



Securities issued by Hungarian residents and breakdown by holding sector

2020. October



Securities issued



Holding sectors



Time series



Government securities



Stock of holding sector securities



Other information

End of month values of major key indicators (Bn HUF)

Central government securities

34,206 +1.82%

(Previous month = 100%)



Mortgage bonds

1,676 +1.73%

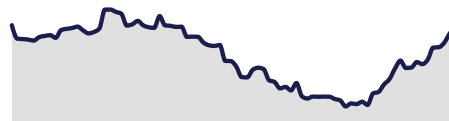
(Previous month = 100%)



Other bonds

2,734 +4.51%

(Previous month = 100%)



Investment fund shares

7,713 +1.09%

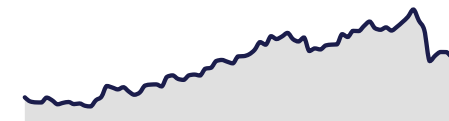
(Previous month = 100%)



Quoted shares

6,279 -1.19%

(Previous month = 100%)





Press release

Developments in outstanding amount of securities by types of security

The stocks of securities issued by the central government rose by HUF 611 billion in October. Within total holdings, the end-of-month stock of bonds not classified into government securities amounted to HUF 64 billion. Five new series were issued in the market of *long-term forint-denominated* government securities in October, amounting to HUF 143 billion. One security matured in the amount of HUF 48 billion. At the auctions, tap issues amounted to HUF 637 billion and redemptions to HUF 78 billion at nominal value. The balance of sales and redemptions of bonds issued to households, sold outside of auctions, resulted in an increase in total amounts of HUF 118 billion. In the market of *short-term forint-denominated* government securities, new and tap issues of discount Treasury bills amounted to HUF 78 billion and maturities to HUF 157 billion. The stock of interest-bearing instruments (securities issued to households) fell by HUF 67 billion. Yields on forint-denominated government securities fell. Here, price changes amounted to HUF 106 billion. There were no new issues or maturities in the market of *foreign currency-denominated* government securities, and one foreign currency-denominated bond was partially redeemed in the amount of HUF 25 billion. Price and exchange rate changes contributed HUF 9 billion and HUF 70 billion, respectively, to the value of securities outstanding.

The market value of mortgage bonds issued by resident credit institutions rose by HUF 29 billion during the month under review. In October, tap issues amounted to HUF 30 billion, and there were no maturities or redemptions. Several mortgage bonds paid interest during the month. The stock of forint-denominated mortgage bonds amounted to HUF 1,669 billion and that of foreign currency-denominated mortgage bonds to HUF 7 billion at the end of October.

The market value of other bonds, issued by other sectors than central government, rose by HUF 118 billion in the month. The stock of bonds issued by credit institutions was HUF 1,297 billion and that of bonds issued by other sectors was HUF 1,437 billion at the end of the month. In October, the total amount of new issues was HUF 348 billion and that of maturities was HUF 241 billion. Price changes reduced the value of securities outstanding by HUF 1 billion and exchange rate changes raised it by HUF 13 billion.

In October, the market value of mutual fund shares issued by Hungarian residents increased by HUF 83 billion. Shares issued by money market funds amounted to HUF 56 billion and those issued by other funds to HUF 7,657 billion at the end of the period. New issues and maturities amounted to HUF 11 billion and HUF 1 billion, respectively, in the reference month. Price changes reduced the value of securities outstanding by HUF 29 billion and exchange rate changes raised it by HUF 11 billion.

The stock of quoted shares issued by resident companies fell by HUF 76 billion in the month. As regards the outstanding stocks, shares issued by credit institutions, non-financial corporations and the other sectors amounted to HUF 2,934 billion, HUF 3,291 billion and HUF 54 billion, respectively, at the end of October. Prices of blue chips mostly declined, and market capitalisation fell by over 1 percent relative to the previous month. Price changes reduced the value of securities outstanding by HUF 78 billion.

Securities holdings in a breakdown by holding sector

Within the increase in stocks of securities held by non-residents due to transactions, holdings of securities issued by the government sector rose by HUF 57 billion, mainly reflecting an increase in total holdings of long-term forint-denominated government securities. Non-residents also increased their stocks of other bonds and mutual fund shares by HUF 81 billion and HUF 2 billion, respectively. By contrast, there was a HUF 4 billion decline in the sector's holdings of quoted shares.

In October, credit institutions' securities holdings rose by HUF 152 billion due to transactions. Here, their stocks of securities issued by the government sector as well as of other bonds and mutual fund shares rose by HUF 52 billion, HUF 102 billion, HUF 12 billion, respectively. By contrast, the stock of holdings of mortgage bonds and quoted shares fell by HUF 12 billion and HUF 1 billion, respectively.

The stock of securities held by households (including non-profit institutions serving households) rose by HUF 80 billion due to transactions in the period under review. Within this, households increased their stock of government securities by HUF 60 billion. Here, the sector's holdings of long-term forint and foreign currency-denominated government securities rose by HUF 120 billion and HUF 6 billion, respectively. Holdings of short-term forint-denominated government securities fell by HUF 66 billion. Households also raised their stocks of mutual fund shares by HUF 26 billion. Holdings of other bonds fell by HUF 2 billion. The stock of securities held by non-profit institutions serving households fell in the month.

Within the distribution of stocks of central government securities recorded at market value, the stocks of securities held by *financial corporations*, *non-residents*, and *non-financial corporations* rose by HUF 394 billion, HUF 157 billion and HUF 8 billion, respectively, in October. By contrast, the *government sector's* holdings declined by HUF 8 billion. Combined holdings of *households* and *non-profit institutions serving households* increased by HUF 60 billion in October.





Outstanding amount of securities by main type of securities

Text information

Filter

Date

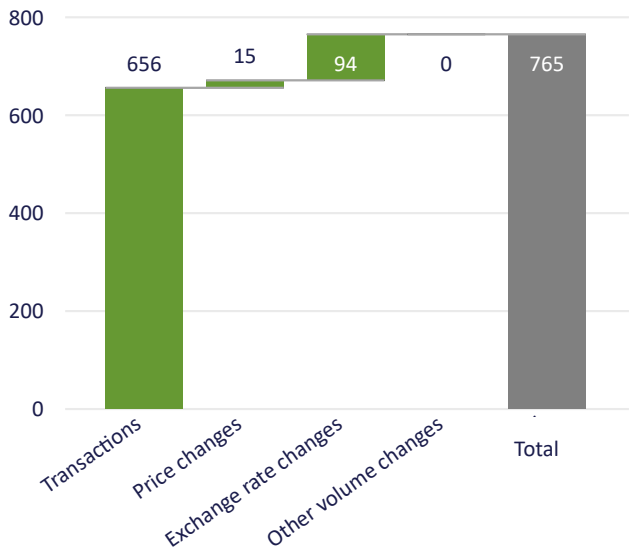
Holding sector

2020. October

All

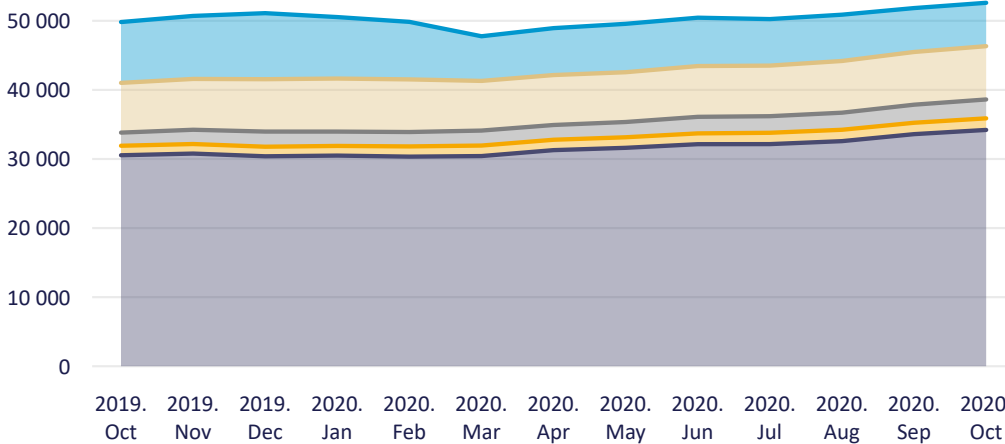
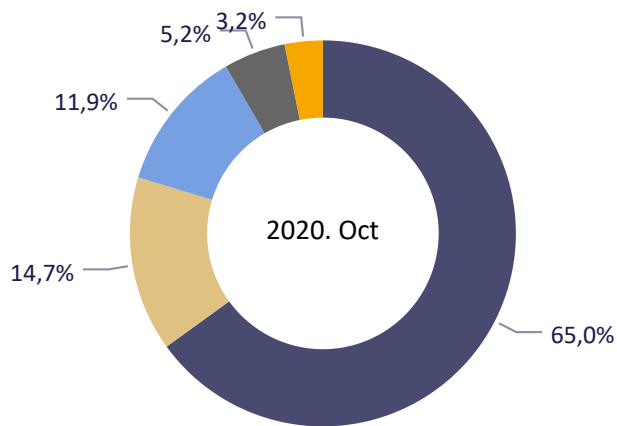


All securities, components of volume changes (Bn HUF)



Securities stock (Bn HUF)

Security type ● Government securities ● Mortgage bonds ● Other bonds ● Investment fund shares ● Quoted shares



Outstanding amount of securities and components of changes, at market value (Bn HUF)

Security	Opening positions	Transactions	Price changes	FX changes	Other volume changes	Closing positions	Ratio	Volume changes total	Change %
Total security	51 844	656	15	94	0	52 609	100,0%	765	1,45%
Debt securities	37 859	553	122	82	0	38 617	73,4%	758	1,96%
Government securities	33 595	427	115	70	0	34 206	65,0%	611	1,79%
Mortgage bonds	1 647	20	8	0	0	1 676	3,2%	29	1,70%
Other bonds	2 616	106	-1	13	0	2 734	5,2%	118	4,32%
Equity securities	13 985	103	-107	12	0	13 992	26,6%	7	0,05%
Investment fund shares	7 630	101	-29	11	0	7 713	14,7%	83	1,08%
Quoted shares	6 355	2	-78	0	0	6 279	11,9%	-76	-1,21%





Outstanding amount of securities by holding sector

Text information

Filter

Date

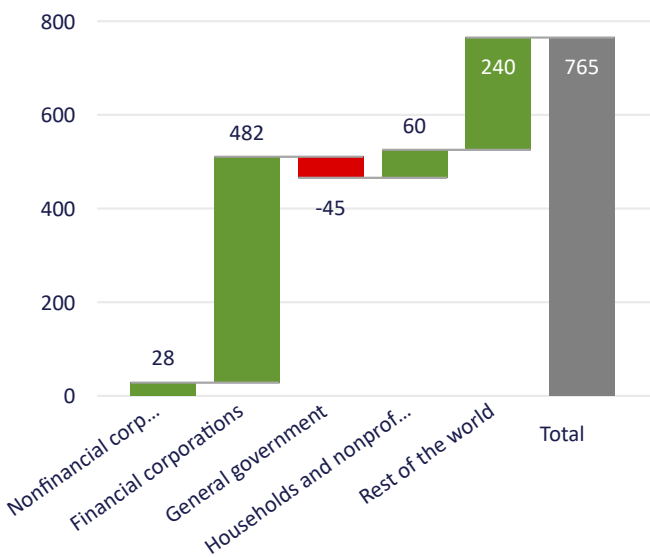
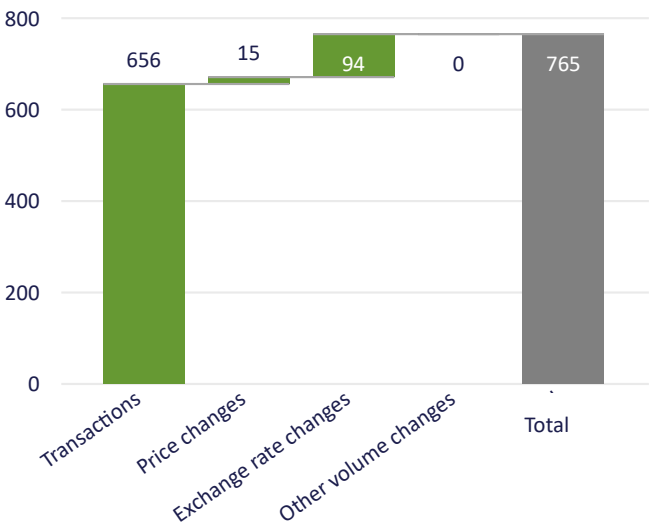
Security type

2020. October

All

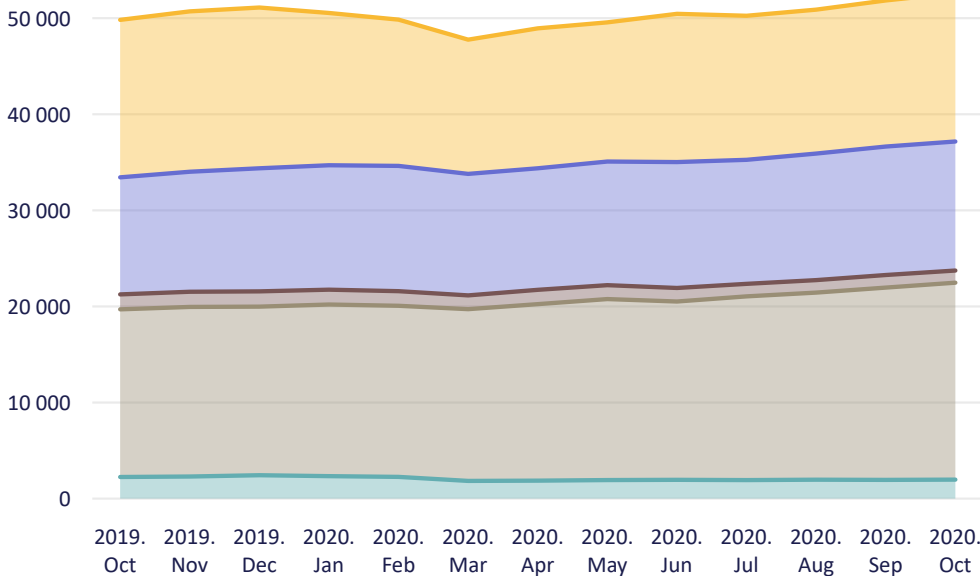
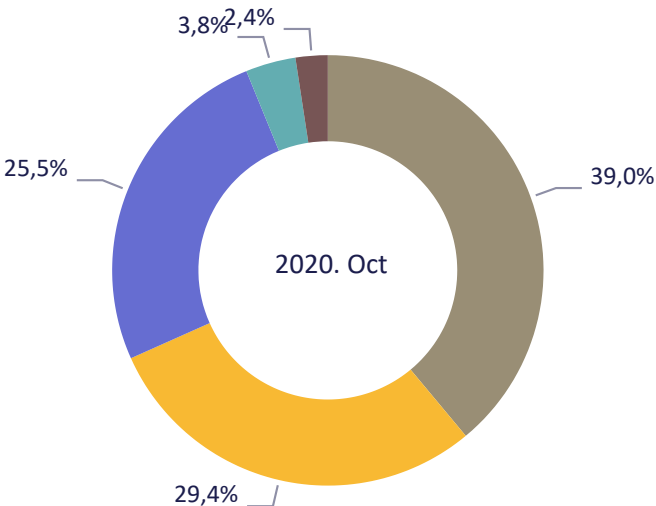


All securities, components of volume changes (Bn HUF)



Securities stock (Bn HUF)

Sector Nonfinancial corporations Financial corporations General government Households and no... Rest of the world



Holdings of securities components of changes by holding sector, at market value (Bn HUF)

Security	Opening positions	Transactions	Price changes	FX changes	Other volume changes	Closing positions	Sector ratio	Volume changes total	Change %
Total security	51 844	656	15	94	0	52 609	100,0%	765	1,45%
Nonfinancial corporations	1 950	30	-4	2	0	1 978	3,8%	28	1,43%
Financial corporations	20 011	415	57	10	0	20 494	39,0%	482	2,35%
General government	1 310	-5	-40	0	0	1 265	2,4%	-45	-3,55%
Households and nonprofit institutions	13 368	80	-31	10	0	13 428	25,5%	60	0,44%
Rest of the world	15 204	136	32	72	0	15 443	29,4%	240	1,55%



Components of volume changes of securities

Security type filter

Holding sector filter

Government securities

Mortgage bonds

Other bonds

Investment fund shares

Quoted shares

Nonfinancial corporations

Financial corporations

General government

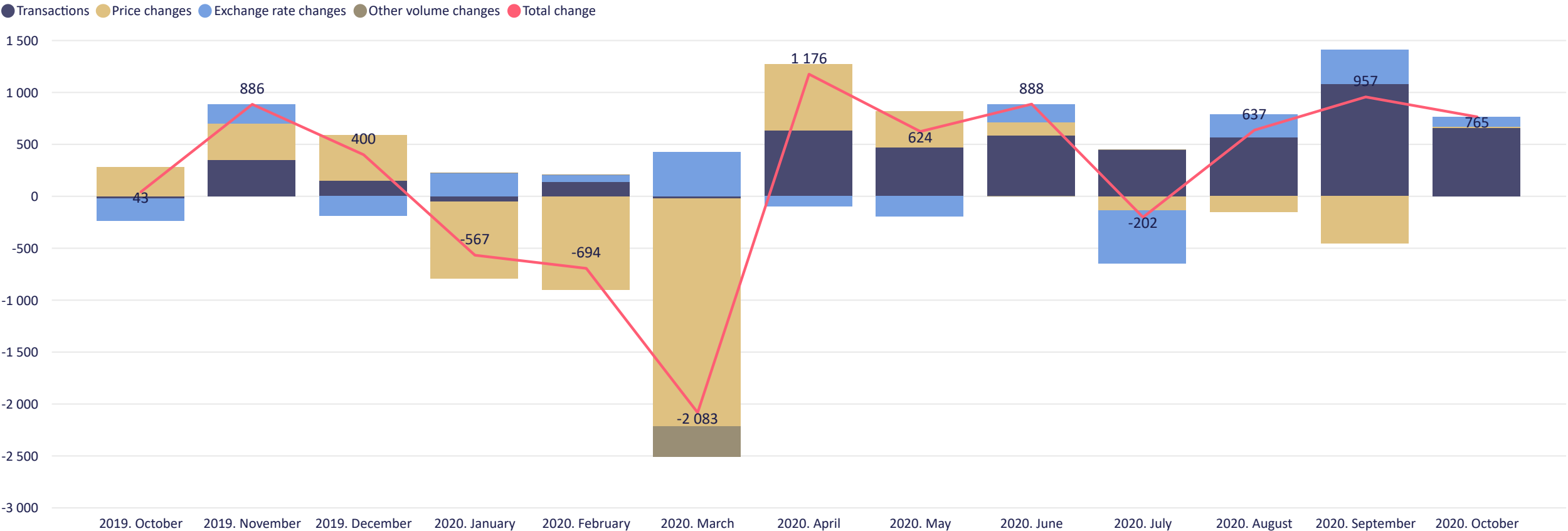
Households and nonprofit institutions

Rest of the world

Components of volume changes (Bn HUF)

Monthly breakdown

Yearly breakdown





Securities issued by Hungarian residents and breakdown by holding sector - 2020. October

Trend of month-end stock of outstanding amount and transactions of securities issued by central government

Filter

2019. Oct - 2020. Oct

Holding sector

All



Total (Bn HUF)

34,206 +1.82%

(Previous month= 100%)

Forint, long-term (Bn HUF)

26,429 +1.83%

(Previous month= 100%)

Forint, short-term (Bn HUF)

1,846 -10.30%

(Previous month= 100%)

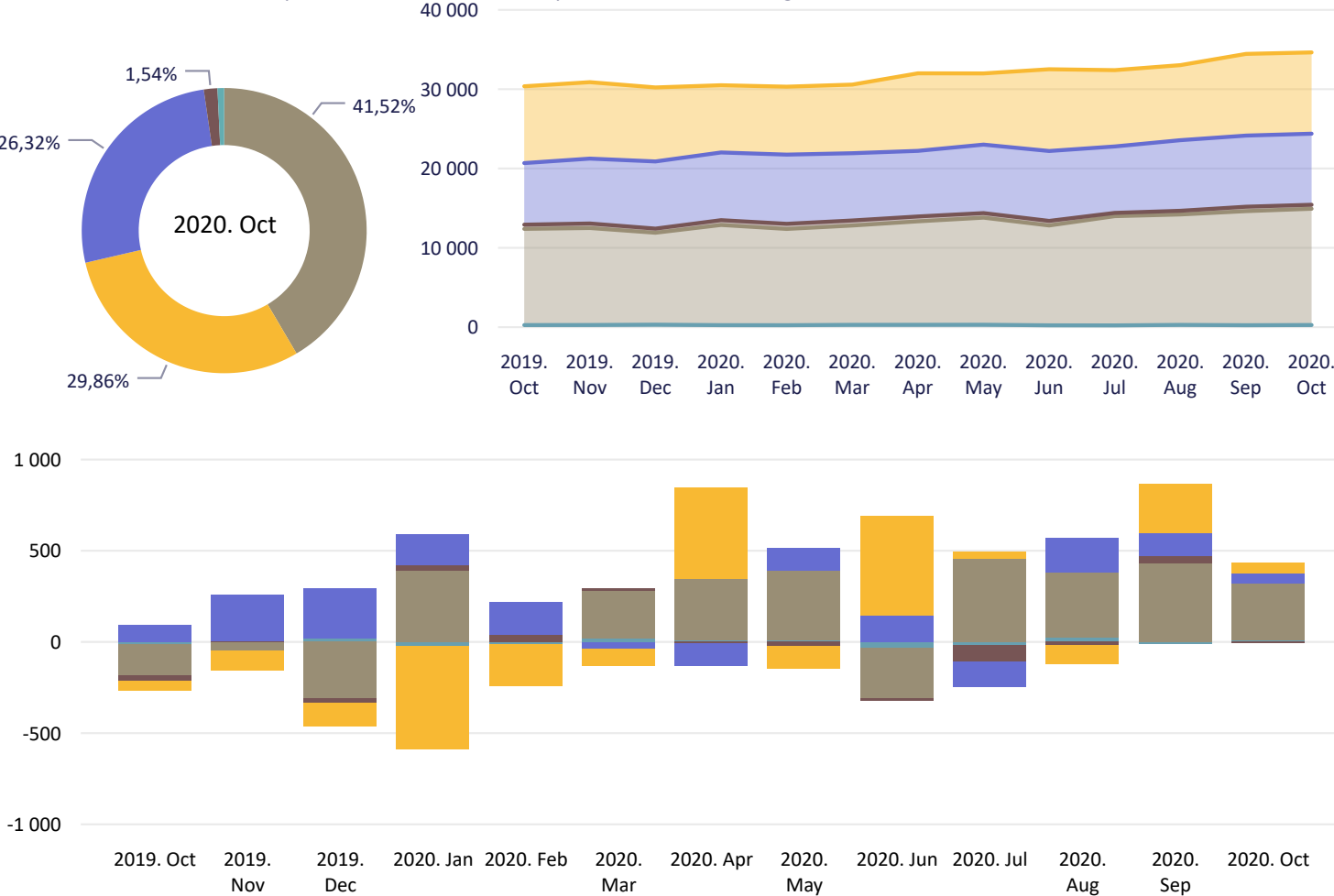
Foreign currency (Bn HUF)

6,361 -1.17%

(Previous month= 100%)

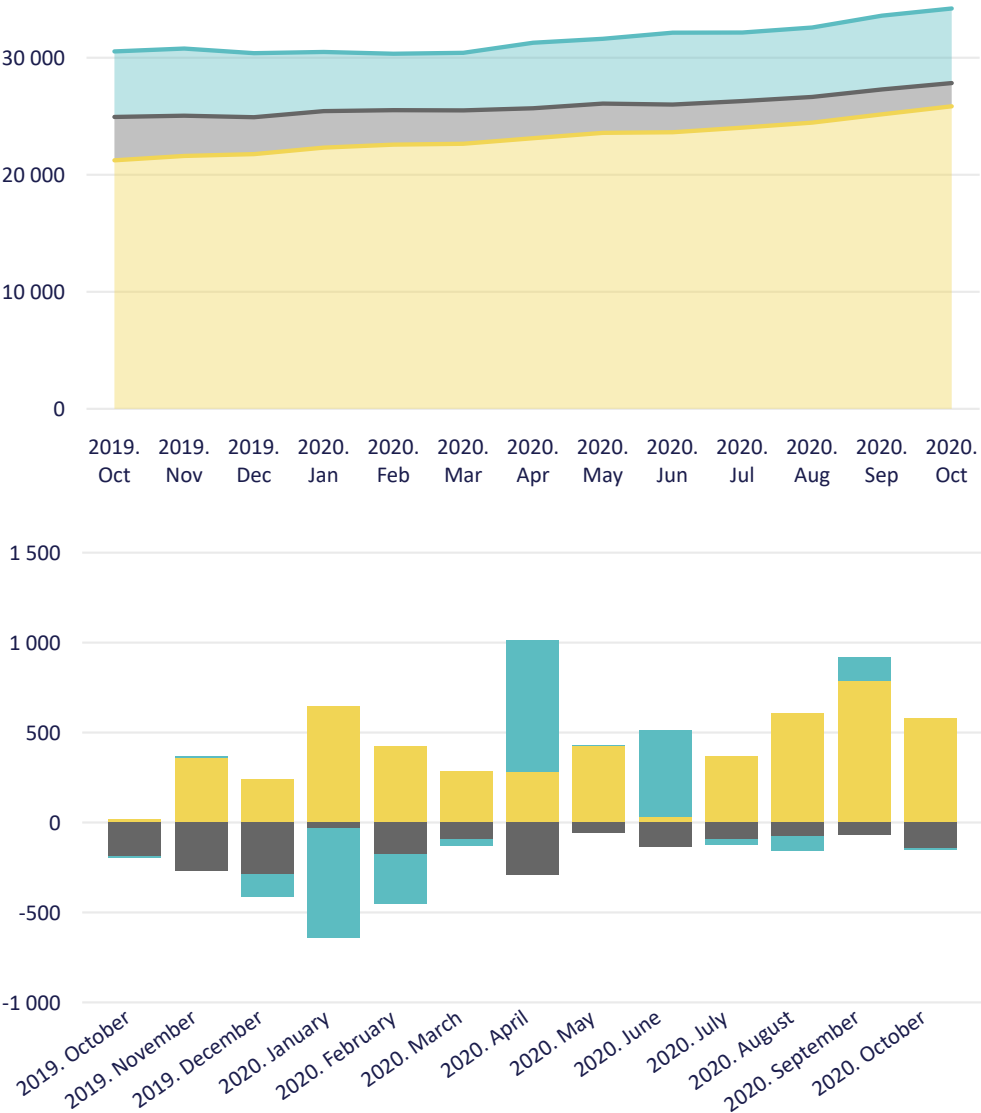
Distribution and transactions of securities holdings issues by central government (Bn HUF)

Sector ● Nonfinancial corporations ● Financial corporations ● General govern... ● Households and ... ● Rest of the w...



Monthly stock and transactions of central government securities (Bn HUF)

● Forint, long-term ● Forint, short-term ● Foreign currency





Stock of holding sector securities

Filter

Holding sector

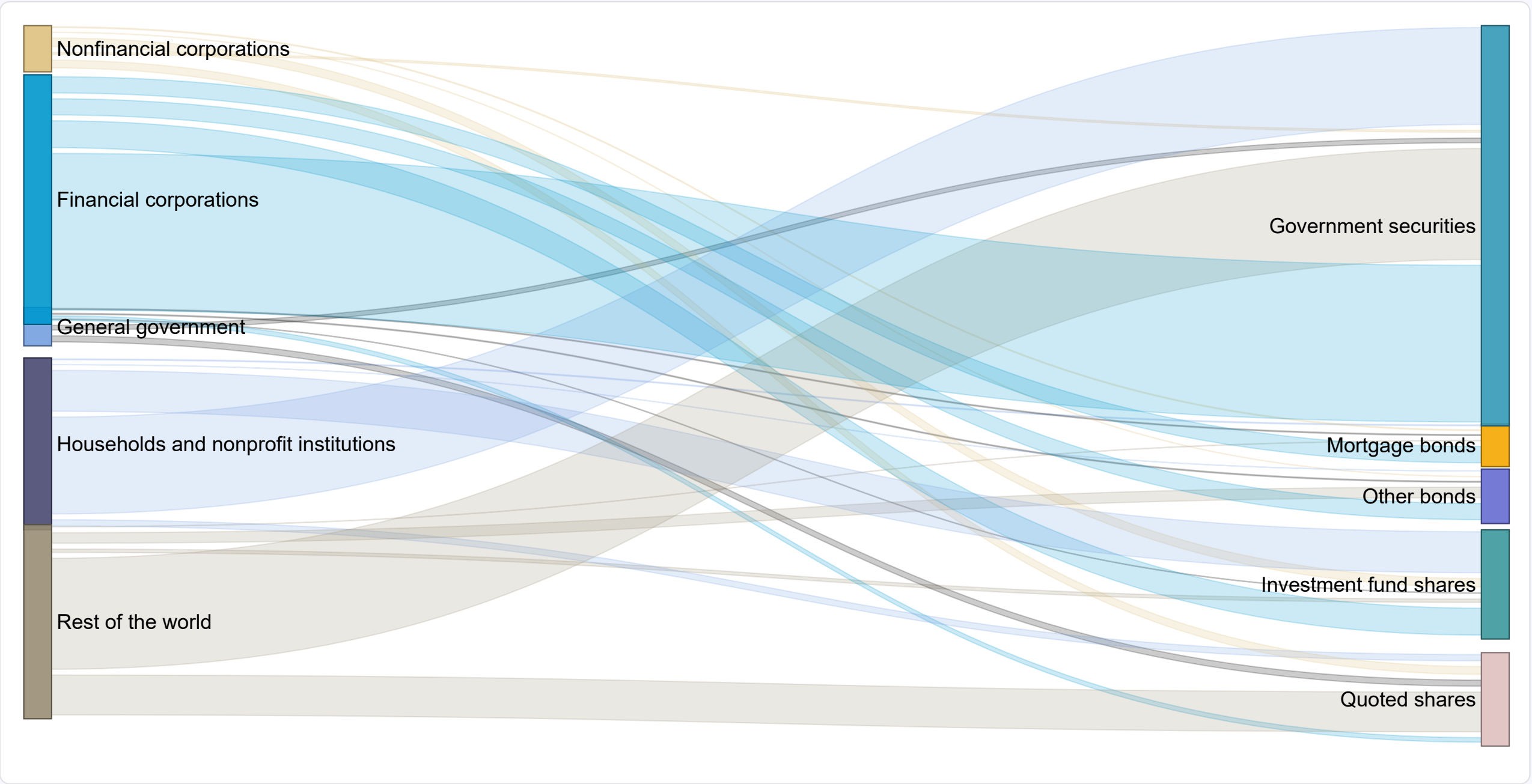
All

Date

2020. October

Security type

All





Other information

Related links

- Latest monthly data >
- Monthly time series >
- Quarterly time series >
- Related methodologies >
- Supplementary data on government securities and investment funds >
- Effectes of adjustment of reverse transactions on security data >
- Detailed investment fund data >

Notes on methodology

Due to a reporting error, the stock of other bonds has been revised back to the end of December 2019. This revision affected the non-financial corporate sector's stock. As a result of the revision of data on venture capital and private equity funds for September 2020, the stocks of mutual fund shares outstanding at the end of September 2020 have changed. This change affected the other financial intermediaries sector's stock.

The data release of the securities statistics presents debt securities issued (in Hungary or abroad, in domestic or foreign currency) by Hungarian (resident) economic agents and, within equity securities, quoted shares and investment fund shares.

Contact information

Magyar Nemzeti Bank
Statistics Directorate

 Tel.: +36 1 428 2600

 Fax: + 36 1 429 8000

 Email: sajto@mnbb.hu

Information about the next publication

The next press release will be published on 7 January 2021.

Publication calendar >

