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

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

			2021	2022	2023 -	2022		2023 —				
						Q3	Q4	Q1	Q2	Q3	Q4	
1	FL674090005	Total financial assets	1388.3	1469.4	1505.7	1472.5	1469.4	1483.8	1487.3	1498.3	1505.7	1
2	FL674022005	Debt securities	31.9	36.4	31.4	36.3	36.4	36.4	34.5	33.2	31.4	2
3	FL673061103	Treasury securities	31.9	36.4	31.4	36.3	36.4	36.4	34.5	33.2	31.4	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	1162.8	1217.3	1245.1	1226.4	1217.3	1231.8	1233.1	1240.5	1245.1	5
6	FL673069005	Other loans and advances (2)	272.3	314.4	305.6	307.9	314.4	316.5	317.5	312.2	305.6	6
7	FL673065005	Mortgages (3)	889.2	900.0	923.5	916.2	900.0	912.3	912.6	924.4	923.5	7
8	FL673065105	One-to-four-family residential	412.2	423.5	432.9	427.2	423.5	426.9	428.6	431.5	432.9	8
9	FL673065405	Multifamily residential	64.0	58.9	66.7	66.9	58.9	65.9	65.5	67.1	66.7	9
10	FL673065505	Commercial	413.0	417.6	423.9	422.1	417.6	419.5	418.5	425.8	423.9	10
11	FL673066000	Consumer credit	1.4	3.0	16.0	2.3	3.0	3.0	3.0	3.8	16.0	11
12	FL673070003	Trade credit	38.2	41.9	45.7	38.6	41.9	39.8	41.4	42.3	45.7	12
13	FL673090543	Miscellaneous assets (funding agreements) (4)	155.4	173.7	183.5	171.3	173.7	175.8	178.3	182.3	183.5	13
14	FL674122005	Total liabilities	1388.3	1469.4	1505.7	1472.5	1469.4	1483.8	1487.3	1498.3	1505.7	14
15	FL674122005	Debt securities	1388.3	1469.4	1505.7	1472.5	1469.4	1483.8	1487.3	1498.3	1505.7	15
16	FL673169105	Commercial paper	131.9	197.0	139.1	200.0	197.0	187.0	188.7	167.9	139.1	16
17	FL673163005	Corporate bonds (net) (5)	1256.4	1272.4	1366.6	1272.5	1272.4	1296.7	1298.5	1330.3	1366.6	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	Mortgage REIT assets (7)	158.1	160.4	154.5	163.5	160.4	160.1	155.4	151.3	154.5	19
		Securitized liabilities not included above										
20	FL763169103	Commercial paper (8)	120.1	196.0	202.3	163.2	196.0	177.7	193.3	198.3	202.3	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 recorded 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 47.