

**MNB Decree No. 7/2010. (IV. 16.)
of the Governor of the Magyar Nemzeti Bank
amending MNB Decree No. 32/2009. (XII. 1.)
on the scope of information to be supplied for the central bank
information system, on the scope of data suppliers and
on the method and deadline of data supply**

In exercise of my powers under Article 60 (1) h) of Act LVIII of 2001 on the Magyar Nemzeti Bank I hereby decree the following:

Article 1 Annex 1 of MNB Decree No. 32/2009. (XII. 1.) on the scope of information to be supplied for the central bank information system, on the scope of data suppliers and on the method and deadline of data supply (hereinafter the Decree) shall be amended in accordance with *Annex 1*.

Article 2 Annex 2 of the Decree shall be amended in accordance with a new *Annex 2*.

Article 3 Annex 3 of the Decree shall be amended in accordance with a new *Annex 3*.

Article 4 This Decree shall enter into force on the 8th day following its promulgation and shall be repealed on the day following the day on which this Decree enters into force.

András Simor m.p.
Governor of the Magyar Nemzeti Bank

Annex 1 to MNB Decree No. 7/2010. (IV. 16.)

The following row shall be added to the table under Point I. of Annex 1 of the Decree after the row of the AL1 data supply.

AL2	Daily Report on cash-flow data	designated banks, specialised credit institutions and EEA branches of the like	based on individual order, daily	electronically (EBEAD)	12 a.m. on the reference day	MNB Statistics
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Annex 2 to MNB Decree No. 7/2010. (IV. 16.)

The following tables and completion instructions shall be added under Point II. of Annex 2 of the Decree after the completion instructions for the Daily Report on the gross book value of certain receivables and liabilities (MNB identification code: AL1).

Table 1 CASHFLOW
Daily report on cashflow data

in millions of HUF

MNS No.	HFS line code	Description	Day 1	Day 2	Day 3	Day 4	Day 5	Day 6	Day 7	Day 8	Day 9	Day 10	Day 11	Day 12	Day 13	Day 14	Day 15	Day 16	Day 17	Day 18	Day 19	Day 20	Day 21	Day 22	Day 23	Day 24	Day 25	Day 26	Day 27	Day 28	Day 29	Day 30	Day 31					
			a	b	c	d	e	f	g	h	i	j	k	l	m	n	o	p	q	r	s	t	u	v	w	x	y	aa	ab	ac	ad	ae	af	ag				
155	CASHFLOW7013	USD																																				
156	CASHFLOW7014	CHF																																				
157	CASHFLOW7015	Other currency Securities being eligible for repurchase transactions or loan with the central bank of Hungary																																				
159	CASHFLOW702	Stand-by credit facilities																																				
160	CASHFLOW703	From parent bank																																				
161	CASHFLOW7031	From which maturing within 30 days																																				
162	CASHFLOW7032	Not from the parent banks																																				
163	CASHFLOW70321	From which maturing within 30 days																																				
164	CASHFLOW704	Deviation from the recommended balance of MNB reserve account																																				
165	CASHFLOW705	Difference between the settlement account balance and the minimum reserve requirement to be maintained during the month																																				
166	CASHFLOW706	Large exposures																																				
167	CASHFLOW7061	HUF																																				
168	CASHFLOW7062	EUR																																				
169	CASHFLOW7063	USD																																				
170	CASHFLOW7064	CHF																																				
171	CASHFLOW7065	Other currency																																				
172	CASHFLOW707	Cash-flows related to own debt securities																																				
173	CASHFLOW7071	HUF																																				
174	CASHFLOW7072	EUR																																				
175	CASHFLOW7073	USD																																				
176	CASHFLOW7074	CHF																																				
177	CASHFLOW7075	Other currency																																				
178	CASHFLOW708	Municipal bonds (on collateral value) from the securities being eligible for repurchase transactions or loan with the central bank of Hungary																																				

MNB identification code: **AL2**

Completion instructions for the report

Daily cash-flow report

I. General instructions

1. The MNB shall notify designated data suppliers concerning their data supply obligation in writing. Data suppliers are required to comply with disclosure requirements on a daily basis, from the day the order is executed until the day withdrawn.
2. The data supply contains all cash-flows, in and out, broken down according to currency type on a daily basis, covering the following 30-day period, under the contracts concluded by the data supplier in his own name and on his own account up to the time of closing of the day preceding the day of data supply. The data supply shall not contain proposed future transactions not yet concluded.
3. Cash inflows coming in are marked with a positive sign, and cash outflows are to be marked with a negative sign.
4. The data supply covers only the items that have been taken into consideration for the Treasury's liquidity position, excluding the cash flows tied to customer placements and deposits, other than the repurchase agreements and large deposits described in chapter II. Accordingly, when filling out the form, the (sales) transactions concluded on behalf of clients, including the deals to hedge these sales type transactions shall be ignored. If the data supplier's information system contains no such facilities, the both of client item(s) and adverse item(s) for hedging has to be reported producing closed positions.
5. Cash-flow items shall not contain the cash flows – in and out – under contracts with subsidiaries during the following thirty-day period (not including the transactions concluded with fund management companies). However, the cash flows connected to transactions with the parent company and its affiliates (other than the data supplier's subsidiaries) are to be reported.
6. On days following holidays, the items where the maturity date falls on a holiday shall be indicated in the cash-flow for the day of reporting as well.
7. In connection with items denominated in foreign currencies, the central MNB rate in effect on the day preceding the day of data supply shall be applied as the conversion rate.

II. Detailed instructions for filling out the tables

Day 1 indicated in the first column of the tables shall mean the day of compliance with data reporting requirements.

In the columns only the cash inflows and outflows executed on a given day are to be indicated, not cumulative figures.

Table 01: CASHFLOW

This table shall contain the following items:

a) Interbank loans and liabilities: In these rows the interbank loans and deposits granted by the data supplier, deposits placed at the central bank of Hungary and deposits placed with the data supplier under contracts should be indicated, where the value date falls on the day of data reporting or within the subsequent 29-day period. These rows shall also contain the items set to mature during this period, as well as interest settlements.

b) MNB bills: this row is shown only in tables containing forint-base cash-flow items (Cashflow102) and in the aggregate cash-flow (Cashflow 602) section. It shall also indicate two-week MNB bills on the value day of purchase and maturity.

c) Active and passive repo: these rows shall indicate the movements of funds in both directions on the contract value date and expiry date under interbank and client repurchase agreements. Collateralised repos and title transfer repurchase agreements, both have to be indicated. (Negative and positive figures may be shown in repo and reverse repo rows, depending on whether the funds are coming in or going out.) Furthermore, indicate here the amount of O/N or longer term collateralised loans with the MNB at the time of expiry or cash inflows at the beginning of the transaction.

d) Securities: All cash flows tied to held-for-trading and to investment portfolios are to be indicated. This row contains the movements of cash flows related to buying and selling securities, principal and interest payments. Movements of funds tied to MNB bonds and to securities of own issue need not be indicated.

e) Large deposits: Placements of funds over 5 billion forints on a single account of each client separately, including matured deposits (with the appropriate sign) should be indicated here. Related interest payment obligations need not be indicated.

f) Spot transactions: Cash-flow items related to spot currency transactions concluded but not yet accounted should be reported here. Cash flows to and from FX cashiers need not be reported.

g) FX swaps: The cash flows originating from FX swap transactions, including the spot legs which are still open and the forward legs as well, should be reported here. Cash flows denominated in foreign currencies shall be reported on the central MNB rate in effect on the day preceding the day of data supply, that is to say the forward legs have to be evaluated on a daily basis.

h) Interest rate swaps and cross currency swaps: principal and interest payments arising from FRA, interest-rate swap and cross-currency swap transactions.

i) Outright FX forward transactions: payments related to forward foreign-exchange transactions.

j) Portfolio Gap: last row of the table filled out in the given currency, showing the daily cash flows in both directions.

k) Nostro accounts: Balances of the nostro accounts at subsidiaries need not be included.

l) Securities being eligible for repurchase transactions or loan with the central bank of Hungary: The collateral value of securities that can be offered in the course of MNB monetary policy transactions should be indicated at this row. The type of collateral

and the value at which they are accepted are shown in the technical guidelines (point 15 of Annex 3), published on the official MNB website. The values shown in this row shall not cover the stocks blocked on behalf of partners other than the MNB, nor the securities blocked on behalf of the MNB in collateral for O/N transaction. The securities blocked on behalf of the MNB for covering cash-flows for payment and settlement, left unclaimed are to be shown here.

The first column is to indicate the acceptance value of the collateral available on the day of data reporting (taking into account the changes which are set to occur as contracted on the given day), and enter in the other columns the changes (e.g. securities released upon the expiry of repos, maturity of securities).

m) Stand-by credit facilities: Only irrevocable, undrawn credit lines have to be indicated.

n) Deviation from the recommended balance of MNB reserve account: with a view to calculating the deviation from the recommended balance it is necessary to determine the average balance that should be maintained during the time remaining from the reserve period relying on the accounts held in the course of the reserve period up to this point in time, in order for the data supplier to comply with minimum reserve requirements. This average balance is to be compared to the closing balance of the settlement account preceding the time of disclosure. The related correlation is shown in the technical guidelines (point 9 of Annex 3), published on the official MNB website.

o) Difference between the settlement account balance and the minimum reserve requirement to be maintained during the month: the related correlation is shown in the technical guidelines (point 9 of Annex 3), published on the official MNB website.

p) Large exposures: Loans over 5 billion forints to individual clients scheduled to take place within the following thirty-day period are to be shown separately for each type of currency, including expired credit agreements (with the appropriate sign). Interest income related need not be indicated.

q) Cash-flows related to own debt securities: Here the payment of principal and interest made on the day of data disclosure or within the subsequent 29-day period in connection with own debt securities should be indicated.

r) Municipal bonds (on collateral value) from the securities being eligible for repurchase transactions or loan with the central bank of Hungary: This row shall contain municipal bonds from among the "Securities for repo with MNB" at the acceptance value offered by the MNB.

Table 02: ACASHFLOW

This table shall contain the cash flows related to transactions with the parent company and its affiliates (other than the data supplier's subsidiaries), according to the instructions pertaining to the relevant rows of Table 01.

Annex 3 to MNB Decree No. 7/2010. (IV.16.)

Annex 3 of the Decree shall be supplemented with the following Point 15.

'15. Range and adjusted market value of collateral eligible for the MNB's operations'