

L.127 Issuers of Asset-Backed Securities (ABS)

Billions of dollars; amounts outstanding end of period, not seasonally adjusted

		2018	2019	2020	2019		2020					
					Q3	Q4	Q1	Q2	Q3		Q4	
1	FL674090005	Total financial assets	1148.9	1206.6	1236.3	1191.7	1206.6	1244.6	1234.6	1234.2	1236.3	1
2	FL674022005	Debt securities	20.4	33.0	30.3	29.1	33.0	32.0	30.6	29.5	30.3	2
3	FL673061103	Treasury securities	20.4	33.0	30.3	29.1	33.0	32.0	30.6	29.5	30.3	3
4	FL673061703	Agency- and GSE-backed securities (1)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	4
5	FL674023005	Loans	1008.5	1046.7	1059.9	1039.9	1046.7	1077.5	1066.0	1064.0	1059.9	5
6	FL673069005	Other loans and advances (2)	151.8	188.3	221.0	175.6	188.3	197.9	202.4	211.2	221.0	6
7	FL673065005	Mortgages (3)	851.2	855.3	837.0	860.8	855.3	876.8	861.1	850.6	837.0	7
8	FL673065105	One-to-four-family residential	467.6	451.8	413.5	469.7	451.8	459.5	446.7	433.8	413.5	8
9	FL673065405	Multifamily residential	43.8	46.3	50.9	42.7	46.3	52.4	52.6	51.8	50.9	9
10	FL673065505	Commercial	339.8	357.2	372.7	348.3	357.2	365.0	361.8	365.0	372.7	10
11	FL673066000	Consumer credit	5.5	3.1	1.9	3.5	3.1	2.8	2.5	2.2	1.9	11
12	FL673070003	Trade credit	33.9	34.6	34.8	32.5	34.6	36.9	35.5	32.6	34.8	12
13	FL673090543	Miscellaneous assets (funding agreements) (4)	86.0	92.3	111.3	90.2	92.3	98.1	102.5	108.0	111.3	13
14	FL674122005	Total liabilities	1148.9	1206.6	1236.3	1191.7	1206.6	1244.6	1234.6	1234.2	1236.3	14
15	FL674122005	Debt securities	1148.9	1206.6	1236.3	1191.7	1206.6	1244.6	1234.6	1234.2	1236.3	15
16	FL673169105	Commercial paper	80.9	75.9	86.8	79.7	75.9	80.7	86.7	87.8	86.8	16
17	FL673163005	Corporate bonds (net) (5)	1068.0	1130.7	1149.5	1112.0	1130.7	1163.9	1147.9	1146.4	1149.5	17
Memo:												
Securitized assets not included above												
18	FL675013263	Consumer leases (6)	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	18
19	FL643065045	REIT assets (7)	122.8	152.0	141.7	138.2	152.0	131.8	137.7	141.3	141.7	19
Securitized liabilities not included above												
20	FL763169103	Commercial paper (8)	87.5	68.4	95.0	68.7	68.4	80.0	84.5	89.5	95.0	20

(1) Agency- and GSE-backed mortgage pool securities backing privately issued CMOs.

(2) Includes loans backing domestically-issued collateralized loan obligation (CLO) securities; loans backing U.S. CLO securities issued outside the U.S. are shown in line 15 of table L.133.

(3) Mortgages backing privately issued pool securities and privately issued CMOs.

(4) Funding agreements with life insurance companies.

(5) Liabilities net of assets.

(6) Receivables from operating leases, such as consumer automobile leases, are booked as current income when payments are received and are not included in financial assets (or household liabilities).

The leased automobile is a nonfinancial asset.

(7) Included on table L.129.

(8) Included on table L.111 line 44.