

2.10 Aggregated balance sheet of euro area financial vehicle corporations

2.10.1 Assets

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

	Total	Deposits and loan claims	Securitised loans							Debt securities held	Other securitised assets	Equity and investment fund shares	Other assets
			Total	Originated in euro area				Originated outside euro area					
				MFIs	Financial corporations other than MFIs	Non-financial corporations	General government						
									Remaining on the MFI balance sheet ¹⁾				
1	2	3	4	5	6	7	8	9	10	11	12	13	
Outstanding amounts													
2021 Q1	2,127.7	176.5	1,276.0	981.0	466.4	189.6	15.2	0.1	90.1	401.3	102.9	81.4	89.6
Q2	2,140.2	187.9	1,252.9	962.7	450.0	188.7	16.9	0.1	88.2	416.0	106.7	84.4	87.2
Q3	2,137.5	179.9	1,253.8	959.1	434.8	189.4	18.0	0.1	87.2	429.6	106.7	82.8	84.9
Q4	2,224.1	189.6	1,296.6	991.9	438.1	194.5	21.6	0.1	88.6	458.3	115.8	86.7	77.1
2022 Q1	2,207.9	186.7	1,276.7	976.9	444.4	190.7	21.7	0.1	87.3	465.7	110.9	82.5	85.4
Transactions													
2021 Q1	-1.4	3.3	-16.6	-15.5	-	0.1	-1.4	0.0	0.2	5.7	2.4	-1.1	4.8
Q2	9.2	16.4	-27.7	-23.6	-	-1.3	-0.4	0.0	-2.4	14.2	4.5	1.3	0.5
Q3	-10.4	-14.3	-3.1	-1.9	-	1.7	-0.3	0.0	-2.5	12.6	0.1	-2.1	-3.5
Q4	70.3	9.4	33.2	27.9	-	2.0	3.4	0.0	-0.1	26.4	9.2	3.4	-11.3
2022 Q1	-14.2	-3.9	-19.4	-14.4	-	-4.8	0.3	0.0	-0.5	11.0	-4.3	-5.9	8.4

Source: ECB.

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

2.10.2 Liabilities

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

	Total	Loans and deposits received	Debt securities issued			Capital and reserves	Other liabilities
			Total	Up to 2 years	Over 2 years		
1	2	3	4	5	6	7	
Outstanding amounts							
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	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	-14.2	0.5	-1.6	9.0	-10.7	0.7	-13.8

Source: ECB.

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

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

	Securitized loans originated by euro area MFIs							Debt securities held					
	Total	Euro area borrowing sector					Non-euro area borrowing sector	Total	Euro area residents			Non-euro area residents	
		Households	Non-financial corporations	MFIs	Financial corporations other than MFIs	General government			Total	MFIs	Non-MFIs		
													Financial vehicle corporations
1	2	3	4	5	6	7	8	9	10	11	12	13	
Outstanding amounts													
2021 Q1	981.0	675.3	264.2	16.0	10.3	2.9	12.2	401.3	238.9	12.6	226.3	51.4	162.4
Q2	962.7	664.4	253.5	20.1	10.5	2.9	11.4	416.0	243.7	12.4	231.3	51.8	172.4
Q3	959.1	663.9	254.5	16.2	10.5	2.9	11.1	429.6	249.3	12.3	237.0	51.0	180.3
Q4	991.9	660.3	285.4	19.9	12.9	3.0	10.4	458.3	269.3	12.4	256.9	57.2	189.0
2022 Q1	976.9	648.0	280.8	21.5	12.7	2.9	10.9	465.7	277.5	11.6	265.9	59.3	188.2
Transactions													
2021 Q1	-15.5	-14.0	-1.3	0.0	-0.4	-0.1	0.3	5.7	5.3	-0.2	5.4	-1.5	0.4
Q2	-23.6	-11.6	-11.6	0.4	0.0	0.0	-0.8	14.2	4.3	-0.1	4.5	-0.1	9.9
Q3	-1.9	-1.8	0.6	-0.4	0.1	0.0	-0.4	12.6	5.7	-0.2	5.9	-0.6	6.9
Q4	27.9	-2.3	24.6	3.7	2.6	0.1	-0.8	26.4	18.5	0.1	18.4	5.3	7.9
2022 Q1	-14.4	-11.8	-4.4	1.6	-0.2	-0.1	0.5	11.0	11.5	-0.6	12.1	2.6	-0.6

Source: ECB.