</sup>	2,207.9	186.7	98.4	1,276.7	976.9	465.7	110.9	82.5	85.4
Transactions									
2021 Q1	-1.4	3.3	-1.9	-16.6	-15.5	5.7	2.4	-1.1	4.8
Q2	9.2	16.4	13.5	-27.7	-23.6	14.2	4.5	1.3	0.5
Q3	-10.4	-14.3	-12.7	-3.1	-1.9	12.6	0.1	-2.1	-3.5
Q4	70.3	9.4	5.4	33.2	27.9	26.4	9.2	3.4	-11.3
2022 Q1 <sup>(p)</sup>	-14.2	-3.9	-1.4	-19.4	-14.4	11.0	-4.3	-5.9	8.4

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							
2021 Q1	2,127.7	128.0	1,603.4	136.3	1,467.1	15.7	380.6
Q2	2,140.2	120.1	1,622.2	143.9	1,478.3	16.2	381.7
Q3	2,137.5	117.3	1,626.1	139.9	1,486.2	16.8	377.3
Q4	2,224.1	121.7	1,709.8	155.7	1,554.1	16.6	375.9
2022 Q1 <sup>(p)</sup>	2,207.9	122.8	1,702.5	165.2	1,537.3	17.6	365.0
Transactions							
2021 Q1	-1.4	8.2	-12.2	-0.8	-11.4	1.8	0.8
Q2	9.2	-6.6	18.3	7.9	10.4	1.0	-3.4
Q3	-10.4	-3.1	-1.1	-3.1	1.9	1.5	-7.7
Q4	70.3	3.9	90.2	14.4	75.8	0.3	-24.1
2022 Q1 <sup>(p)</sup>	-14.2	0.5	-1.6	9.0	-10.7	0.7	-13.8

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											
2021 Q1	1,276.0	1,185.9	981.0	264.2	675.3	90.1	401.3	12.6	226.3	51.4	162.4
Q2	1,252.9	1,168.5	962.7	253.5	664.4	88.2	416.0	12.4	231.3	51.8	172.4
Q3	1,253.8	1,166.6	959.1	254.5	663.9	87.2	429.6	12.3	237.0	51.0	180.3
Q4	1,296.6	1,208.0	991.9	285.4	660.3	88.6	458.3	12.4	256.9	57.2	189.0
2022 Q1 <sup>(p)</sup>	1,276.7	1,189.4	976.9	280.8	648.0	87.3	465.7	11.6	265.9	59.3	188.2
Transactions											
2021 Q1	-16.6	-16.8	-15.5	-1.3	-14.0	0.2	5.7	-0.2	5.4	-1.5	0.4
Q2	-27.7	-25.3	-23.6	-11.6	-11.6	-2.4	14.2	-0.1	4.5	-0.1	9.9
Q3	-3.1	-0.6	-1.9	0.6	-1.8	-2.5	12.6	-0.2	5.9	-0.6	6.9
Q4	33.2	33.3	27.9	24.6	-2.3	-0.1	26.4	0.1	18.4	5.3	7.9
2022 Q1 <sup>(p)</sup>	-19.4	-18.9	-14.4	-4.4	-11.8	-0.5	11.0	-0.6	12.1	2.6	-0.6

Source: ECB.

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

### 1.2.1 Assets

(Data reference: March 2022(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	Originated by euro area MFIs 4	Originated by euro area MFIs 5				
Euro area	2,207.9	186.7	98.4	1,276.7	976.9	465.7	110.9	82.5	85.4
BE	55.1	2.4	2.4	52.5	52.5	0.0	0.0	0.0	0.1
DE	50.0	0.6	0.6	45.5	42.7	3.1	0.0	0.0	0.8
IE	575.8	75.9	17.5	141.9	83.3	272.1	24.5	28.1	33.3
ES	164.6	27.9	27.8	132.1	131.7	0.0	0.8	0.0	3.8
FR	282.5	18.9	15.3	198.7	180.6	42.9	17.2	0.5	4.4
IT	466.3	18.4	17.4	368.3	288.5	1.1	63.0	0.0	15.5
LU	387.1	33.9	10.4	147.6	64.9	131.0	1.3	53.0	20.4
MT	1.2	0.3	0.0	0.0	0.0	0.3	0.3	0.2	0.1
NL	205.3	7.5	6.2	172.2	120.9	15.2	2.8	0.8	6.9
PT	19.9	1.0	0.7	17.9	11.7	0.0	0.9	0.0	0.1

Source: ECB.

### 1.2.2 Liabilities

(Data reference: March 2022(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	2,207.9	122.8	1,702.5	165.2	1,537.3	17.6	365.0
BE	55.1	2.9	51.8	0.0	51.8	0.0	0.4
DE	50.0	1.5	48.4	0.0	48.4	0.0	0.1
IE	575.8	77.3	439.5	44.7	394.7	-0.3	59.4
ES	164.6	7.4	151.5	0.6	150.9	0.6	5.1
FR	282.5	5.4	270.2	60.4	209.8	-0.3	7.2
IT	466.3	4.0	209.4	0.0	209.4	0.0	252.8
LU	387.1	19.5	332.6	52.7	279.9	13.0	22.1
MT	1.2	0.2	0.3	0.1	0.3	0.6	0.0
NL	205.3	4.6	186.7	6.7	180.0	0.7	13.3
PT	19.9	0.0	12.1	0.0	12.1	3.2	4.6

Source: ECB.

### 1.2.3 Holdings of securitised loans and debt securities

(Data reference: March 2022(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	
		2	Originated by MFIs		3			4	8	9		10
			Loans to euro area non-financial corporations 4	Loans to euro area households 5								
Euro area	1,276.7	1,189.4	976.9	280.8	648.0	87.3	465.7	11.6	265.9	59.3	188.2	
BE	52.5	52.5	52.5	21.9	29.1	0.0	0.0	0.0	0.0	0.0	0.0	
DE	45.5	45.5	42.7	4.2	38.5	0.0	3.1	3.1	0.0	0.0	0.0	
IE	141.9	105.8	83.3	11.3	70.3	36.1	272.1	2.3	159.9	16.7	109.9	
ES	132.1	132.1	131.7	12.6	119.1	0.0	0.0	0.0	0.0	0.0	0.0	
FR	198.7	196.9	180.6	19.8	135.7	1.7	42.9	1.3	37.2	30.6	4.4	
IT	368.3	366.6	288.5	153.3	129.1	1.7	1.1	0.0	1.1	0.1	0.0	
LU	147.6	110.2	64.9	40.1	17.2	37.4	131.0	3.9	61.7	10.7	65.4	
MT	0.0	-	0.0	0.0	0.0	0.0	0.3	0.0	0.3	0.3	0.0	
NL	172.2	162.6	120.9	17.6	97.7	9.6	15.2	1.0	5.6	0.9	8.5	
PT	17.9	17.2	11.7	0.2	11.4	0.7	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						5
<b>Outstanding amounts</b>										
2021 Q1	1,857.2	126.7	71.3	1,259.5	972.6	301.0	47.4	52.8	69.8	
Q2	1,866.1	134.3	78.4	1,238.1	950.7	315.3	51.4	53.9	67.9	
Q3	1,853.3	127.0	69.1	1,227.1	940.9	329.5	51.5	52.5	65.8	
Q4	1,931.4	134.1	73.2	1,273.7	977.1	350.6	60.6	52.1	60.3	
2022 Q1 <sup>(a)</sup>	1,923.9	129.8	72.5	1,254.9	962.7	359.2	61.3	48.8	69.8	
<b>Transactions</b>										
2021 Q1	-1.7	1.2	-2.9	-15.8	-15.9	7.2	2.5	-0.3	3.5	
Q2	4.4	12.5	10.8	-26.2	-23.4	13.0	4.7	0.0	0.4	
Q3	-5.5	-13.2	-13.3	-1.9	-1.8	13.6	0.3	-1.4	-2.8	
Q4	63.3	7.1	4.1	37.0	31.3	19.4	9.3	-0.4	-9.1	
2022 Q1 <sup>(a)</sup>	-6.7	-4.8	-1.5	-19.0	-14.6	11.5	1.2	-5.0	9.3	

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		
<b>Outstanding amounts</b>							
2021 Q1	1,857.2	115.3	1,409.3	72.5	1,336.8	14.5	318.0
Q2	1,866.1	107.1	1,424.5	74.9	1,349.6	15.0	319.5
Q3	1,853.3	102.9	1,418.9	72.3	1,346.6	15.5	316.1
Q4	1,931.4	106.7	1,495.2	80.3	1,414.9	15.4	314.1
2022 Q1 <sup>(a)</sup>	1,923.9	106.2	1,491.7	89.8	1,401.9	16.5	309.5
<b>Transactions</b>							
2021 Q1	-1.7	8.3	-12.7	-1.9	-10.8	2.0	0.7
Q2	4.4	-6.8	14.0	2.6	11.4	0.0	-2.8
Q3	-5.5	-2.4	1.5	-1.2	2.7	1.5	-6.1
Q4	63.3	3.4	83.1	6.8	76.2	0.4	-23.6
2022 Q1 <sup>(a)</sup>	-6.7	-1.0	1.1	9.6	-8.5	0.7	-7.6

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						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>											
2021 Q1	1,259.5	1,174.9	972.6	261.3	672.5	84.6	301.0	4.7	168.6	21.3	127.7
Q2	1,238.1	1,155.1	950.7	251.0	661.5	83.1	315.3	5.2	173.8	21.7	136.2
Q3	1,227.1	1,147.0	940.9	251.7	651.3	80.1	329.5	5.4	179.7	21.1	144.3
Q4	1,273.7	1,191.9	977.1	282.8	651.1	81.8	350.6	5.7	192.1	22.5	152.8
2022 Q1 <sup>(a)</sup>	1,254.9	1,173.8	962.7	278.2	639.6	81.2	359.2	5.3	200.4	23.7	153.5
<b>Transactions</b>											
2021 Q1	-15.8	-16.1	-15.9	-1.4	-14.1	0.4	7.2	-0.1	5.3	-1.0	2.0
Q2	-26.2	-24.0	-23.4	-11.2	-11.6	-2.2	13.0	0.4	4.3	0.0	8.3
Q3	-1.9	-0.1	-1.8	0.4	-1.5	-1.8	13.6	0.2	6.1	-0.4	7.3
Q4	37.0	36.6	31.3	24.7	1.1	0.4	19.4	0.3	10.8	0.5	8.3
2022 Q1 <sup>(a)</sup>	-19.0	-19.1	-14.6	-4.4	-11.8	0.2	11.5	-0.2	10.9	1.6	0.9

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									
2021 Q1	89.6	11.9	5.6	7.4	5.6	40.6	0.0	15.5	14.2
Q2	92.2	11.9	5.9	7.4	5.8	41.4	0.0	17.9	13.4
Q3	90.7	10.4	6.3	7.5	5.9	41.9	0.0	17.6	13.3
Q4	97.0	11.8	7.4	7.4	5.8	44.1	0.0	21.9	11.7
2022 Q1 <sup>(p)</sup>	93.0	11.2	7.3	7.5	5.8	42.0	0.0	21.5	10.8
Transactions									
2021 Q1	-0.5	0.1	-0.1	0.4	0.3	-1.2	0.0	-0.6	0.8
Q2	3.1	0.1	0.3	0.2	0.2	1.0	0.0	2.0	-0.2
Q3	-2.0	-1.5	0.4	0.0	0.0	0.3	0.0	-0.4	-0.4
Q4	5.8	1.4	1.1	-0.1	-0.1	1.9	0.0	4.0	-1.3
2022 Q1 <sup>(p)</sup>	-3.6	-0.6	-0.1	0.0	0.0	-1.9	0.0	-0.4	-0.7

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							
2021 Q1	89.6	1.7	82.6	12.1	70.5	0.1	5.3
Q2	92.2	1.1	85.5	15.3	70.3	0.1	5.4
Q3	90.7	1.2	84.5	14.1	70.4	0.1	4.8
Q4	97.0	1.2	89.7	15.9	73.7	0.1	6.0
2022 Q1 <sup>(p)</sup>	93.0	1.1	86.1	14.4	71.7	0.1	5.6
Transactions							
2021 Q1	-0.5	-0.3	0.1	0.7	-0.6	0.0	-0.3
Q2	3.1	-0.6	3.3	3.1	0.1	0.1	0.3
Q3	-2.0	0.1	-1.2	-1.3	0.1	0.1	-1.0
Q4	5.8	0.0	5.4	1.9	3.5	0.1	0.4
2022 Q1 <sup>(p)</sup>	-3.6	-0.1	-3.0	-1.7	-1.3	0.1	-0.6

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						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											
2021 Q1	7.4	5.7	5.6	0.6	2.4	1.7	40.6	5.5	14.6	1.3	20.5
Q2	7.4	5.8	5.8	0.6	2.5	1.6	41.4	5.5	14.6	1.2	21.4
Q3	7.5	5.9	5.9	0.6	2.6	1.7	41.9	5.4	14.4	1.1	22.1
Q4	7.4	5.8	5.8	0.5	2.6	1.7	44.1	5.3	16.8	1.0	22.0
2022 Q1 <sup>(p)</sup>	7.5	5.8	5.8	0.5	2.6	1.7	42.0	5.1	16.7	1.0	20.2
Transactions											
2021 Q1	0.4	0.3	0.3	0.0	0.1	0.1	-1.2	0.0	0.4	0.0	-1.5
Q2	0.2	0.2	0.2	0.0	0.1	0.0	1.0	0.0	0.1	-0.2	0.9
Q3	0.0	0.0	0.0	0.0	0.1	0.0	0.3	-0.2	-0.1	-0.1	0.5
Q4	-0.1	-0.1	-0.1	-0.1	0.0	0.0	1.9	0.0	2.3	-0.1	-0.4
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	-1.9	-0.3	0.2	0.0	-1.7

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									
2021 Q1	181.0	38.0	15.1	9.1	2.8	59.7	55.6	13.0	5.7
Q2	182.0	41.6	17.5	7.4	6.2	59.3	55.3	12.6	5.8
Q3	193.6	42.5	17.9	19.1	12.4	58.3	55.2	12.7	5.8
Q4	195.7	43.7	18.2	15.5	9.1	63.6	55.2	12.6	5.1
2022 Q1 <sup>(a)</sup>	191.1	45.7	18.6	14.3	8.4	64.5	49.6	12.3	4.7
Transactions									
2021 Q1	0.7	2.0	1.1	-1.2	0.2	-0.3	-0.1	-0.2	0.5
Q2	1.7	3.8	2.5	-1.7	-0.3	0.2	-0.2	-0.7	0.4
Q3	-2.9	0.4	0.2	-1.3	-0.1	-1.3	-0.2	-0.3	-0.3
Q4	1.1	0.9	0.2	-3.6	-3.3	5.1	-0.1	-0.2	-1.0
2022 Q1 <sup>(a)</sup>	-3.9	1.5	0.2	-0.5	0.1	1.3	-5.6	-0.4	-0.2

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							
2021 Q1	181.0	11.0	111.6	51.7	59.9	1.1	57.3
Q2	182.0	12.0	112.2	53.8	58.4	1.0	56.8
Q3	193.6	13.2	122.8	53.6	69.2	1.2	56.5
Q4	195.7	13.8	125.0	59.4	65.5	1.1	55.9
2022 Q1 <sup>(a)</sup>	191.1	15.4	124.8	61.0	63.7	1.0	50.0
Transactions							
2021 Q1	0.7	0.2	0.3	0.3	0.0	-0.3	0.5
Q2	1.7	0.8	1.0	2.2	-1.2	0.8	-0.9
Q3	-2.9	-0.8	-1.4	-0.6	-0.9	0.0	-0.7
Q4	1.1	0.5	1.7	5.6	-3.9	-0.1	-0.9
2022 Q1 <sup>(a)</sup>	-3.9	1.6	0.3	1.1	-0.9	-0.1	-5.6

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						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											
2021 Q1	9.1	5.2	2.8	2.3	0.4	3.8	59.7	2.4	43.0	28.7	14.2
Q2	7.4	7.6	6.2	1.9	0.3	3.5	59.3	1.7	42.8	28.9	14.8
Q3	19.1	13.7	12.4	2.1	10.0	5.4	58.3	1.5	42.9	28.8	13.9
Q4	15.5	10.4	9.1	2.2	6.6	5.1	63.6	1.4	48.0	33.7	14.2
2022 Q1 <sup>(a)</sup>	14.3	9.8	8.4	2.1	5.8	4.4	64.5	1.2	48.8	34.7	14.5
Transactions											
2021 Q1	-1.2	-0.9	0.2	0.1	0.0	-0.3	-0.3	0.0	-0.2	-0.4	-0.1
Q2	-1.7	-1.4	-0.3	-0.4	0.0	-0.2	0.2	-0.5	0.1	0.0	0.7
Q3	-1.3	-0.5	-0.1	0.3	-0.4	-0.8	-1.3	-0.2	-0.1	-0.2	-1.0
Q4	-3.6	-3.3	-3.3	0.0	-3.4	-0.4	5.1	-0.1	5.2	4.9	0.0
2022 Q1 <sup>(a)</sup>	-0.5	0.2	0.1	0.0	0.0	-0.7	1.3	-0.1	1.1	1.0	0.3

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						
2021 Q1	1,276.0	981.0	0.1	189.6	15.2	90.1
Q2	1,252.9	962.7	0.1	188.7	16.9	88.2
Q3	1,253.8	959.1	0.1	189.4	18.0	87.2
Q4	1,296.6	991.9	0.1	194.5	21.6	88.6
2022 Q1 <sup>(p)</sup>	1,276.7	976.9	0.1	190.7	21.7	87.3
Transactions						
2021 Q1	-16.6	-15.5	0.0	0.1	-1.4	0.2
Q2	-27.7	-23.6	0.0	-1.3	-0.4	-2.4
Q3	-3.1	-1.9	0.0	1.7	-0.3	-2.5
Q4	33.2	27.9	0.0	2.0	3.4	-0.1
2022 Q1 <sup>(p)</sup>	-19.4	-14.4	0.0	-4.8	0.3	-0.5

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)

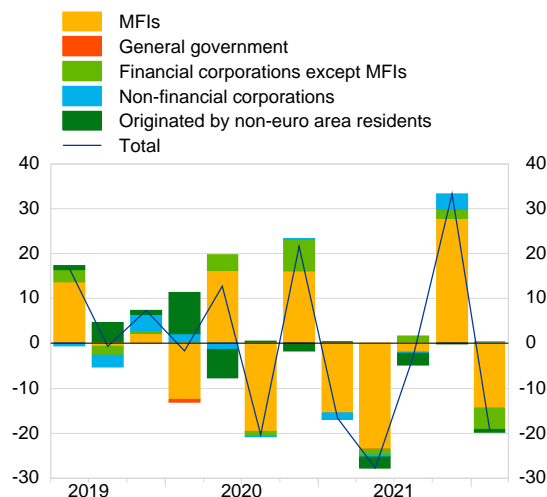
	Total 1	Euro area borrowing sector <sup>1)</sup>							Non-euro area borrowing sector 10	
		General government 2	Financial corporations except MFIs and insurance corporations and pension funds 3	Insurance corporations and pension funds 4	Non-financial corporations			Households 9		
					Total 5	Up to 1 year 6	Over 1 and up to 5 years 7			Over 5 years 8
Outstanding amounts										
2021 Q1	981.0	2.9	10.3	0.1	264.2	35.8	69.0	159.3	675.3	12.2
Q2	962.7	2.9	10.4	0.1	253.5	34.4	67.7	151.4	664.4	11.4
Q3	959.1	2.9	10.5	0.1	254.5	35.4	68.0	151.1	663.9	11.1
Q4	991.9	3.0	12.8	0.1	285.4	35.2	70.7	179.5	660.3	10.4
2022 Q1 <sup>(p)</sup>	976.9	2.9	12.6	0.1	280.8	35.2	69.5	176.2	648.0	10.9
Transactions										
2021 Q1	-15.5	-0.1	-0.4	0.0	-1.3	-0.6	-2.8	2.1	-14.0	0.3
Q2	-23.6	0.0	0.0	0.0	-11.6	-2.3	-1.7	-7.6	-11.6	-0.8
Q3	-1.9	0.0	0.1	0.0	0.6	0.9	-0.4	0.1	-1.8	-0.4
Q4	27.9	0.1	2.6	0.0	24.6	-0.5	1.6	23.6	-2.3	-0.8
2022 Q1 <sup>(p)</sup>	-14.4	-0.1	-0.2	0.0	-4.4	-0.3	-1.4	-2.7	-11.8	0.5

Source: ECB.

1) Excludes securitisations of inter-MFI loans.

### 1.4.3 Securitised loans by originator

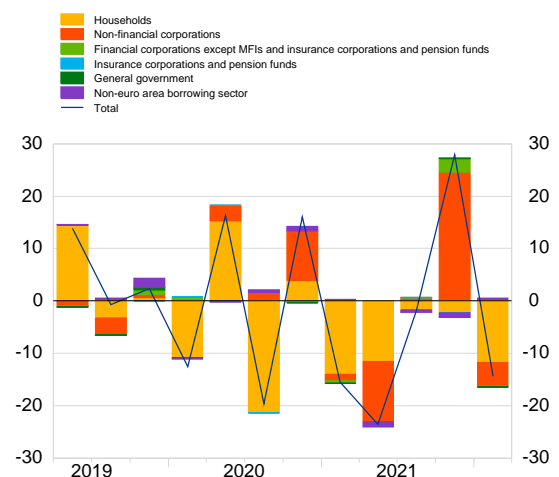
(EUR billions; transactions during period)



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									
2021 Q1	59.0	2.2	2.2	56.7	56.7	0.0	0.0	0.0	0.1
Q2	57.8	2.2	2.2	55.5	55.5	0.0	0.0	0.0	0.1
Q3	57.1	1.9	1.9	55.1	55.1	0.0	0.0	0.0	0.1
Q4	56.4	2.1	2.1	54.2	54.2	0.0	0.0	0.0	0.1
2022 Q1 <sup>(p)</sup>	55.1	2.4	2.4	52.5	52.5	0.0	0.0	0.0	0.1
Transactions									
2021 Q1	-0.9	0.1	0.1	-1.0	-1.0	0.0	0.0	0.0	0.0
Q2	-1.2	0.0	0.0	-1.2	-1.2	0.0	0.0	0.0	0.0
Q3	-0.8	-0.3	-0.3	-0.4	-0.4	0.0	0.0	0.0	0.0
Q4	-0.7	0.2	0.2	-0.9	-0.9	0.0	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	-1.3	0.4	0.4	-1.7	-1.7	0.0	0.0	0.0	0.0

Source: ECB.

#### 2.1.2 Liabilities

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

	Total 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							
2021 Q1	59.0	3.4	55.2	0.0	55.2	0.0	0.4
Q2	57.8	3.3	54.1	0.0	54.1	0.0	0.4
Q3	57.1	3.2	53.5	0.0	53.5	0.0	0.4
Q4	56.4	3.1	53.0	0.0	53.0	0.0	0.4
2022 Q1 <sup>(p)</sup>	55.1	2.9	51.8	0.0	51.8	0.0	0.4
Transactions							
2021 Q1	-0.9	-0.1	-0.7	0.0	-0.7	0.0	0.0
Q2	-1.2	-0.1	-1.0	0.0	-1.0	0.0	0.0
Q3	-0.8	-0.1	-0.6	0.0	-0.6	0.0	0.0
Q4	-0.7	-0.1	-0.6	0.0	-0.6	0.0	0.0
2022 Q1 <sup>(p)</sup>	-1.3	-0.1	-1.2	0.0	-1.2	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											
2021 Q1	56.7	56.7	56.7	23.2	30.8	0.0	0.0	0.0	0.0	0.0	
Q2	55.5	55.5	55.5	23.0	29.9	0.0	0.0	0.0	0.0	0.0	
Q3	55.1	55.1	55.1	23.1	29.7	0.0	0.0	0.0	0.0	0.0	
Q4	54.2	54.2	54.2	23.1	29.4	0.0	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	52.5	52.5	52.5	21.9	29.1	0.0	0.0	0.0	0.0	0.0	
Transactions											
2021 Q1	-1.0	-1.0	-1.0	-0.4	-0.5	0.0	0.0	0.0	0.0	0.0	
Q2	-1.2	-1.2	-1.2	-0.2	-0.9	0.0	0.0	0.0	0.0	0.0	
Q3	-0.4	-0.4	-0.4	-0.2	-0.1	0.0	0.0	0.0	0.0	0.0	
Q4	-0.9	-0.9	-0.9	-0.5	-0.3	0.0	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	-1.7	-1.7	-1.7	-1.3	-0.3	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						
Outstanding amounts									
2021 Q1	50.1	0.7	0.7	45.4	42.3	3.3	0.0	0.0	0.7
Q2	49.8	0.6	0.6	45.2	42.5	3.3	0.0	0.0	0.6
Q3	48.9	0.6	0.6	44.4	41.9	3.3	0.0	0.0	0.5
Q4	50.7	0.6	0.6	46.4	43.2	3.1	0.0	0.0	0.7
2022 Q1 <sup>(p)</sup>	50.0	0.6	0.6	45.5	42.7	3.1	0.0	0.0	0.8
Transactions									
2021 Q1	-0.2	0.1	0.1	-0.4	-0.3	0.0	0.0	0.0	0.1
Q2	-0.3	-0.1	-0.1	-0.2	0.2	0.1	0.0	0.0	-0.1
Q3	-1.0	0.0	0.0	-0.9	-0.6	0.0	0.0	0.0	-0.1
Q4	1.9	0.0	0.0	2.0	1.3	-0.3	0.0	0.0	0.1
2022 Q1 <sup>(p)</sup>	-0.8	0.0	0.0	-0.9	-0.5	0.0	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							
2021 Q1	50.1	1.8	48.2	0.0	48.2	0.0	0.1
Q2	49.8	1.6	48.1	0.0	48.1	0.0	0.1
Q3	48.9	1.5	47.3	0.0	47.3	0.0	0.1
Q4	50.7	1.5	49.1	0.0	49.1	0.0	0.1
2022 Q1 <sup>(p)</sup>	50.0	1.5	48.4	0.0	48.4	0.0	0.1
Transactions							
2021 Q1	-0.2	0.1	-0.3	0.0	-0.3	0.0	0.0
Q2	-0.3	-0.2	-0.1	0.0	-0.1	0.0	0.0
Q3	-1.0	-0.1	-0.9	0.0	-0.9	0.0	0.0
Q4	1.9	0.0	1.8	0.0	1.8	0.0	0.0
2022 Q1 <sup>(p)</sup>	-0.8	-0.1	-0.7	0.0	-0.7	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								
Outstanding amounts											
2021 Q1	45.4	45.4	42.3	4.0	38.3	0.0	3.3	3.3	0.0	0.0	0.0
Q2	45.2	45.2	42.5	4.0	38.4	0.0	3.3	3.3	0.0	0.0	0.0
Q3	44.4	44.4	41.9	4.0	37.9	0.0	3.3	3.3	0.0	0.0	0.0
Q4	46.4	46.4	43.2	4.1	39.0	0.0	3.1	3.1	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	45.5	45.5	42.7	4.2	38.5	0.0	3.1	3.1	0.0	0.0	0.0
Transactions											
2021 Q1	-0.4	-0.4	-0.3	0.2	-0.5	0.0	0.0	0.0	0.0	0.0	0.0
Q2	-0.2	-0.2	0.2	0.0	0.2	0.0	0.1	0.1	0.0	0.0	0.0
Q3	-0.9	-0.9	-0.6	0.0	-0.6	0.0	0.0	0.0	0.0	0.0	0.0
Q4	2.0	2.0	1.3	0.1	1.1	0.0	-0.3	-0.3	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	-0.9	-0.9	-0.5	0.0	-0.5	0.0	0.0	0.0	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									
2021 Q1	46.84	0.69	0.69	45.44	42.28	0.00	0.00	0.00	0.70
Q2	46.47	0.63	0.63	45.23	42.48	0.00	0.00	0.00	0.61
Q3	45.51	0.59	0.59	44.38	41.92	0.00	0.00	0.00	0.54
Q4	47.69	0.59	0.59	46.42	43.24	0.00	0.00	0.00	0.68
2022 Q1 <sup>(p)</sup>	46.92	0.63	0.63	45.50	42.74	0.00	0.00	0.00	0.80
Transactions									
2021 Q1	-0.26	0.06	0.06	-0.43	-0.29	0.00	0.00	0.00	0.12
Q2	-0.37	-0.06	-0.06	-0.21	0.20	0.00	0.00	0.00	-0.09
Q3	-0.97	-0.04	-0.04	-0.85	-0.56	0.00	0.00	0.00	-0.07
Q4	2.18	0.00	0.00	2.04	1.32	0.00	0.00	0.00	0.14
2022 Q1 <sup>(p)</sup>	-0.77	0.04	0.04	-0.92	-0.50	0.00	0.00	0.00	0.12

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							
2021 Q1	46.84	1.78	44.97	0.00	44.97	0.00	0.10
Q2	46.47	1.60	44.79	0.00	44.79	0.00	0.08
Q3	45.51	1.51	43.92	0.00	43.92	0.00	0.08
Q4	47.69	1.53	46.04	0.00	46.04	0.00	0.12
2022 Q1 <sup>(p)</sup>	46.92	1.48	45.33	0.00	45.33	0.00	0.11
Transactions							
2021 Q1	-0.26	0.09	-0.34	0.00	-0.34	0.00	-0.01
Q2	-0.37	-0.18	-0.18	0.00	-0.18	0.00	-0.01
Q3	-0.97	-0.09	-0.87	0.00	-0.87	0.00	0.00
Q4	2.18	0.02	2.13	0.00	2.13	0.00	0.04
2022 Q1 <sup>(p)</sup>	-0.77	-0.06	-0.71	0.00	-0.71	0.00	-0.01

Source: ECB.

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

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

	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											
2021 Q1	45.44	-	42.28	3.96	38.26	0.00	0.00	0.00	0.00	0.00	0.00
Q2	45.23	-	42.48	3.98	38.43	0.00	0.00	0.00	0.00	0.00	0.00
Q3	44.38	-	41.92	4.00	37.86	0.00	0.00	0.00	0.00	0.00	0.00
Q4	46.42	-	43.24	4.13	39.00	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	45.50	-	42.74	4.17	38.46	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2021 Q1	-0.43	-	-0.29	0.21	-0.48	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-0.21	-	0.20	0.01	0.17	0.00	0.00	0.00	0.00	0.00	0.00
Q3	-0.85	-	-0.56	0.02	-0.57	0.00	0.00	0.00	0.00	0.00	0.00
Q4	2.04	-	1.32	0.13	1.14	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	-0.92	-	-0.50	0.04	-0.53	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									
2021 Q1	3.28	0.00	0.00	0.00	0.00	3.27	0.00	0.00	0.00
Q2	3.35	0.00	0.00	0.00	0.00	3.35	0.00	0.00	0.00
Q3	3.35	0.00	0.00	0.00	0.00	3.35	0.00	0.00	0.00
Q4	3.05	0.00	0.00	0.00	0.00	3.05	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	3.05	0.00	0.00	0.00	0.00	3.05	0.00	0.00	0.00
Transactions									
2021 Q1	0.01	0.00	0.00	0.00	0.00	0.01	0.00	0.00	0.00
Q2	0.08	0.00	0.00	0.00	0.00	0.08	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	-0.30	0.00	0.00	0.00	0.00	-0.30	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	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							
2021 Q1	3.28	0.00	3.27	0.00	3.27	0.00	0.00
Q2	3.35	0.00	3.35	0.00	3.35	0.00	0.00
Q3	3.35	0.00	3.35	0.00	3.35	0.00	0.00
Q4	3.05	0.00	3.05	0.00	3.05	0.00	0.00
2022 Q1 <sup>(p)</sup>	3.05	0.00	3.05	0.00	3.05	0.00	0.00
Transactions							
2021 Q1	0.01	0.00	0.01	0.00	0.01	0.00	0.00
Q2	0.08	0.00	0.08	0.00	0.08	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	-0.30	0.00	-0.30	0.00	-0.30	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	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											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	3.27	3.27	0.00	0.00	0.00
Q2	0.00	0.00	0.00	0.00	0.00	0.00	3.35	3.35	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	3.35	3.35	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	3.05	3.05	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	3.05	3.05	0.00	0.00	0.00
Transactions											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.00	0.00	0.00
Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.08	0.08	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	-0.30	-0.30	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 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									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <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							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <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 6			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											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	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
2022 Q1 <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											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	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
2022 Q1 <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									
2021 Q1	517.5	72.9	14.1	137.4	79.7	224.3	13.0	36.3	33.6
Q2	539.7	79.1	18.2	139.1	81.7	236.8	16.4	36.1	32.1
Q3	551.4	77.1	17.9	145.9	86.0	247.8	16.4	34.0	30.2
Q4	578.1	77.7	17.9	146.6	84.4	264.4	22.9	32.7	33.9
2022 Q1 <sup>(p)</sup>	575.8	75.9	17.5	141.9	83.3	272.1	24.5	28.1	33.3
Transactions									
2021 Q1	12.8	7.4	3.4	-8.2	-6.2	6.6	0.8	-0.1	6.3
Q2	20.6	6.0	4.1	1.8	1.3	12.4	3.5	-0.7	-2.5
Q3	8.3	-2.8	-0.6	5.5	3.9	11.2	0.2	-2.0	-3.8
Q4	21.7	0.3	-0.2	1.4	-0.3	15.7	6.4	-1.8	-0.3
2022 Q1 <sup>(p)</sup>	-0.2	-2.5	-1.2	-2.8	-0.2	9.7	2.0	-5.3	-1.2

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							
2021 Q1	517.5	77.9	377.2	37.4	339.8	-0.9	63.3
Q2	539.7	72.0	405.8	43.7	362.0	-0.8	62.7
Q3	551.4	70.2	420.8	44.4	376.5	-0.9	61.3
Q4	578.1	75.1	436.9	45.0	391.9	-0.6	66.6
2022 Q1 <sup>(p)</sup>	575.8	77.3	439.5	44.7	394.7	-0.3	59.4
Transactions							
2021 Q1	12.8	9.2	-1.0	2.0	-2.9	0.8	3.7
Q2	20.6	-5.6	29.1	6.5	22.6	-0.3	-2.5
Q3	8.3	-1.6	13.0	0.1	12.9	1.0	-4.0
Q4	21.7	4.7	20.7	0.3	20.4	0.8	-4.5
2022 Q1 <sup>(p)</sup>	-0.2	1.7	5.3	-0.9	6.2	0.0	-7.2

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	2.5	2.5						
Outstanding amounts											
2021 Q1	137.4	102.7	79.7	9.4	68.9	34.7	224.3	3.1	129.2	14.1	92.0
Q2	139.1	103.9	81.7	9.5	70.8	35.2	236.8	2.6	134.0	14.1	100.1
Q3	145.9	109.6	86.0	9.3	75.7	36.3	247.8	2.6	140.6	14.2	104.6
Q4	146.6	109.6	84.4	11.6	71.8	37.0	264.4	2.7	151.5	16.0	110.2
2022 Q1 <sup>(p)</sup>	141.9	105.8	83.3	11.3	70.3	36.1	272.1	2.3	159.9	16.7	109.9
Transactions											
2021 Q1	-8.2	-8.2	-6.2	2.5	-8.8	0.0	6.6	0.0	6.8	-0.1	-0.3
Q2	1.8	1.1	1.3	-0.5	1.8	0.7	12.4	-0.3	4.7	-0.1	8.0
Q3	5.5	5.2	3.9	0.3	4.0	0.3	11.2	0.0	6.7	0.0	4.6
Q4	1.4	1.5	-0.3	1.3	-1.5	-0.2	15.7	0.1	10.1	1.6	5.5
2022 Q1 <sup>(p)</sup>	-2.8	-2.2	-0.2	-0.1	-0.9	-0.6	9.7	-0.2	10.5	0.8	-0.6

Source: ECB.

## 4 IRELAND

### 4.2 Financial vehicle corporations engaged in traditional securitisation

#### 4.2.1 Assets

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

	Total 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									
2021 Q1	432.63	43.90	7.36	137.00	79.71	190.25	11.63	26.69	23.16
Q2	452.04	47.29	9.63	138.59	81.68	202.37	14.96	26.95	21.88
Q3	452.77	45.84	8.62	133.42	76.32	213.48	14.98	24.88	20.17
Q4	481.71	45.83	8.99	137.41	78.06	229.71	21.45	23.61	23.72
2022 Q1 <sup>(p)</sup>	483.45	42.95	7.89	133.67	77.75	240.38	23.08	19.36	24.01
Transactions									
2021 Q1	11.19	5.43	1.80	-8.17	-6.17	7.07	0.83	0.00	6.04
Q2	17.06	3.11	2.24	1.55	1.33	11.54	3.47	-0.22	-2.39
Q3	11.47	-1.75	-1.17	6.57	4.32	11.48	0.26	-1.76	-3.33
Q4	25.26	-0.03	0.31	4.78	3.07	15.75	6.33	-1.56	-0.01
2022 Q1 <sup>(p)</sup>	2.45	-3.15	-1.83	-2.65	-0.19	12.00	1.99	-4.98	-0.76

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							
2021 Q1	432.63	69.08	307.46	17.56	289.90	-0.29	56.38
Q2	452.04	63.08	332.86	20.18	312.68	-0.24	56.34
Q3	452.77	59.96	338.12	20.42	317.70	-0.30	54.99
Q4	481.71	64.60	356.98	21.34	335.63	0.00	60.14
2022 Q1 <sup>(p)</sup>	483.45	65.77	363.80	21.21	342.59	0.33	53.54
Transactions							
2021 Q1	11.19	8.74	-2.06	0.63	-2.69	1.03	3.49
Q2	17.06	-5.60	25.19	2.68	22.50	-0.29	-2.24
Q3	11.47	-0.96	14.67	0.13	14.54	0.98	-3.22
Q4	25.26	4.54	23.98	0.87	23.12	0.85	-4.11
2022 Q1 <sup>(p)</sup>	2.45	0.71	8.50	-0.23	8.72	-0.10	-6.66

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)

	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	5						
Outstanding amounts											
2021 Q1	137.00	102.54	79.71	9.42	68.83	34.46	190.25	0.66	112.03	11.70	77.56
Q2	138.59	103.86	81.68	9.53	70.81	34.73	202.37	0.95	117.37	11.97	84.06
Q3	133.42	99.65	76.32	9.31	66.02	33.77	213.48	1.17	123.50	11.86	88.80
Q4	137.41	102.90	78.06	11.58	65.50	34.51	229.71	1.41	133.40	13.25	94.89
2022 Q1 <sup>(p)</sup>	133.67	99.87	77.75	11.27	64.70	33.80	240.38	1.25	142.35	14.00	96.78
Transactions											
2021 Q1	-8.17	-8.15	-6.17	2.53	-8.83	-0.02	7.07	0.03	6.75	-0.06	0.29
Q2	1.55	1.09	1.33	-0.49	1.83	0.46	11.54	0.28	4.96	0.26	6.29
Q3	6.57	5.65	4.32	0.29	4.39	0.92	11.48	0.24	6.25	-0.17	4.98
Q4	4.78	4.85	3.07	1.25	1.82	-0.08	15.75	0.25	9.13	1.16	6.37
2022 Q1 <sup>(p)</sup>	-2.65	-2.20	-0.19	-0.11	-0.89	-0.45	12.00	-0.01	10.44	0.80	1.57

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									
2021 Q1	27.71	6.70	1.16	0.29	0.00	10.82	0.00	-	7.39
Q2	28.25	6.81	1.31	0.17	0.00	11.81	0.00	-	7.04
Q3	26.83	5.40	1.81	0.17	0.00	11.91	0.00	-	6.88
Q4	27.42	5.69	1.84	0.14	0.00	11.98	0.00	-	7.09
2022 Q1 <sup>(p)</sup>	23.73	5.23	1.87	0.12	0.00	9.48	0.00	-	6.43
Transactions									
2021 Q1	-0.25	0.55	0.53	-0.01	0.00	-0.70	0.00	0.00	-0.09
Q2	0.96	0.10	0.14	-0.02	0.00	1.01	0.00	0.00	-0.13
Q3	-1.51	-1.44	0.51	-0.01	0.00	0.17	0.00	0.00	-0.24
Q4	0.29	0.25	0.01	-0.02	0.00	-0.06	0.00	0.00	0.13
2022 Q1 <sup>(p)</sup>	-3.22	-0.48	0.02	-0.03	0.00	-2.26	0.00	-	-0.46

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							
2021 Q1	27.71	0.50	24.60	1.38	23.22	0.00	2.60
Q2	28.25	0.03	25.98	2.44	23.55	0.01	2.23
Q3	26.83	0.17	24.50	1.98	22.52	0.01	2.15
Q4	27.42	0.17	24.73	1.44	23.29	0.01	2.51
2022 Q1 <sup>(p)</sup>	23.73	0.06	21.37	0.23	21.14	0.00	2.29
Transactions							
2021 Q1	-0.25	0.02	-0.27	0.04	-0.31	0.01	0.00
Q2	0.96	-0.48	1.58	1.05	0.53	-	-0.19
Q3	-1.51	0.14	-1.28	-0.49	-0.79	0.02	-0.40
Q4	0.29	0.00	0.25	-0.55	0.81	0.07	-0.03
2022 Q1 <sup>(p)</sup>	-3.22	-0.10	-2.84	-1.30	-1.54	-	-0.36

Source: ECB.

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

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

	Securitised loans						Debt securities held				
	Total 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											
2021 Q1	0.29	0.08	0.00	0.00	0.00	0.21	10.82	0.39	4.05	0.16	6.39
Q2	0.17	0.02	0.00	0.00	0.00	-	11.81	0.34	4.03	0.16	7.45
Q3	0.17	0.02	0.00	0.00	0.00	-	11.91	0.24	4.02	0.12	7.65
Q4	0.14	0.02	0.00	0.00	0.00	-	11.98	0.21	4.56	0.12	7.21
2022 Q1 <sup>(p)</sup>	0.12	0.00	0.00	0.00	0.00	-	9.48	0.16	4.38	0.12	4.94
Transactions											
2021 Q1	-0.01	0.00	0.00	0.00	0.00	-0.01	-0.70	-0.01	-0.09	-0.01	-0.60
Q2	-0.02	-0.01	0.00	0.00	0.00	-0.01	1.01	-0.04	-0.05	0.00	1.10
Q3	-0.01	0.00	0.00	0.00	0.00	-0.01	0.17	-0.10	0.17	-0.03	0.10
Q4	-0.02	0.00	0.00	0.00	0.00	-0.02	-0.06	-0.03	0.50	0.00	-0.53
2022 Q1 <sup>(p)</sup>	-0.03	-0.02	0.00	0.00	0.00	-0.01	-2.26	-0.05	-0.01	0.00	-2.20

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									
2021 Q1	57.1	22.3	5.6	0.1	0.0	23.3	1.3	7.1	3.1
Q2	59.4	25.0	7.2	0.4	0.0	22.6	1.4	6.7	3.2
Q3	71.8	25.8	7.5	12.3	9.7	22.4	1.4	6.6	3.2
Q4	68.9	26.1	7.0	9.0	6.4	22.7	1.4	6.5	3.1
2022 Q1 <sup>(p)</sup>	68.7	27.7	7.8	8.1	5.6	22.3	1.5	6.3	2.9
Transactions									
2021 Q1	1.8	1.4	1.0	0.0	0.0	0.2	-0.1	-0.1	0.4
Q2	2.6	2.8	1.7	0.3	0.0	-0.1	0.1	-0.5	0.0
Q3	-1.6	0.4	0.0	-1.0	-0.4	-0.4	0.0	-0.3	-0.2
Q4	-3.9	0.0	-0.5	-3.4	-3.4	0.0	0.0	-0.2	-0.4
2022 Q1 <sup>(p)</sup>	0.6	1.2	0.6	-0.1	0.0	0.0	0.0	-0.4	0.0

Source: ECB.

#### 4.4.2 Liabilities

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

	Total 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							
2021 Q1	57.1	8.3	45.1	18.4	26.7	-0.6	4.3
Q2	59.4	8.9	46.9	21.1	25.8	-0.6	4.2
Q3	71.8	10.1	58.2	21.9	36.3	-0.6	4.1
Q4	68.9	10.4	55.2	22.2	33.0	-0.6	4.0
2022 Q1 <sup>(p)</sup>	68.7	11.4	54.3	23.3	31.0	-0.7	3.6
Transactions							
2021 Q1	1.8	0.5	1.4	1.3	0.1	-0.2	0.2
Q2	2.6	0.5	2.3	2.7	-0.5	-0.1	-0.1
Q3	-1.6	-0.8	-0.4	0.5	-0.9	0.0	-0.4
Q4	-3.9	0.1	-3.5	0.0	-3.5	-0.1	-0.4
2022 Q1 <sup>(p)</sup>	0.6	1.1	-0.3	0.6	-0.9	0.0	-0.2

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)

	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		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											
2021 Q1	0.1	0.1	0.0	0.0	0.0	0.0	23.3	2.1	13.1	2.2	8.1
Q2	0.4	0.1	0.0	0.0	0.0	0.3	22.6	1.4	12.6	2.0	8.6
Q3	12.3	10.0	9.7	0.0	9.7	2.4	22.4	1.2	13.0	2.2	8.2
Q4	9.0	6.6	6.4	0.0	6.3	2.4	22.7	1.0	13.6	2.6	8.1
2022 Q1 <sup>(p)</sup>	8.1	5.9	5.6	0.0	5.6	2.2	22.3	0.9	13.2	2.6	8.1
Transactions											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	-0.1	0.0
Q2	0.3	0.0	0.0	0.0	0.0	0.3	-0.1	-0.5	-0.2	-0.4	0.6
Q3	-1.0	-0.5	-0.4	0.0	-0.4	-0.6	-0.4	-0.2	0.3	0.2	-0.5
Q4	-3.4	-3.3	-3.4	0.0	-3.4	-0.1	0.0	-0.1	0.5	0.4	-0.4
2022 Q1 <sup>(p)</sup>	-0.1	0.0	0.0	0.0	0.0	-0.2	0.0	-0.1	0.1	0.0	0.0

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									
2021 Q1	184.5	32.1	32.1	148.0	147.6	0.0	0.3	0.0	4.2
Q2	181.3	39.6	39.6	137.4	137.1	0.0	0.4	0.0	3.9
Q3	173.7	28.7	28.7	140.8	140.4	0.0	0.4	0.0	3.7
Q4	168.3	29.7	29.7	134.4	134.0	0.0	0.6	0.0	3.5
2022 Q1 <sup>(p)</sup>	164.6	27.9	27.8	132.1	131.7	0.0	0.8	0.0	3.8
Transactions									
2021 Q1	-4.7	-3.8	-3.8	-0.7	-0.7	0.0	0.0	0.0	-0.1
Q2	-3.2	7.5	7.5	-10.5	-10.5	0.0	0.1	0.0	-0.3
Q3	-7.5	-10.9	-10.9	3.4	3.4	0.0	0.0	0.0	-0.1
Q4	-5.3	1.0	1.0	-6.3	-6.3	0.0	0.2	0.0	-0.2
2022 Q1 <sup>(p)</sup>	-4.0	-1.9	-1.9	-2.3	-2.3	0.0	0.2	0.0	0.0

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							
2021 Q1	184.5	9.6	168.5	0.1	168.3	0.7	5.8
Q2	181.3	9.5	165.7	0.2	165.5	0.7	5.4
Q3	173.7	9.4	158.5	0.2	158.3	0.7	5.1
Q4	168.3	9.3	153.4	0.4	153.1	0.7	4.9
2022 Q1 <sup>(p)</sup>	164.6	7.4	151.5	0.6	150.9	0.6	5.1
Transactions							
2021 Q1	-4.7	-0.3	-4.1	0.0	-4.1	0.0	-0.3
Q2	-3.2	-0.1	-2.8	0.1	-2.9	0.0	-0.3
Q3	-7.5	-0.1	-7.1	0.0	-7.2	0.0	-0.2
Q4	-5.3	-0.1	-5.1	0.1	-5.2	0.0	-0.1
2022 Q1 <sup>(p)</sup>	-4.0	-1.9	-1.9	0.2	-2.1	0.0	-0.1

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											
2021 Q1	148.0	148.0	147.6	13.7	133.8	0.0	0.0	0.0	0.0	0.0	
Q2	137.4	137.4	137.1	13.0	124.1	0.0	0.0	0.0	0.0	0.0	
Q3	140.8	140.8	140.4	14.4	126.0	0.0	0.0	0.0	0.0	0.0	
Q4	134.4	134.4	134.0	12.5	121.5	0.0	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	132.1	132.1	131.7	12.6	119.1	0.0	0.0	0.0	0.0	0.0	
Transactions											
2021 Q1	-0.7	-0.7	-0.7	-1.5	0.9	0.0	0.0	0.0	0.0	0.0	
Q2	-10.5	-10.5	-10.5	-0.8	-9.7	0.0	0.0	0.0	0.0	0.0	
Q3	3.4	3.4	3.4	1.4	2.0	0.0	0.0	0.0	0.0	0.0	
Q4	-6.3	-6.3	-6.3	-1.9	-4.4	0.0	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	-2.3	-2.3	-2.3	0.1	-2.4	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					
Outstanding amounts									
2021 Q1	183.92	31.54	31.50	147.99	147.61	0.00	0.28	0.00	4.10
Q2	180.77	39.15	39.10	137.44	137.06	0.00	0.38	0.00	3.80
Q3	172.99	28.12	28.08	140.79	140.35	0.00	0.42	0.00	3.66
Q4	167.65	29.17	29.13	134.42	134.03	0.00	0.62	0.00	3.44
2022 Q1 <sup>(p)</sup>	164.02	27.34	27.30	132.10	131.70	0.00	0.84	0.00	3.75
Transactions									
2021 Q1	-4.66	-3.78	-3.78	-0.72	-0.67	0.00	-0.02	0.00	-0.14
Q2	-3.12	7.60	7.60	-10.52	-10.52	0.00	0.10	0.00	-0.30
Q3	-7.62	-11.03	-11.03	3.41	3.36	0.00	0.04	0.00	-0.05
Q4	-5.26	1.04	1.05	-6.32	-6.27	0.00	0.20	0.00	-0.18
2022 Q1 <sup>(p)</sup>	-3.93	-1.83	-1.83	-2.29	-2.30	0.00	0.22	0.00	-0.04

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		
Outstanding amounts							
2021 Q1	183.92	9.58	167.93	0.14	167.79	0.67	5.73
Q2	180.77	9.54	165.20	0.22	164.98	0.69	5.34
Q3	172.99	9.42	157.90	0.25	157.65	0.66	5.01
Q4	167.65	9.34	152.87	0.37	152.49	0.66	4.78
2022 Q1 <sup>(p)</sup>	164.02	7.39	150.98	0.60	150.37	0.64	5.01
Transactions							
2021 Q1	-4.66	-0.26	-4.10	0.00	-4.10	0.00	-0.30
Q2	-3.12	-0.05	-2.77	0.08	-2.85	0.02	-0.32
Q3	-7.62	-0.10	-7.26	0.03	-7.29	-0.03	-0.22
Q4	-5.26	-0.08	-5.04	0.12	-5.16	0.00	-0.14
2022 Q1 <sup>(p)</sup>	-3.93	-1.94	-1.86	0.23	-2.09	-0.02	-0.10

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								
Outstanding amounts											
2021 Q1	147.99	147.99	147.61	13.74	133.82	0.00	0.00	0.00	0.00	0.00	0.00
Q2	137.44	137.44	137.06	12.95	124.07	0.00	0.00	0.00	0.00	0.00	0.00
Q3	140.79	140.79	140.35	14.35	125.96	0.00	0.00	0.00	0.00	0.00	0.00
Q4	134.42	134.42	134.03	12.49	121.51	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	132.10	132.10	131.70	12.55	119.11	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2021 Q1	-0.72	-0.72	-0.67	-1.53	0.86	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-10.52	-10.52	-10.52	-0.78	-9.73	0.00	0.00	0.00	0.00	0.00	0.00
Q3	3.41	3.42	3.36	1.40	1.95	0.00	0.00	0.00	0.00	0.00	0.00
Q4	-6.32	-6.32	-6.27	-1.85	-4.42	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	-2.29	-2.29	-2.30	0.07	-2.36	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 3		Originated by euro area MFIs 5				
Outstanding amounts									
2021 Q1	0.63	0.56	0.56	0.00	0.00	0.00	0.00	0.00	0.07
Q2	0.56	0.50	0.50	0.00	0.00	0.00	0.00	0.00	0.06
Q3	0.68	0.63	0.63	0.00	0.00	0.00	0.00	0.00	0.06
Q4	0.65	0.58	0.58	0.00	0.00	0.00	0.00	0.00	0.07
2022 Q1 <sup>(p)</sup>	0.60	0.54	0.54	0.00	0.00	0.00	0.00	0.00	0.06
Transactions									
2021 Q1	-0.05	-0.04	-0.04	0.00	0.00	0.00	0.00	0.00	-0.01
Q2	-0.07	-0.06	-0.06	0.00	0.00	0.00	0.00	0.00	-0.01
Q3	0.12	0.13	0.13	0.00	0.00	0.00	0.00	0.00	-0.01
Q4	-0.03	-0.05	-0.05	0.00	0.00	0.00	0.00	0.00	0.01
2022 Q1 <sup>(p)</sup>	-0.05	-0.04	-0.04	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							
2021 Q1	0.63	0.00	0.55	0.00	0.55	0.00	0.07
Q2	0.56	0.00	0.50	0.00	0.50	0.00	0.07
Q3	0.68	0.00	0.62	0.00	0.62	0.00	0.06
Q4	0.65	0.00	0.58	0.00	0.58	0.00	0.07
2022 Q1 <sup>(p)</sup>	0.60	0.00	0.54	0.00	0.54	0.00	0.06
Transactions							
2021 Q1	-0.05	0.00	-0.04	0.00	-0.04	0.00	-0.01
Q2	-0.07	0.00	-0.06	0.00	-0.06	0.00	-0.01
Q3	0.12	0.00	0.13	0.00	0.13	0.00	-0.01
Q4	-0.03	0.00	-0.04	0.00	-0.04	0.00	0.01
2022 Q1 <sup>(p)</sup>	-0.05	0.00	-0.04	0.00	-0.04	0.00	-0.01

Source: ECB.

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

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

	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											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Transactions											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <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									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <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							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <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											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <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						
Outstanding amounts									
2021 Q1	256.8	15.5	13.0	186.4	171.9	36.8	14.4	0.3	3.4
Q2	259.9	16.9	14.1	185.7	170.8	37.3	15.7	0.5	3.9
Q3	262.0	18.2	15.5	187.3	171.8	36.8	15.6	0.3	3.8
Q4	275.5	19.2	16.0	193.1	175.3	41.7	17.5	0.6	3.5
2022 Q1 <sup>(p)</sup>	282.5	18.9	15.3	198.7	180.6	42.9	17.2	0.5	4.4
Transactions									
2021 Q1	5.6	0.0	0.3	4.9	4.9	-0.4	1.1	-0.2	0.1
Q2	3.2	1.4	1.1	-0.6	-0.9	0.5	1.3	0.1	0.4
Q3	2.1	1.3	1.4	1.7	1.0	-0.6	-0.1	-0.2	-0.1
Q4	13.6	0.9	0.6	5.8	3.6	4.9	1.9	0.3	-0.3
2022 Q1 <sup>(p)</sup>	7.1	-0.3	-0.8	5.6	5.3	1.3	-0.3	-0.1	0.9

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		
Outstanding amounts							
2021 Q1	256.8	4.4	246.8	46.9	199.8	-0.6	6.3
Q2	259.9	4.6	249.4	48.7	200.7	-0.4	6.3
Q3	262.0	4.6	249.1	48.0	201.1	0.8	7.5
Q4	275.5	5.0	263.5	57.9	205.6	-0.2	7.3
2022 Q1 <sup>(p)</sup>	282.5	5.4	270.2	60.4	209.8	-0.3	7.2
Transactions							
2021 Q1	5.6	-0.4	5.5	-0.9	6.4	0.1	0.3
Q2	3.2	0.2	2.7	1.8	0.9	0.3	0.0
Q3	2.1	0.0	-0.4	-0.8	0.4	1.3	1.2
Q4	13.6	0.4	14.4	9.9	4.5	-1.0	-0.2
2022 Q1 <sup>(p)</sup>	7.1	0.3	6.8	2.6	4.2	0.0	0.0

Source: ECB.

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

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

	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											
2021 Q1	186.4	184.8	171.9	23.4	129.5	1.7	36.8	1.3	32.0	25.1	3.5
Q2	185.7	183.8	170.8	20.6	130.6	1.9	37.3	1.5	32.1	25.5	3.7
Q3	187.3	185.5	171.8	20.2	131.9	1.8	36.8	1.4	31.9	25.1	3.4
Q4	193.1	191.2	175.3	19.9	132.0	1.8	41.7	1.4	36.2	29.6	4.0
2022 Q1 <sup>(p)</sup>	198.7	196.9	180.6	19.8	135.7	1.7	42.9	1.3	37.2	30.6	4.4
Transactions											
2021 Q1	4.9	4.7	4.9	2.3	2.9	0.1	-0.4	-0.2	-0.3	-0.1	0.1
Q2	-0.6	-0.8	-0.9	-2.6	1.1	0.2	0.5	0.1	0.2	0.4	0.2
Q3	1.7	1.8	1.0	-0.4	1.4	-0.1	-0.6	0.0	-0.2	-0.4	-0.3
Q4	5.8	5.8	3.6	-0.3	0.1	0.0	4.9	0.0	4.3	4.5	0.6
2022 Q1 <sup>(p)</sup>	5.6	5.7	5.3	-0.1	3.7	-0.1	1.3	-0.2	1.0	1.0	0.4

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		Originated by euro area MFIs 5					
Outstanding amounts									
2021 Q1	216.19	3.45	3.44	186.15	171.60	8.78	14.36	0.34	3.11
Q2	217.47	3.60	3.60	185.37	170.80	8.72	15.65	0.48	3.64
Q3	220.20	4.74	4.73	187.12	171.75	8.91	15.58	0.32	3.54
Q4	226.74	3.83	3.83	192.87	175.28	8.74	17.46	0.64	3.20
2022 Q1 <sup>(p)</sup>	232.46	3.52	3.52	198.54	180.57	8.59	17.17	0.51	4.13
Transactions									
2021 Q1	6.00	0.19	0.19	4.81	4.83	-0.16	1.12	-0.15	0.19
Q2	1.40	0.16	0.18	-0.59	-0.64	-0.12	1.33	0.14	0.46
Q3	2.77	1.13	1.13	1.76	0.96	0.18	-0.05	-0.15	-0.10
Q4	6.62	-0.91	-0.90	5.81	3.58	-0.17	1.92	0.32	-0.34
2022 Q1 <sup>(p)</sup>	5.77	-0.30	-0.30	5.63	5.25	-0.15	-0.26	-0.13	0.97

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		
Outstanding amounts							
2021 Q1	216.19	1.94	208.68	17.76	190.93	-0.60	6.17
Q2	217.47	1.82	209.89	18.10	191.78	-0.37	6.13
Q3	220.20	1.86	210.13	17.75	192.39	0.85	7.36
Q4	226.74	1.89	217.97	21.66	196.31	-0.24	7.11
2022 Q1 <sup>(p)</sup>	232.46	1.71	223.92	23.28	200.64	-0.26	7.10
Transactions							
2021 Q1	6.00	-0.02	5.59	-0.84	6.43	0.14	0.30
Q2	1.40	-0.12	1.20	0.35	0.86	0.33	-0.01
Q3	2.77	0.04	0.25	-0.36	0.60	1.26	1.22
Q4	6.62	0.03	7.84	3.91	3.93	-1.00	-0.25
2022 Q1 <sup>(p)</sup>	5.77	-0.18	5.94	1.62	4.33	0.01	-0.02

Source: ECB.

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

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

	Securitised loans						Debt securities held				
	Total 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											
2021 Q1	186.15	184.50	171.60	23.08	129.47	1.66	8.78	1.30	7.28	0.45	0.20
Q2	185.37	183.77	170.80	20.60	130.58	1.61	8.72	1.47	7.05	0.39	0.20
Q3	187.12	185.51	171.75	20.22	131.93	1.61	8.91	1.43	7.22	0.40	0.26
Q4	192.87	191.24	175.28	19.91	131.98	1.63	8.74	1.43	7.02	0.38	0.29
2022 Q1 <sup>(p)</sup>	198.54	196.94	180.57	19.83	135.74	1.60	8.59	1.27	7.03	0.42	0.29
Transactions											
2021 Q1	4.81	4.69	4.83	2.27	2.87	0.12	-0.16	-0.17	0.00	0.26	0.01
Q2	-0.59	-0.54	-0.64	-2.34	1.13	-0.05	-0.12	0.10	-0.22	-0.06	0.00
Q3	1.76	1.76	0.96	-0.38	1.37	0.00	0.18	-0.04	0.17	0.01	0.05
Q4	5.81	5.78	3.58	-0.31	0.10	0.02	-0.17	0.00	-0.20	-0.02	0.03
2022 Q1 <sup>(p)</sup>	5.63	5.67	5.25	-0.08	3.72	-0.04	-0.15	-0.16	0.01	0.04	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										
2021 Q1	2.46	2.16	2.16	0.00	0.00	0.00	0.00	0.00	0.31	
Q2	2.42	2.15	2.15	0.00	0.00	0.00	0.00	0.00	0.27	
Q3	2.39	2.17	2.17	0.00	0.00	0.00	0.00	0.00	0.22	
Q4	2.94	2.74	2.74	0.00	0.00	0.00	0.00	0.00	0.20	
2022 Q1 <sup>(p)</sup>	2.86	2.72	2.72	0.00	0.00	0.00	0.00	0.00	0.15	
Transactions										
2021 Q1	-0.03	0.02	0.02	0.00	0.00	0.00	0.00	0.00	-0.05	
Q2	-0.05	-0.01	-0.01	0.00	0.00	0.00	0.00	0.00	-0.04	
Q3	-0.02	0.02	0.02	0.00	0.00	0.00	0.00	0.00	-0.05	
Q4	0.55	0.57	0.57	0.00	0.00	0.00	0.00	0.00	-0.02	
2022 Q1 <sup>(p)</sup>	-0.08	-0.02	-0.02	0.00	0.00	0.00	0.00	0.00	-0.06	

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							
2021 Q1	2.46	0.00	2.42	0.00	2.42	-0.01	0.05
Q2	2.42	0.00	2.38	0.00	2.38	-0.01	0.05
Q3	2.39	0.00	2.36	0.00	2.36	-0.01	0.05
Q4	2.94	0.00	2.91	0.00	2.91	-0.01	0.04
2022 Q1 <sup>(p)</sup>	2.86	0.00	2.82	0.00	2.82	-0.01	0.05
Transactions							
2021 Q1	-0.03	0.00	-0.04	0.00	-0.04	0.00	0.00
Q2	-0.05	0.00	-0.04	0.00	-0.04	0.00	0.00
Q3	-0.02	0.00	-0.03	0.00	-0.03	0.00	0.00
Q4	0.55	0.00	0.55	0.00	0.55	0.00	0.00
2022 Q1 <sup>(p)</sup>	-0.08	0.00	-0.08	0.00	-0.08	0.00	0.01

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)

	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											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Transactions											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <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									
2021 Q1	38.2	9.9	7.4	0.3	0.3	28.0	0.0	0.0	0.0
Q2	40.0	11.1	8.4	0.3	0.0	28.6	0.0	0.0	0.0
Q3	39.4	11.3	8.6	0.2	0.0	27.9	0.0	0.0	0.0
Q4	45.8	12.6	9.5	0.2	0.0	32.9	0.0	0.0	0.1
2022 Q1 <sup>(p)</sup>	47.2	12.7	9.0	0.1	0.0	34.3	0.0	0.0	0.1
Transactions									
2021 Q1	-0.4	-0.2	0.1	0.0	0.0	-0.2	0.0	0.0	0.0
Q2	1.9	1.3	0.9	0.0	-0.3	0.6	0.0	0.0	0.0
Q3	-0.6	0.2	0.2	-0.1	0.0	-0.7	0.0	0.0	0.0
Q4	6.4	1.3	0.9	0.0	0.0	5.1	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	1.4	0.1	-0.4	-0.1	0.0	1.4	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							
2021 Q1	38.2	2.4	35.7	29.2	6.5	0.0	0.1
Q2	40.0	2.8	37.2	30.6	6.5	0.0	0.1
Q3	39.4	2.8	36.6	30.2	6.4	0.0	0.1
Q4	45.8	3.1	42.6	36.2	6.4	0.0	0.1
2022 Q1 <sup>(p)</sup>	47.2	3.6	43.5	37.2	6.3	0.0	0.1
Transactions							
2021 Q1	-0.4	-0.3	0.0	0.0	0.0	0.0	0.0
Q2	1.9	0.4	1.5	1.5	0.0	0.0	0.0
Q3	-0.6	0.0	-0.6	-0.4	-0.2	0.0	0.0
Q4	6.4	0.4	6.0	6.0	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	1.4	0.5	0.9	1.0	-0.1	0.0	0.0

Source: ECB.

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

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

	Securitised loans						Debt securities held				
	Total 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											
2021 Q1	0.3	0.3	0.3	0.3	0.0	0.0	28.0	0.0	24.7	24.7	3.3
Q2	0.3	0.0	0.0	0.0	0.0	0.3	28.6	0.0	25.1	25.1	3.5
Q3	0.2	0.0	0.0	0.0	0.0	0.2	27.9	0.0	24.7	24.7	3.2
Q4	0.2	0.0	0.0	0.0	0.0	0.2	32.9	0.0	29.2	29.2	3.7
2022 Q1 <sup>(p)</sup>	0.1	0.0	0.0	0.0	0.0	0.1	34.3	0.0	30.2	30.2	4.1
Transactions											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-0.2	0.0	-0.3	-0.3	0.1
Q2	0.0	-0.3	-0.3	-0.3	0.0	0.3	0.6	0.0	0.4	0.4	0.2
Q3	-0.1	0.0	0.0	0.0	0.0	-0.1	-0.7	0.0	-0.4	-0.4	-0.3
Q4	0.0	0.0	0.0	0.0	0.0	0.0	5.1	0.0	4.5	4.5	0.6
2022 Q1 <sup>(p)</sup>	-0.1	0.0	0.0	0.0	0.0	-0.1	1.4	0.0	1.0	1.0	0.4

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 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									
2021 Q1	484.2	16.8	15.8	370.7	297.2	0.9	69.7	0.0	26.0
Q2	475.1	17.7	16.7	364.6	289.0	0.9	68.4	0.0	23.5
Q3	470.4	16.2	15.3	362.5	285.7	0.9	68.6	0.0	22.2
Q4	474.7	18.3	17.4	374.2	295.0	1.0	69.3	0.0	11.8
2022 Q1 <sup>(p)</sup>	466.3	18.4	17.4	368.3	288.5	1.1	63.0	0.0	15.5
Transactions									
2021 Q1	-9.2	-1.1	-1.1	-6.4	-7.6	0.1	1.0	0.0	-2.7
Q2	-9.1	1.0	1.0	-10.1	-9.3	0.0	-0.8	0.0	0.8
Q3	-4.7	-1.5	-1.4	-3.4	-4.2	0.0	0.2	0.0	-0.1
Q4	-5.4	2.1	2.1	1.8	2.9	0.1	1.0	0.0	-10.4
2022 Q1 <sup>(p)</sup>	-9.8	0.0	0.1	-7.3	-6.7	0.0	-6.2	0.0	3.6

Source: ECB.

#### 7.1.2 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							
2021 Q1	484.2	4.0	212.2	0.0	212.1	0.0	268.0
Q2	475.1	3.4	205.8	0.0	205.8	0.0	265.8
Q3	470.4	4.5	203.0	0.0	203.0	0.0	263.0
Q4	474.7	3.9	214.9	0.0	214.9	0.0	255.9
2022 Q1 <sup>(p)</sup>	466.3	4.0	209.4	0.0	209.4	0.0	252.8
Transactions							
2021 Q1	-9.2	-0.3	-6.2	0.0	-6.2	0.0	-2.7
Q2	-9.1	-0.5	-6.6	0.0	-6.6	0.0	-2.1
Q3	-4.7	1.0	-2.9	0.0	-2.9	0.0	-2.9
Q4	-5.4	-0.6	12.5	0.0	12.5	0.0	-17.3
2022 Q1 <sup>(p)</sup>	-9.8	0.1	-5.7	0.0	-5.7	0.0	-4.3

Source: ECB.

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

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

	Securitised loans						Debt securities held				
	Total 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											
2021 Q1	370.7	368.5	297.2	160.5	130.7	2.2	0.9	0.0	0.9	0.1	0.0
Q2	364.6	362.5	289.0	153.5	129.6	2.1	0.9	0.0	0.9	0.1	0.0
Q3	362.5	360.2	285.7	151.7	127.9	2.3	0.9	0.0	0.9	0.1	0.0
Q4	374.2	371.9	295.0	155.8	132.9	2.3	1.0	0.0	1.0	0.1	0.0
2022 Q1 <sup>(p)</sup>	368.3	366.6	288.5	153.3	129.1	1.7	1.1	0.0	1.1	0.1	0.0
Transactions											
2021 Q1	-6.4	-6.4	-7.6	-3.3	-4.1	0.0	0.1	0.0	0.1	0.0	0.0
Q2	-10.1	-10.1	-9.3	-7.4	-1.7	0.0	0.0	0.0	0.0	0.0	0.0
Q3	-3.4	-3.3	-4.2	-2.1	-2.3	0.0	0.0	0.0	0.0	0.0	0.0
Q4	1.8	1.8	2.9	-0.8	3.9	0.0	0.1	0.0	0.1	0.0	0.0
2022 Q1 <sup>(p)</sup>	-7.3	-7.2	-6.7	-2.6	-4.0	-0.1	0.0	0.0	0.0	0.0	0.0

Source: ECB.



## 7 ITALY

### 7.2 Financial vehicle corporations engaged in traditional securitisation

#### 7.2.1 Assets

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

	Total 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									
2021 Q1	425.97	16.36	15.41	368.47	295.62	0.29	16.73	0.00	24.12
Q2	417.32	17.24	16.31	362.46	287.55	0.30	15.78	0.00	21.54
Q3	412.99	15.82	14.96	360.62	284.28	0.27	16.01	0.00	20.27
Q4	418.17	17.99	17.05	372.31	293.61	0.29	16.76	0.00	10.81
2022 Q1 <sup>(p)</sup>	415.16	17.98	17.06	366.42	287.12	0.29	16.04	0.00	14.44
Transactions									
2021 Q1	-8.51	-0.91	-0.88	-6.41	-7.60	0.00	1.10	0.00	-2.29
Q2	-8.71	0.93	0.95	-9.98	-9.21	0.01	-0.46	0.00	0.79
Q3	-4.45	-1.41	-1.35	-3.18	-4.19	-0.03	0.25	0.00	-0.09
Q4	-4.46	2.18	2.11	1.79	2.94	0.02	1.00	0.00	-9.46
2022 Q1 <sup>(p)</sup>	-4.31	0.00	0.02	-7.29	-6.69	-0.01	-0.64	0.00	3.63

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							
2021 Q1	425.97	3.87	206.22	0.02	206.20	0.00	215.88
Q2	417.32	3.22	200.23	0.00	200.23	0.00	213.86
Q3	412.99	4.33	197.45	0.00	197.45	0.00	211.21
Q4	418.17	3.73	209.70	0.00	209.70	0.00	204.74
2022 Q1 <sup>(p)</sup>	415.16	3.85	204.04	0.00	204.04	0.00	207.27
Transactions							
2021 Q1	-8.51	-0.10	-5.76	0.00	-5.76	0.00	-2.66
Q2	-8.71	-0.48	-6.22	0.00	-6.22	0.00	-2.01
Q3	-4.45	1.00	-2.80	0.00	-2.80	0.00	-2.65
Q4	-4.46	-0.59	12.78	0.00	12.78	0.00	-16.65
2022 Q1 <sup>(p)</sup>	-4.31	0.13	-5.69	0.00	-5.69	0.00	1.25

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)

	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		Loans to euro area non-financial corporations 4			Loans to 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 5								
Outstanding amounts												
2021 Q1	368.47	366.59	295.62	159.23	130.39	1.87	0.29	0.00	0.29	0.07	0.00	
Q2	362.46	360.71	287.55	152.36	129.29	1.75	0.30	0.00	0.30	0.07	0.00	
Q3	360.62	358.63	284.28	150.59	127.60	1.99	0.27	0.00	0.27	0.07	0.00	
Q4	372.31	370.33	293.61	154.76	132.67	1.98	0.29	0.00	0.29	0.07	0.00	
2022 Q1 <sup>(p)</sup>	366.42	364.99	287.12	152.21	128.89	1.43	0.29	0.00	0.29	0.07	0.00	
Transactions												
2021 Q1	-6.41	-6.42	-7.60	-3.32	-4.06	0.01	0.00	0.00	0.00	0.00	0.00	
Q2	-9.98	-9.95	-9.21	-7.30	-1.67	-0.03	0.01	0.00	0.01	0.00	0.00	
Q3	-3.18	-3.14	-4.19	-2.01	-2.26	-0.04	-0.03	0.00	-0.03	0.00	0.00	
Q4	1.79	1.79	2.94	-0.83	3.92	-0.01	0.02	0.00	0.02	0.00	0.00	
2022 Q1 <sup>(p)</sup>	-7.29	-7.22	-6.69	-2.64	-3.95	-0.07	-0.01	0.00	-0.01	0.00	0.00	

Source: ECB.

## 7 ITALY

### 7.3 Financial vehicle corporations engaged in synthetic securitisation

#### 7.3.1 Assets

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

	Total 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									
2021 Q1	0.26	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.26
Q2	0.26	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.26
Q3	0.26	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.26
Q4	0.28	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.28
2022 Q1 <sup>(p)</sup>	0.28	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.28
Transactions									
2021 Q1	-0.68	-0.24	-0.24	0.00	0.00	0.00	0.00	0.00	-0.44
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	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.02
2022 Q1 <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							
2021 Q1	0.26	0.01	0.26	0.00	0.26	0.00	0.00
Q2	0.26	0.01	0.26	0.00	0.26	0.00	0.00
Q3	0.26	0.01	0.26	0.00	0.26	0.00	0.00
Q4	0.28	0.01	0.28	0.00	0.28	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.28	0.01	0.28	0.00	0.28	0.00	0.00
Transactions							
2021 Q1	-0.68	-0.24	-0.44	0.00	-0.44	0.00	0.00
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	0.02	0.00	0.02	0.00	0.02	0.00	0.00
2022 Q1 <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)

	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		Loans to euro area non-financial corporations 4			Loans to euro area households 5	MFIs 8	Non-MFIs 9	
	Loans to euro area non-financial corporations 3		Loans to euro area households 4								
Outstanding amounts											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Transactions											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
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	
2022 Q1 <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	Originated by euro area MFIs 5	4	5				
Outstanding amounts									
2021 Q1	57.9	0.4	0.4	2.2	1.6	0.6	53.0	0.0	1.7
Q2	57.5	0.4	0.4	2.1	1.5	0.6	52.6	0.0	1.7
Q3	57.2	0.4	0.4	1.9	1.4	0.7	52.6	0.0	1.7
Q4	56.2	0.3	0.3	1.9	1.4	0.7	52.5	0.0	0.7
2022 Q1 <sup>(p)</sup>	50.9	0.4	0.4	1.9	1.4	0.8	47.0	0.0	0.7
Transactions									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.1	-0.1	0.0	0.0
Q2	-0.4	0.0	0.0	-0.1	-0.1	0.0	-0.3	0.0	0.0
Q3	-0.3	0.0	0.0	-0.2	-0.1	0.0	-0.1	0.0	0.0
Q4	-0.9	-0.1	0.0	0.0	0.0	0.1	0.0	0.0	-0.9
2022 Q1 <sup>(p)</sup>	-5.5	0.0	0.0	0.0	0.0	0.0	-5.5	0.0	0.0

Source: ECB.

#### 7.4.2 Liabilities

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

	Total 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							
2021 Q1	57.9	0.1	5.7	0.0	5.7	0.0	52.1
Q2	57.5	0.1	5.4	0.0	5.4	0.0	52.0
Q3	57.2	0.1	5.3	0.0	5.3	0.0	51.8
Q4	56.2	0.2	5.0	0.0	5.0	0.0	51.1
2022 Q1 <sup>(p)</sup>	50.9	0.2	5.1	0.0	5.1	0.0	45.6
Transactions							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	-0.1
Q2	-0.4	0.0	-0.3	0.0	-0.3	0.0	-0.1
Q3	-0.3	0.0	-0.1	0.0	-0.1	0.0	-0.2
Q4	-0.9	0.0	-0.3	0.0	-0.3	0.0	-0.6
2022 Q1 <sup>(p)</sup>	-5.5	0.0	0.0	0.0	0.0	0.0	-5.5

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 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											
2021 Q1	2.2	1.9	1.6	1.2	0.3	0.3	0.6	0.0	0.6	0.0	0.0
Q2	2.1	1.8	1.5	1.1	0.3	0.3	0.6	0.0	0.6	0.0	0.0
Q3	1.9	1.6	1.4	1.1	0.3	0.3	0.7	0.0	0.7	0.0	0.0
Q4	1.9	1.6	1.4	1.1	0.3	0.3	0.7	0.0	0.7	0.0	0.0
2022 Q1 <sup>(p)</sup>	1.9	1.6	1.4	1.0	0.3	0.3	0.8	0.0	0.8	0.0	0.0
Transactions											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0	0.0
Q2	-0.1	-0.1	-0.1	-0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	-0.2	-0.2	-0.1	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	0.1	0.0	0.0	0.0	0.0
2022 Q1 <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.

## 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									
2021 Q1	343.5	28.8	8.4	137.1	54.5	117.0	1.4	44.5	14.8
Q2	346.7	29.2	8.4	133.5	53.7	118.9	1.4	47.6	16.2
Q3	356.6	29.8	8.0	137.6	57.5	123.1	1.4	47.7	16.9
Q4	382.0	33.4	8.3	148.3	65.9	130.9	1.4	52.7	15.4
2022 Q1 <sup>(p)</sup>	387.1	33.9	10.4	147.6	64.9	131.0	1.3	53.0	20.4
Transactions									
2021 Q1	-1.1	0.5	-0.6	-4.0	-1.9	1.0	0.1	-0.8	2.1
Q2	2.7	0.4	0.0	-4.5	-0.8	1.6	0.1	1.9	3.3
Q3	6.0	0.3	-0.6	2.6	3.0	2.8	-0.1	-0.4	0.8
Q4	24.7	3.5	0.3	10.1	8.4	6.6	-0.1	4.9	-0.4
2022 Q1 <sup>(p)</sup>	4.9	0.3	2.0	-0.9	-1.0	0.4	0.0	-0.7	5.8

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							
2021 Q1	343.5	20.4	293.8	46.1	247.7	11.8	17.5
Q2	346.7	19.0	294.4	45.1	249.3	12.1	21.2
Q3	356.6	19.0	304.9	40.6	264.3	11.6	21.1
Q4	382.0	18.9	329.0	45.6	283.4	12.2	21.9
2022 Q1 <sup>(p)</sup>	387.1	19.5	332.6	52.7	279.9	13.0	22.1
Transactions							
2021 Q1	-1.1	0.1	-2.3	-2.2	-0.1	0.6	0.5
Q2	2.7	-0.5	-0.1	-1.4	1.3	1.0	2.3
Q3	6.0	-0.2	7.3	-2.8	10.1	-0.6	-0.4
Q4	24.7	-0.4	25.7	3.7	22.0	0.6	-1.2
2022 Q1 <sup>(p)</sup>	4.9	0.5	5.2	7.3	-2.2	0.7	-1.5

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											
2021 Q1	137.1	96.2	54.5	29.7	16.6	40.9	117.0	3.7	56.6	10.9	56.6
Q2	133.5	94.5	53.7	29.7	16.0	39.0	118.9	3.7	56.6	10.7	58.6
Q3	137.6	100.9	57.5	31.5	17.6	36.7	123.1	3.8	56.7	10.2	62.7
Q4	148.3	111.1	65.9	40.6	17.4	37.2	130.9	4.1	61.3	10.1	65.4
2022 Q1 <sup>(p)</sup>	147.6	110.2	64.9	40.1	17.2	37.4	131.0	3.9	61.7	10.7	65.4
Transactions											
2021 Q1	-4.0	-2.3	-1.9	-1.1	-0.7	-1.7	1.0	0.0	0.5	-1.2	0.5
Q2	-4.5	-1.8	-0.8	-0.1	-0.5	-2.8	1.6	0.0	-0.1	-0.4	1.7
Q3	2.6	5.4	3.0	1.6	1.7	-2.8	2.8	0.0	0.0	-0.3	2.8
Q4	10.1	10.2	8.4	9.2	-0.2	-0.1	6.6	0.3	4.2	-0.7	2.1
2022 Q1 <sup>(p)</sup>	-0.9	-0.9	-1.0	-0.5	-0.2	0.1	0.4	-0.3	0.7	0.7	0.0

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	4	Originated by euro area MFIs 5					
Outstanding amounts									
2021 Q1	260.62	20.89	4.97	123.58	47.97	82.67	0.15	25.63	7.69
Q2	264.50	21.67	5.02	121.70	46.96	85.23	0.14	26.28	9.48
Q3	274.54	22.68	4.86	125.60	50.40	89.22	0.22	26.61	10.21
Q4	294.75	25.98	4.68	136.66	58.81	94.55	0.22	27.20	10.15
2022 Q1 <sup>(a)</sup>	300.40	26.20	6.78	136.14	57.68	94.45	0.17	27.94	15.49
Transactions									
2021 Q1	-0.98	-0.02	-0.17	-3.22	-2.32	1.85	0.00	-0.15	0.57
Q2	2.81	0.73	0.03	-2.90	-1.01	1.98	-0.02	0.10	2.93
Q3	7.03	0.61	-0.25	2.56	2.69	2.92	0.00	0.01	0.93
Q4	19.81	3.26	-0.19	10.54	8.42	4.39	-0.01	0.90	0.73
2022 Q1 <sup>(a)</sup>	5.55	0.07	2.08	-0.60	-1.16	0.13	0.00	-0.23	6.19

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							
2021 Q1	260.62	19.07	217.43	31.34	186.09	10.04	14.08
Q2	264.50	17.79	218.74	30.27	188.47	10.34	17.63
Q3	274.54	17.78	228.93	27.17	201.76	9.73	18.10
Q4	294.75	17.69	248.79	30.05	218.74	10.35	17.91
2022 Q1 <sup>(a)</sup>	300.40	18.27	252.76	37.96	214.81	11.25	18.12
Transactions							
2021 Q1	-0.98	0.15	-2.21	-1.97	-0.24	0.58	0.50
Q2	2.81	-0.43	0.60	-1.50	2.10	0.08	2.55
Q3	7.03	-0.20	7.75	-1.31	9.07	-0.69	0.16
Q4	19.81	-0.37	21.27	1.57	19.71	0.61	-1.70
2022 Q1 <sup>(a)</sup>	5.55	0.50	5.51	8.12	-2.62	0.90	-1.36

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)

	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		3			MFIs	Non-MFIs	Financial vehicle corporations 10	
			Loans to euro area non-financial corporations 4	Loans to euro area households 5							
Outstanding amounts											
2021 Q1	123.58	87.62	47.97	28.39	14.13	35.96	82.67	1.60	41.41	7.86	39.66
Q2	121.70	86.78	46.96	28.39	13.44	34.92	85.23	1.61	41.53	7.80	42.09
Q3	125.60	92.98	50.40	29.90	14.99	32.62	89.22	1.74	41.79	7.30	45.69
Q4	136.66	103.19	58.81	39.02	14.80	33.46	94.55	1.75	44.49	7.33	48.30
2022 Q1 <sup>(a)</sup>	136.14	102.11	57.68	38.56	14.63	34.03	94.45	1.75	44.77	7.99	47.92
Transactions											
2021 Q1	-3.22	-1.68	-2.32	-1.16	-0.86	-1.54	1.85	0.04	0.15	-1.21	1.66
Q2	-2.90	-0.90	-1.01	-0.09	-0.63	-2.01	1.98	0.01	-0.07	-0.18	2.04
Q3	2.56	5.22	2.69	1.30	1.61	-2.66	2.92	0.08	0.35	-0.21	2.49
Q4	10.54	10.25	8.42	9.23	-0.23	0.29	4.39	-0.01	2.24	-0.61	2.16
2022 Q1 <sup>(a)</sup>	-0.60	-1.12	-1.16	-0.47	-0.17	0.52	0.13	-0.02	0.53	0.72	-0.38

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									
2021 Q1	55.26	2.43	1.76	7.10	5.62	26.55	0.00	13.03	6.14
Q2	57.33	2.47	1.93	7.27	5.81	26.27	0.00	15.52	5.80
Q3	57.14	2.17	1.67	7.38	5.87	26.60	0.00	15.13	5.86
Q4	62.64	2.78	2.27	7.29	5.75	29.07	0.00	19.44	4.07
2022 Q1 <sup>(p)</sup>	62.43	2.71	2.20	7.34	5.77	29.45	0.00	19.03	3.90
Transactions									
2021 Q1	0.52	-0.22	-0.35	0.40	0.26	-0.49	0.00	-0.58	1.42
Q2	2.17	0.04	0.17	0.20	0.18	-0.08	0.00	2.05	-0.05
Q3	-0.58	-0.22	-0.29	0.06	0.04	0.09	0.00	-0.42	-0.08
Q4	5.32	0.61	0.60	-0.10	-0.10	2.24	0.00	3.99	-1.41
2022 Q1 <sup>(p)</sup>	-0.26	-0.08	-0.07	0.04	0.02	0.37	0.00	-0.41	-0.17

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							
2021 Q1	55.26	1.15	51.45	10.70	40.76	0.09	2.57
Q2	57.33	1.04	53.08	12.84	40.25	0.12	3.10
Q3	57.14	1.06	53.38	12.09	41.29	0.15	2.55
Q4	62.64	1.06	58.11	14.50	43.61	0.13	3.34
2022 Q1 <sup>(p)</sup>	62.43	1.07	58.04	14.12	43.92	0.14	3.18
Transactions							
2021 Q1	0.52	-0.05	0.89	0.69	0.20	0.02	-0.34
Q2	2.17	-0.11	1.70	2.09	-0.39	0.06	0.52
Q3	-0.58	0.01	-0.06	-0.81	0.74	0.03	-0.55
Q4	5.32	-0.01	4.87	2.44	2.43	-0.01	0.47
2022 Q1 <sup>(p)</sup>	-0.26	0.00	-0.03	-0.38	0.35	0.01	-0.23

Source: ECB.

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

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

	Securitised loans						Debt securities held				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		Loans to euro area non-financial corporations 4	Loans to euro area households 5			MFIs 9	Non-MFIs 10	Financial vehicle corporations	
		Loans to euro area non-financial corporations 3	Loans to euro area households 4								
Outstanding amounts											
2021 Q1	7.10	5.62	5.62	0.62	2.42	1.48	26.55	1.84	10.57	1.19	14.14
Q2	7.27	5.81	5.81	0.60	2.51	1.46	26.27	1.79	10.57	1.02	13.91
Q3	7.38	5.87	5.87	0.58	2.58	1.51	26.60	1.77	10.38	0.99	14.45
Q4	7.29	5.75	5.75	0.45	2.57	1.54	29.07	2.08	12.24	0.86	14.75
2022 Q1 <sup>(p)</sup>	7.34	5.77	5.77	0.49	2.57	1.57	29.45	1.85	12.36	0.86	15.24
Transactions											
2021 Q1	0.40	0.26	0.26	-0.01	0.13	0.14	-0.49	-0.03	0.44	-0.02	-0.90
Q2	0.20	0.18	0.18	-0.02	0.09	0.02	-0.08	-0.01	0.15	-0.18	-0.21
Q3	0.06	0.04	0.04	-0.03	0.06	0.02	0.09	-0.05	-0.26	-0.04	0.40
Q4	-0.10	-0.10	-0.10	-0.13	0.00	-0.01	2.24	0.31	1.84	-0.13	0.09
2022 Q1 <sup>(p)</sup>	0.04	0.02	0.02	0.03	-0.01	0.02	0.37	-0.24	0.15	-0.02	0.45

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	4	5				
Outstanding amounts									
2021 Q1	27.6	5.4	1.7	6.4	0.9	7.7	1.2	5.8	0.9
Q2	24.9	5.0	1.5	4.6	0.9	7.4	1.3	5.8	0.9
Q3	24.9	5.0	1.5	4.6	1.2	7.3	1.2	5.9	0.9
Q4	24.7	4.6	1.4	4.4	1.3	7.2	1.2	6.0	1.2
2022 Q1 <sup>(p)</sup>	24.3	5.0	1.4	4.1	1.5	7.1	1.1	6.0	1.0
Transactions									
2021 Q1	-0.7	0.8	-0.1	-1.2	0.2	-0.3	0.1	-0.1	0.1
Q2	-2.3	-0.4	-0.2	-1.8	0.0	-0.3	0.1	-0.3	0.4
Q3	-0.4	-0.1	0.0	0.0	0.3	-0.2	-0.1	0.0	0.0
Q4	-0.4	-0.4	-0.1	-0.3	0.1	0.0	-0.1	0.0	0.3
2022 Q1 <sup>(p)</sup>	-0.4	0.3	0.0	-0.3	0.2	-0.1	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							
2021 Q1	27.6	0.2	24.9	4.0	20.9	1.7	0.8
Q2	24.9	0.2	22.6	2.0	20.6	1.6	0.5
Q3	24.9	0.2	22.6	1.3	21.2	1.7	0.5
Q4	24.7	0.1	22.1	1.0	21.1	1.8	0.6
2022 Q1 <sup>(p)</sup>	24.3	0.1	21.8	0.6	21.2	1.6	0.8
Transactions							
2021 Q1	-0.7	0.0	-1.0	-0.9	-0.1	0.0	0.4
Q2	-2.3	0.0	-2.5	-2.0	-0.4	0.9	-0.7
Q3	-0.4	0.0	-0.4	-0.6	0.2	0.0	0.0
Q4	-0.4	0.0	-0.4	-0.3	-0.1	0.0	0.0
2022 Q1 <sup>(p)</sup>	-0.4	0.0	-0.3	-0.4	0.1	-0.2	0.1

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 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											
2021 Q1	6.4	2.9	0.9	0.7	0.0	3.5	7.7	0.3	4.6	1.9	2.8
Q2	4.6	1.9	0.9	0.7	0.0	2.6	7.4	0.3	4.5	1.9	2.6
Q3	4.6	2.1	1.2	1.0	0.0	2.5	7.3	0.3	4.5	1.9	2.5
Q4	4.4	2.1	1.3	1.1	0.0	2.2	7.2	0.3	4.6	1.9	2.3
2022 Q1 <sup>(p)</sup>	4.1	2.3	1.5	1.0	0.0	1.8	7.1	0.3	4.6	1.9	2.2
Transactions											
2021 Q1	-1.2	-0.9	0.2	0.1	0.0	-0.3	-0.3	0.0	-0.1	0.0	-0.2
Q2	-1.8	-1.0	0.0	0.0	0.0	-0.8	-0.3	0.0	-0.1	0.0	-0.2
Q3	0.0	0.2	0.3	0.3	0.0	-0.1	-0.2	0.0	0.0	0.0	-0.1
Q4	-0.3	0.0	0.1	0.0	0.0	-0.3	0.0	0.0	0.2	0.0	-0.1
2022 Q1 <sup>(p)</sup>	-0.3	0.2	0.2	0.0	0.0	-0.4	-0.1	0.0	0.0	0.0	-0.1

Source: ECB.

## 9 MALTA

### 9.1 Aggregated balance sheet of financial vehicle corporations

#### 9.1.1 Assets

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

	Total 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									
2021 Q1	0.9	0.1	0.0	0.0	0.0	0.2	0.2	0.3	0.1
Q2	1.0	0.2	0.0	0.0	0.0	0.2	0.3	0.3	0.1
Q3	1.1	0.1	0.0	0.0	0.0	0.2	0.3	0.3	0.1
Q4	1.1	0.2	0.0	0.0	0.0	0.3	0.3	0.2	0.1
2022 Q1 <sup>(p)</sup>	1.2	0.3	0.0	0.0	0.0	0.3	0.3	0.2	0.1
Transactions									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Source: ECB.

#### 9.1.2 Liabilities

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

	Total 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							
2021 Q1	0.9	0.2	0.3	0.0	0.2	0.5	0.0
Q2	1.0	0.3	0.3	0.0	0.2	0.5	0.0
Q3	1.1	0.2	0.3	0.0	0.2	0.5	0.0
Q4	1.1	0.2	0.3	0.0	0.2	0.6	0.0
2022 Q1 <sup>(p)</sup>	1.2	0.2	0.3	0.1	0.3	0.6	0.0
Transactions							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	0.1	0.1	0.0	0.0	0.0	0.0	0.0
Q3	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Q4	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	0.1	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)

	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											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.2	0.0
Q2	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	0.3	0.0	0.3	0.2	0.0
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.3	0.0	0.3	0.3	0.0
Transactions											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	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
2022 Q1 <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									
2021 Q1	209.6	6.6	5.1	175.0	117.9	18.8	2.5	0.0	6.6
Q2	207.5	1.4	1.2	172.8	119.8	18.4	2.9	0.0	6.7
Q3	194.5	6.2	4.7	160.5	107.5	17.4	2.8	0.5	7.1
Q4	216.6	7.5	6.2	180.9	127.7	17.0	2.8	0.5	7.9
2022 Q1 <sup>(p)</sup>	205.3	7.5	6.2	172.2	120.9	15.2	2.8	0.8	6.9
Transactions									
2021 Q1	-3.8	0.1	-0.2	-1.0	-2.3	-1.6	-0.4	0.0	-1.0
Q2	-3.3	0.0	-0.2	-2.2	-1.8	-0.4	0.4	0.0	-1.0
Q3	-13.4	-0.4	-0.3	-12.3	-8.6	-1.0	-0.1	0.5	-0.1
Q4	21.0	1.3	1.5	20.3	20.3	-0.6	0.0	0.0	0.0
2022 Q1 <sup>(p)</sup>	-9.5	0.0	0.0	-8.5	-6.8	-0.5	0.0	0.3	-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							
2021 Q1	209.6	6.4	187.7	5.7	182.0	0.7	14.8
Q2	207.5	6.5	185.3	6.1	179.2	0.7	15.0
Q3	194.5	4.6	174.9	6.7	168.2	0.7	14.4
Q4	216.6	4.6	196.9	6.9	190.0	0.7	14.5
2022 Q1 <sup>(p)</sup>	205.3	4.6	186.7	6.7	180.0	0.7	13.3
Transactions							
2021 Q1	-3.8	-0.1	-2.6	0.3	-2.9	0.4	-1.4
Q2	-3.3	0.1	-2.3	1.0	-3.3	0.0	-1.0
Q3	-13.4	-1.9	-10.3	0.3	-10.6	0.0	-1.2
Q4	21.0	0.0	21.7	0.4	21.4	0.0	-0.7
2022 Q1 <sup>(p)</sup>	-9.5	-0.1	-8.7	-0.2	-8.5	0.0	-0.8

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											
2021 Q1	175.0	165.2	117.9	0.0	114.0	9.8	18.8	1.2	7.4	1.1	10.3
Q2	172.8	167.3	119.8	0.0	112.7	9.3	18.4	1.2	7.4	1.3	9.9
Q3	160.5	151.2	107.5	0.0	104.2	9.3	17.4	1.1	6.7	1.3	9.6
Q4	180.9	171.4	127.7	17.6	104.4	9.4	17.0	1.1	6.6	1.3	9.3
2022 Q1 <sup>(p)</sup>	172.2	162.6	120.9	17.6	97.7	9.6	15.2	1.0	5.6	0.9	8.5
Transactions											
2021 Q1	-1.0	-2.7	-2.3	0.0	-2.7	1.8	-1.6	0.0	-1.6	0.0	0.0
Q2	-2.2	-1.7	-1.8	0.0	-1.3	-0.5	-0.4	0.0	-0.4	0.0	0.0
Q3	-12.3	-12.3	-8.6	0.0	-8.5	0.0	-1.0	-0.1	-0.7	0.0	-0.2
Q4	20.3	20.2	20.3	17.6	0.2	0.2	-0.6	0.0	-0.4	0.0	-0.3
2022 Q1 <sup>(p)</sup>	-8.5	-8.8	-6.8	0.0	-6.8	0.2	-0.5	0.0	-0.1	0.0	-0.3

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						
Outstanding amounts									
2021 Q1	209.59	6.55	5.11	175.02	117.87	18.85	2.55	0.00	6.62
Q2	207.45	1.44	1.22	172.81	116.06	18.45	2.92	0.00	6.69
Q3	194.54	6.18	4.70	160.52	107.46	17.37	2.85	0.48	7.14
Q4	216.62	7.52	6.20	180.87	127.75	17.01	2.83	0.47	7.93
2022 Q1 <sup>(a)</sup>	205.27	7.49	6.18	172.16	120.91	15.17	2.83	0.76	6.86
Transactions									
2021 Q1	-3.76	0.12	-0.20	-0.95	-2.32	-1.57	-0.40	0.00	-0.95
Q2	-3.28	0.03	-0.15	-2.21	-1.81	-0.44	0.38	0.00	-1.04
Q3	-13.39	-0.40	-0.26	-12.29	-8.60	-0.97	-0.08	0.48	-0.14
Q4	21.04	1.33	1.49	20.34	20.27	-0.61	-0.02	0.00	0.00
2022 Q1 <sup>(a)</sup>	-9.51	-0.01	0.00	-8.55	-6.84	-0.46	0.00	0.28	-0.77

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							
2021 Q1	209.59	6.42	187.66	5.67	181.99	0.66	14.84
Q2	207.45	6.50	185.29	6.12	179.17	0.67	15.00
Q3	194.54	4.59	174.88	6.68	168.20	0.67	14.40
Q4	216.62	4.62	196.87	6.87	190.00	0.68	14.45
2022 Q1 <sup>(a)</sup>	205.27	4.56	186.71	6.71	180.00	0.68	13.32
Transactions							
2021 Q1	-3.76	-0.14	-2.59	0.32	-2.91	0.35	-1.38
Q2	-3.28	0.08	-2.35	0.97	-3.32	0.00	-1.01
Q3	-13.39	-1.91	-10.28	0.28	-10.56	0.00	-1.21
Q4	21.04	0.03	21.75	0.37	21.38	0.01	-0.74
2022 Q1 <sup>(a)</sup>	-9.51	-0.06	-8.65	-0.16	-8.49	0.00	-0.80

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
		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	0.00	114.00						
Outstanding amounts											
2021 Q1	175.02	165.24	117.87	0.00	114.00	9.78	18.85	1.19	7.41	1.06	10.25
Q2	172.81	163.55	116.06	0.00	112.74	9.25	18.45	1.19	7.40	1.30	9.86
Q3	160.52	151.22	107.46	0.00	104.20	9.29	17.37	1.08	6.70	1.28	9.59
Q4	180.87	171.42	127.75	17.58	104.41	9.45	17.01	1.12	6.59	1.29	9.31
2022 Q1 <sup>(a)</sup>	172.16	162.59	120.91	17.58	97.66	9.57	15.17	1.04	5.61	0.94	8.52
Transactions											
2021 Q1	-0.95	-2.72	-2.32	0.00	-2.68	1.77	-1.57	-0.03	-1.59	-0.03	0.05
Q2	-2.21	-1.69	-1.81	0.00	-1.26	-0.52	-0.44	-0.04	-0.39	0.00	-0.01
Q3	-12.29	-12.33	-8.60	0.00	-8.54	0.04	-0.97	-0.13	-0.65	0.00	-0.18
Q4	20.34	20.18	20.27	17.58	0.21	0.16	-0.61	0.01	-0.36	0.00	-0.26
2022 Q1 <sup>(a)</sup>	-8.55	-8.76	-6.84	0.00	-6.75	0.21	-0.46	-0.03	-0.11	-0.02	-0.33

Source: ECB.

## 10 NETHERLANDS

### 10.3 Financial vehicle corporations engaged in synthetic securitisation

#### 10.3.1 Assets

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

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
			Euro area MFIs		Originated by euro area MFIs				
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions									
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

#### 10.3.2 Liabilities

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

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions							
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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
2022 Q1 <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)

	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											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Transactions											
2021 Q1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Source: ECB.

## 10 NETHERLANDS

### 10.4 Other financial vehicle corporations

#### 10.4.1 Assets

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

	Total 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									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	0.0	0.0	0.0	0.0	3.7	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
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions									
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <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							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <sup>(p)</sup>	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Transactions							
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
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
2022 Q1 <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	Originated by MFIs		Originated by non-MFIs 9			MFIs 8	Non-MFIs 10		
			Loans to euro area non-financial corporations 4	Loans to euro area households 5						Financial vehicle corporations	
Outstanding amounts											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	0.0	3.7	3.7	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
2022 Q1 <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											
2021 Q1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Q2	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
2022 Q1 <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)

	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		Loans to euro area non-financial corporations 4			Loans to 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												
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	0.00
2014 Q1	2.54	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2013 Q4	-0.10	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014 Q1	0.00	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

## 12 PORTUGAL

### 12.1 Aggregated balance sheet of financial vehicle corporations

#### 12.1.1 Assets

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

	Total 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									
2021 Q1	21.7	1.0	0.6	19.2	13.2	0.0	1.4	0.0	0.1
Q2	21.4	1.0	0.7	19.0	12.7	0.0	1.3	0.0	0.1
Q3	21.9	1.0	0.7	19.6	13.3	0.0	1.2	0.0	0.1
Q4	20.6	1.0	0.7	18.5	12.1	0.0	1.0	0.0	0.1
2022 Q1 <sup>(p)</sup>	19.9	1.0	0.7	17.9	11.7	0.0	0.9	0.0	0.1
Transactions									
2021 Q1	0.2	0.0	0.0	0.3	-0.4	0.0	-0.1	0.0	0.0
Q2	-0.3	0.0	0.0	-0.1	-0.6	0.0	-0.1	0.0	0.0
Q3	0.4	0.0	0.0	0.6	0.7	0.0	-0.1	0.0	0.0
Q4	-1.2	0.0	0.0	-1.1	-1.2	0.0	-0.1	0.0	0.0
2022 Q1 <sup>(p)</sup>	-0.8	0.0	0.0	-0.6	-0.5	0.0	-0.1	0.0	0.0

Source: ECB.

#### 12.1.2 Liabilities

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

	Total 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							
2021 Q1	21.7	0.0	13.7	0.0	13.7	3.6	4.5
Q2	21.4	0.0	13.2	0.0	13.2	3.5	4.7
Q3	21.9	0.0	13.9	0.0	13.9	3.4	4.5
Q4	20.6	0.0	12.8	0.0	12.8	3.3	4.5
2022 Q1 <sup>(p)</sup>	19.9	0.0	12.1	0.0	12.1	3.2	4.6
Transactions							
2021 Q1	0.2	0.0	-0.5	0.0	-0.5	-0.1	0.8
Q2	-0.3	0.0	-0.4	0.0	-0.4	-0.1	0.2
Q3	0.4	0.0	0.7	0.0	0.7	-0.1	-0.2
Q4	-1.2	0.0	-1.1	0.0	-1.1	-0.1	0.0
2022 Q1 <sup>(p)</sup>	-0.8	0.0	-0.8	0.0	-0.8	-0.1	0.1

Source: ECB.

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

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

	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											
2021 Q1	19.2	18.3	13.2	0.3	12.9	0.8	0.0	0.0	0.0	0.0	
Q2	19.0	18.2	12.7	0.2	12.3	0.8	0.0	0.0	0.0	0.0	
Q3	19.6	18.8	13.3	0.2	13.0	0.8	0.0	0.0	0.0	0.0	
Q4	18.5	17.7	12.1	0.2	11.9	0.8	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	17.9	17.2	11.7	0.2	11.4	0.7	0.0	0.0	0.0	0.0	
Transactions											
2021 Q1	0.3	0.3	-0.4	0.0	-0.4	0.0	0.0	0.0	0.0	0.0	
Q2	-0.1	-0.1	-0.6	0.0	-0.6	0.0	0.0	0.0	0.0	0.0	
Q3	0.6	0.6	0.7	0.0	0.7	0.0	0.0	0.0	0.0	0.0	
Q4	-1.1	-1.1	-1.2	0.0	-1.1	0.0	0.0	0.0	0.0	0.0	
2022 Q1 <sup>(p)</sup>	-0.6	-0.6	-0.5	0.0	-0.5	0.0	0.0	0.0	0.0	0.0	

Source: ECB.

## 12 PORTUGAL

### 12.2 Financial vehicle corporations engaged in traditional securitisation

#### 12.2.1 Assets

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

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
		Euro area MFIs	Originated by euro area MFIs						
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2021 Q1	21.71	0.99	0.64	19.18	13.24	0.00	1.43	0.00	0.11
Q2	21.43	0.99	0.67	19.04	12.65	0.00	1.30	0.00	0.11
Q3	21.86	0.99	0.68	19.61	13.30	0.00	1.16	0.00	0.11
Q4	20.65	0.99	0.68	18.51	12.15	0.00	1.01	0.00	0.13
2022 Q1 <sup>(p)</sup>	19.90	1.00	0.68	17.90	11.66	0.00	0.89	0.00	0.10
Transactions									
2021 Q1	0.19	0.00	0.02	0.34	-0.40	0.00	-0.13	0.00	-0.03
Q2	-0.28	0.00	0.03	-0.14	-0.59	0.00	-0.14	0.00	0.00
Q3	0.43	0.00	0.01	0.57	0.65	0.00	-0.14	0.00	0.00
Q4	-1.21	0.01	0.00	-1.10	-1.16	0.00	-0.14	0.00	0.03
2022 Q1 <sup>(p)</sup>	-0.75	0.01	0.01	-0.61	-0.49	0.00	-0.12	0.00	-0.03

Source: ECB.

#### 12.2.2 Liabilities

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

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to two years	Over two years		
	1	2	3	4	5	6	7
Outstanding amounts							
2021 Q1	21.71	0.01	13.67	0.00	13.67	3.58	4.45
Q2	21.43	0.01	13.24	0.00	13.24	3.51	4.67
Q3	21.86	0.01	13.93	0.00	13.93	3.40	4.52
Q4	20.65	0.01	12.83	0.00	12.83	3.31	4.49
2022 Q1 <sup>(p)</sup>	19.90	0.01	12.08	0.00	12.08	3.22	4.59
Transactions							
2021 Q1	0.19	0.00	-0.50	0.00	-0.50	-0.09	0.77
Q2	-0.28	0.00	-0.43	0.00	-0.43	-0.07	0.22
Q3	0.43	0.00	0.69	0.00	0.69	-0.11	-0.15
Q4	-1.21	0.00	-1.09	0.00	-1.09	-0.09	-0.03
2022 Q1 <sup>(p)</sup>	-0.75	0.00	-0.75	0.00	-0.75	-0.09	0.09

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)

	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											
2021 Q1	19.18	18.34	13.24	0.25	12.87	0.84	0.00	0.00	0.00	0.00	0.00
Q2	19.04	18.22	12.65	0.23	12.31	0.81	0.00	0.00	0.00	0.00	0.00
Q3	19.61	18.82	13.30	0.23	12.97	0.79	0.00	0.00	0.00	0.00	0.00
Q4	18.51	17.75	12.15	0.20	11.86	0.76	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	17.90	17.16	11.66	0.23	11.35	0.73	0.00	0.00	0.00	0.00	0.00
Transactions											
2021 Q1	0.34	0.31	-0.40	0.00	-0.39	0.04	0.00	0.00	0.00	0.00	0.00
Q2	-0.14	-0.12	-0.59	-0.02	-0.56	-0.03	0.00	0.00	0.00	0.00	0.00
Q3	0.57	0.60	0.65	0.00	0.66	-0.02	0.00	0.00	0.00	0.00	0.00
Q4	-1.10	-1.07	-1.16	-0.02	-1.10	-0.03	0.00	0.00	0.00	0.00	0.00
2022 Q1 <sup>(p)</sup>	-0.61	-0.59	-0.49	0.03	-0.51	-0.03	0.00	0.00	0.00	0.00	0.00

Source: ECB.



## 12 PORTUGAL

### 12.3 Financial vehicle corporations engaged in synthetic securitisation

#### 12.3.1 Assets

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

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
		Euro area MFIs	Originated by euro area MFIs						
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <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							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <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		Loans to euro area non-financial corporations	Loans to euro area households			MFIs	Non-MFIs	Financial vehicle corporations	
	1	2	3			4	5				6
Outstanding amounts											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.

## 12 PORTUGAL

### 12.4 Other financial vehicle corporations

#### 12.4.1 Assets

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

	Total	Deposits and loan claims		Securitised loans		Debt securities held	Other securitised assets	Equity and investment fund shares/units	Other assets
		Euro area MFIs	Originated by euro area MFIs						
	1	2	3	4	5	6	7	8	9
Outstanding amounts									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-
Transactions									
2021 Q1	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-
2022 Q1 <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							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-
Transactions							
2021 Q1	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-
2022 Q1 <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									
1	2	3	4	5	6	7	8	9	10	11	
Outstanding amounts											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-
Transactions											
2021 Q1	-	-	-	-	-	-	-	-	-	-	-
Q2	-	-	-	-	-	-	-	-	-	-	-
Q3	-	-	-	-	-	-	-	-	-	-	-
Q4	-	-	-	-	-	-	-	-	-	-	-
2022 Q1 <sup>(p)</sup>	-	-	-	-	-	-	-	-	-	-	-

Source: ECB.