



Securities issued by Hungarian residents and breakdown by holding sector

2021. August



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

37,031 -0.83%

(Previous month = 100%)



Mortgage bonds

1,736 +0.17%

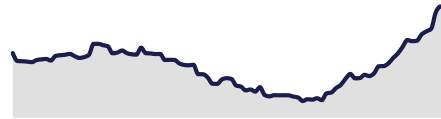
(Previous month = 100%)



Other bonds

3,901 -2.16%

(Previous month = 100%)



Investment fund shares

8,975 +0.78%

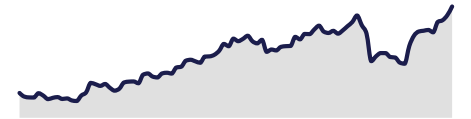
(Previous month = 100%)



Quoted shares

10,139 +6.13%

(Previous month = 100%)



Magyar Nemzeti Bank
Statistics Directorate

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Developments in outstanding amount of securities by types of security

The market value of securities issued by the central government fell by HUF 308 billion in August. Within all the holdings, the end-of-month stock of bonds not classified into government securities amounted to HUF 54 billion. Five new security series were issued in the market of *long-term forint-denominated* government securities in August amounting to HUF 138 billion. One securities matured in the amount of HUF 258 billion. At the auctions, tap issues amounted to HUF 326 billion and redemptions to HUF 158 billion at nominal value. The balance of sales and redemptions of bonds to households, sold outside of auctions, resulted in a decrease in total amounts by HUF 71 billion. In the market of *short-term forint-denominated* government securities, new issues and tap issues of discount Treasury bills amounted to HUF 70 billion and maturities to HUF 137 billion. The stock of interest-bearing instruments (securities issued to households) rose by HUF 1 billion in the month. Yields on forint-denominated securities rose, the price change was HUF -224 billion. There was no issuance or maturity in the market of *foreign currency-denominated* securities issued by the central government. Price changes raised the value of securities by HUF 14 billion and exchange rate changes reduced it by HUF 140 billion.

The market value of mortgage bonds issued by resident credit institutions rose by HUF 3 billion in August. New issuance amounted to HUF 5 billion in the month, there were no maturities or redemptions. The stock of forint-denominated mortgage bonds amounted to HUF 1,730 billion and that of foreign currency-denominated mortgage bonds to HUF 6 billion at the end of August.

The market value of other bonds, issued by other than the central government, fell by HUF 86 billion in August. The stock of bonds issued by credit institutions was HUF 1,602 billion and that of bonds issued by other sectors was HUF 2,299 billion at the end of the month. In August, the amount of new issues and redemptions amounted to HUF 12 billion and HUF 34 billion, respectively. Price and exchange rate changes reduced the value of securities by HUF 14 billion and HUF 45 billion, respectively.

In August, the market value of mutual fund shares issued by Hungarian residents rose by HUF 69 billion. Shares issued by money market funds amounted to HUF 35 billion and those issued by other funds to HUF 8,940 billion at the end of the period. New issues and maturities amounted to HUF 8 billion and HUF 9 billion, respectively, in the reference month. Price changes raised the value of securities by HUF 10 billion and exchange rate changes reduced it by HUF 39 billion.

The stock of quoted shares issued by resident companies rose significantly by HUF 585 billion in the month. Regarding stocks, shares issued by credit institutions, non-financial corporations and the other sectors amounted to HUF 5,262 billion, HUF 4,821 billion and HUF 55 billion, respectively, at the end of August. Prices of blue chips increased, with market capitalisation rising by 6 per cent compared with the previous month. Price changes raised the value of securities by HUF 587 billion.

Securities holdings in a breakdown by holding sector

Within the increase in holdings by non-residents due to transactions, their stocks of securities issued by the government sector rose by HUF 11 billion largely reflecting the increase in forint-denominated long-term government securities. They also increased their holdings of quoted shares and mutual fund shares by HUF 35 billion and HUF 5 billion, respectively. By contrast, their holdings of other bonds declined by HUF 33 billion.

In August, credit institutions' securities holdings fell by HUF 97 billion due to transactions. Within this, their holdings of securities issued by the government sector, of other bonds and quoted shares fell by HUF 105 billion, HUF 7 billion and HUF 1 billion, respectively. However, their holdings of mutual fund shares and mortgage bonds rose by HUF 11 billion and HUF 5 billion, respectively.

Stocks of securities held by households (including non-profit institutions serving households) fell by HUF 55 billion due to transactions in the period under review. Within this, households reduced their holdings of government securities by HUF 63 billion; here, the decline in long-term forint-denominated government securities was HUF 67 billion while their holdings of short-term forint-denominated government securities and foreign currency-denominated government securities rose by HUF 2 billion, each. They increased their holdings of mutual fund shares by HUF 33 billion. Conversely, their holdings of quoted shares and other bonds declined by HUF 27 billion and HUF 1 billion, respectively. Holdings of securities by non-profit institutions serving households rose in the month.

Within the distribution of central government securities stocks issued by the sector recorded at market level, *non-residents'*, *financial corporations'*, *the general government's* stocks fell by HUF 146 billion, HUF 90 billion and HUF 15 billion, respectively. By contrast, *non-financial corporations'* holdings rose by HUF 11 billion. The combined holdings of *households and non-profit institutions serving households* decreased by HUF 68 billion in August.



Securities issued by Hungarian residents and breakdown by holding sector - 2021. August

Outstanding amount of securities by main type of securities

Text information

Date

Holding sector

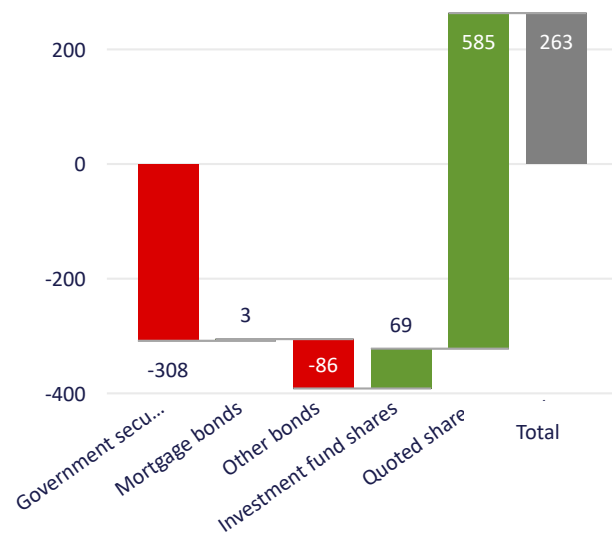
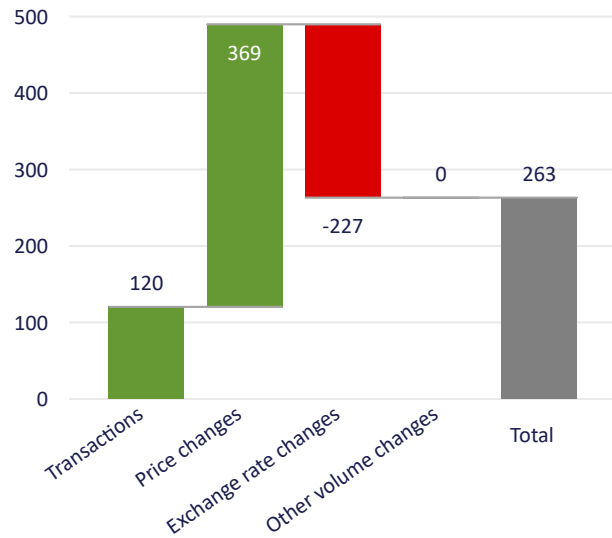
Filter

2021. August

All

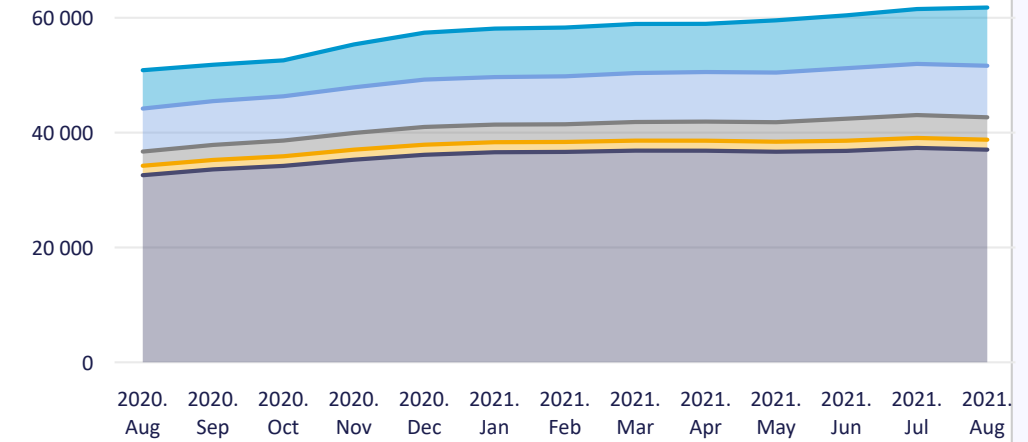
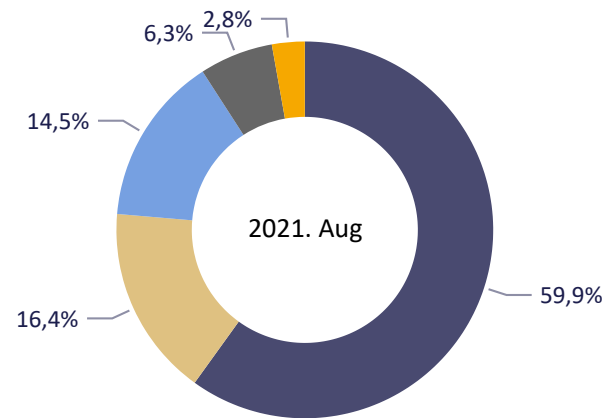


All securities, components of volume changes (Bn HUF)



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	61 519	120	369	-227	0	61 782	100,0%	263	0,4%
Debt securities	43 060	21	-228	-185	0	42 668	69,1%	-392	-0,9%
Government securities	37 339	42	-210	-140	0	37 031	59,9%	-308	-0,8%
Mortgage bonds	1 733	7	-4	0	0	1 736	2,8%	3	0,2%
Other bonds	3 987	-27	-14	-45	0	3 901	6,3%	-86	-2,2%
Equity securities	18 459	99	597	-41	0	19 114	30,9%	655	3,5%
Investment fund shares	8 906	99	10	-39	0	8 975	14,5%	69	0,8%
Quoted shares	9 553	0	587	-2	0	10 139	16,4%	585	6,1%





Securities issued by Hungarian residents and breakdown by holding sector - 2021. August

Outstanding amount of securities by holding sector

Text information

Date

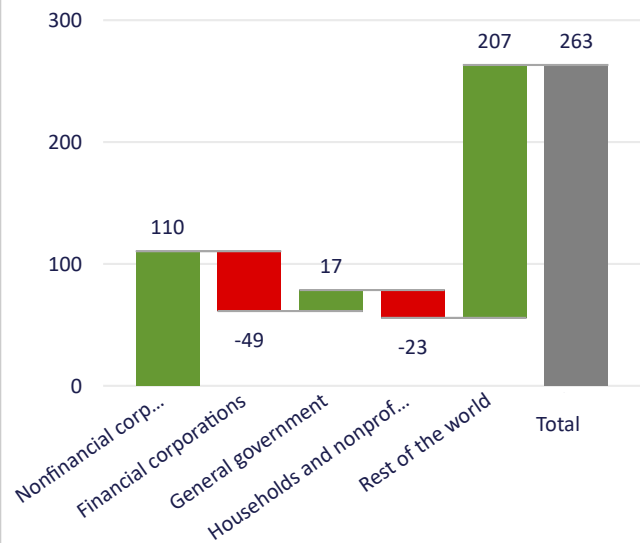
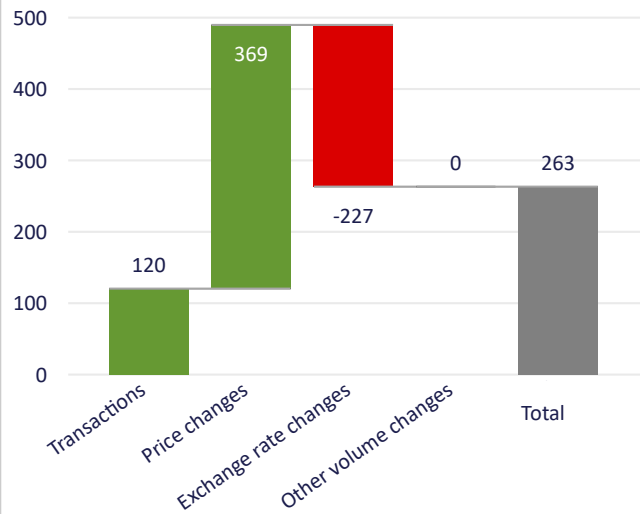
Security type

Filter

2021. August

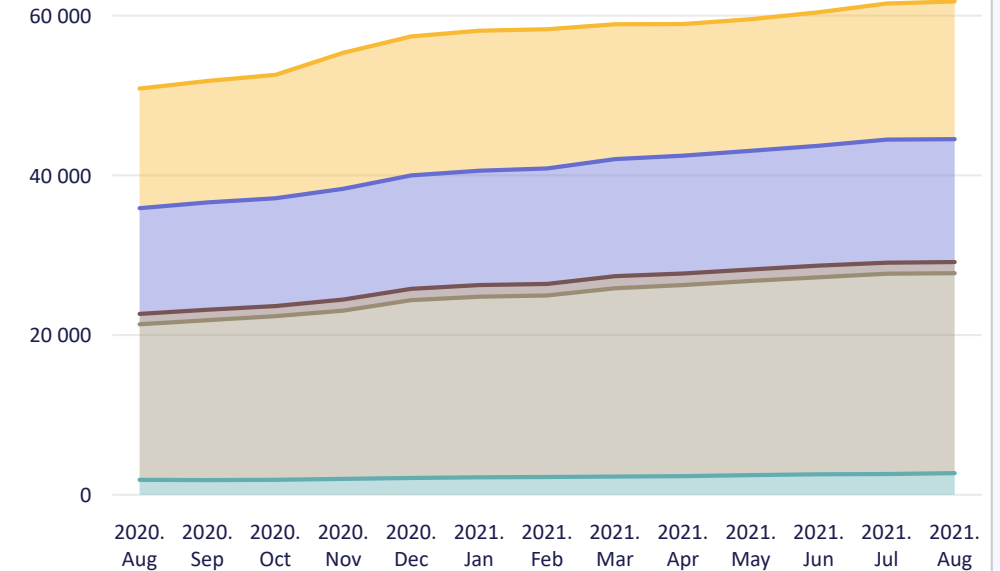
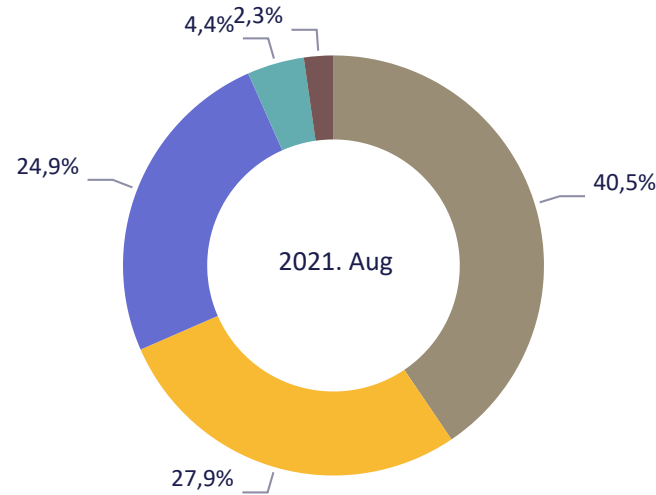
All

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	61 519	120	369	-227	0	61 782	100,0%	263	0,4%
Nonfinancial corporations	2 597	29	91	-9	0	2 708	4,4%	110	4,3%
Financial corporations	25 088	140	-160	-28	0	25 039	40,5%	-49	-0,2%
General government	1 378	-10	27	0	0	1 395	2,3%	17	1,3%
Households and nonprofit institutions	15 414	-55	60	-27	0	15 391	24,9%	-23	-0,1%
Rest of the world	17 041	17	352	-162	0	17 248	27,9%	207	1,2%





Filter

2020. Aug - 2021. Aug



Components of volume changes of securities

Security type filter

Government securities

Mortgage bonds

Other bonds

Investment fund shares

Quoted shares

Holding sector filter

Nonfinancial corporations

Financial corporations

General government

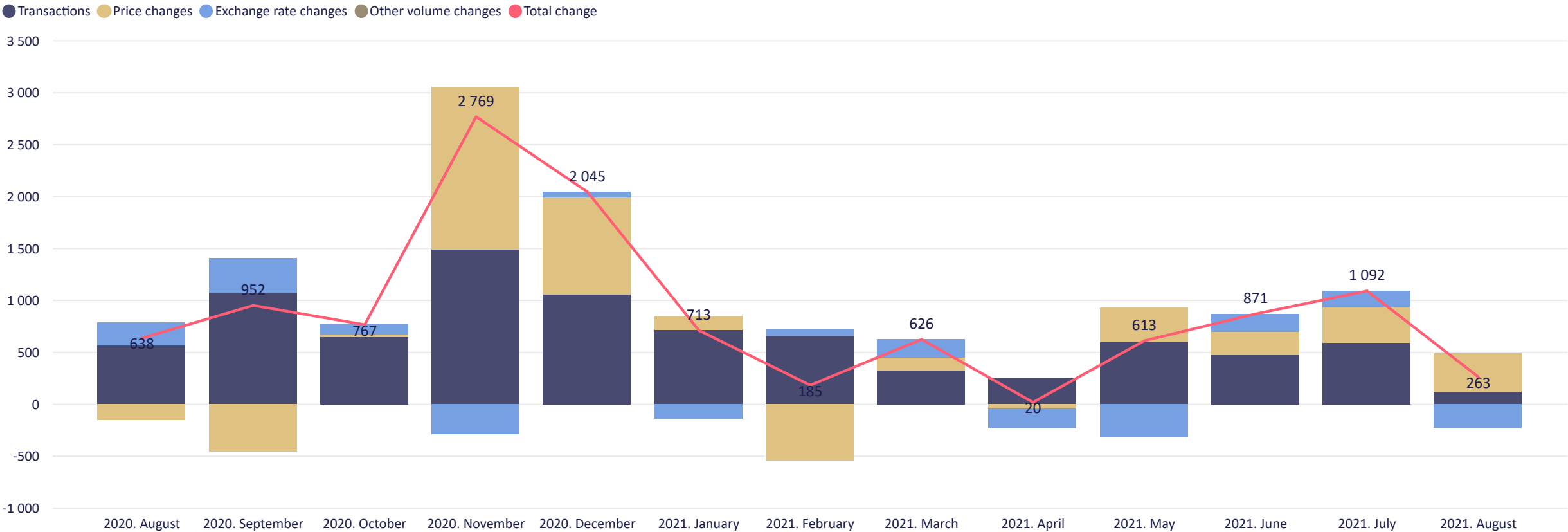
Households and nonprofit institutions

Rest of the world

Components of volume changes (Bn HUF)

Monthly breakdown

Yearly breakdown





Securities issued by Hungarian residents and breakdown by holding sector - 2021. August

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

Filter

2020. Aug - 2021. Aug

Holding sector

All



Total (Bn HUF)

37,031 -0.83%

(Previous month= 100%)

Forint, long-term (Bn HUF)

29,224 -0.49%

(Previous month= 100%)

Forint, short-term (Bn HUF)

1,743 -2.41%

(Previous month= 100%)

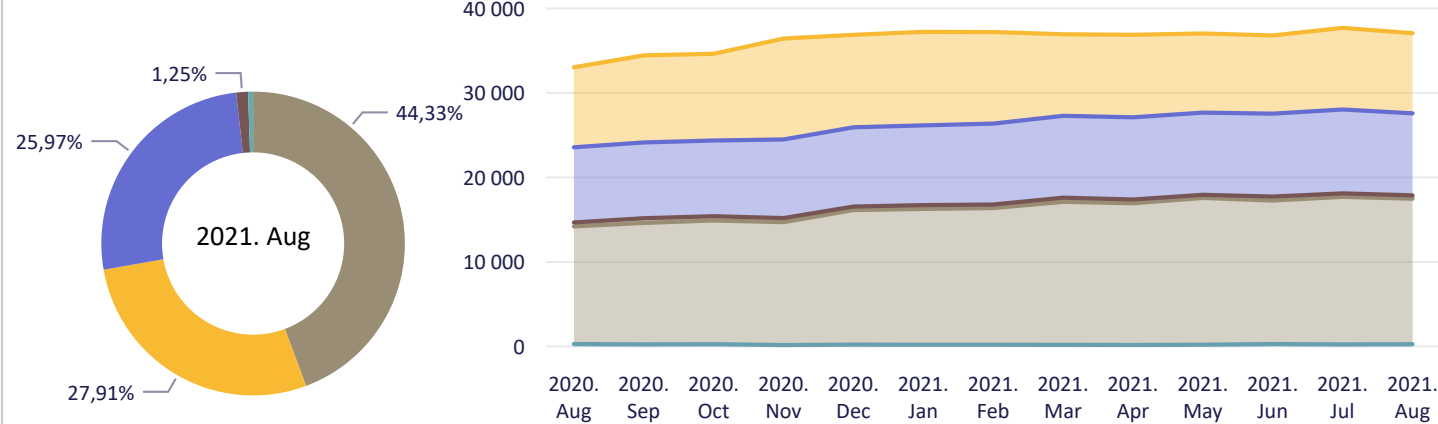
Foreign currency (Bn HUF)

6,063 -2.00%

(Previous month= 100%)

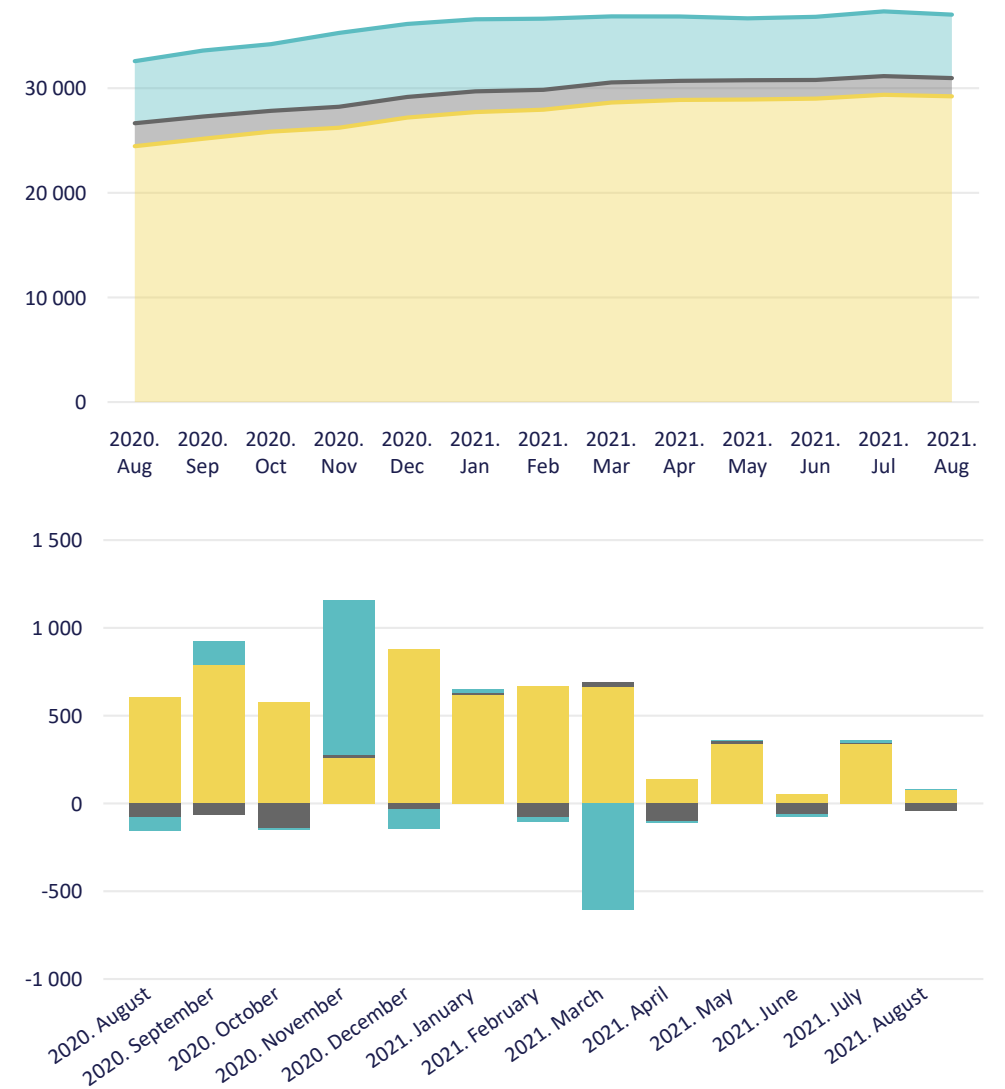
Distribution and transactions of securities holdings issues by central government (Bn HUF)

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

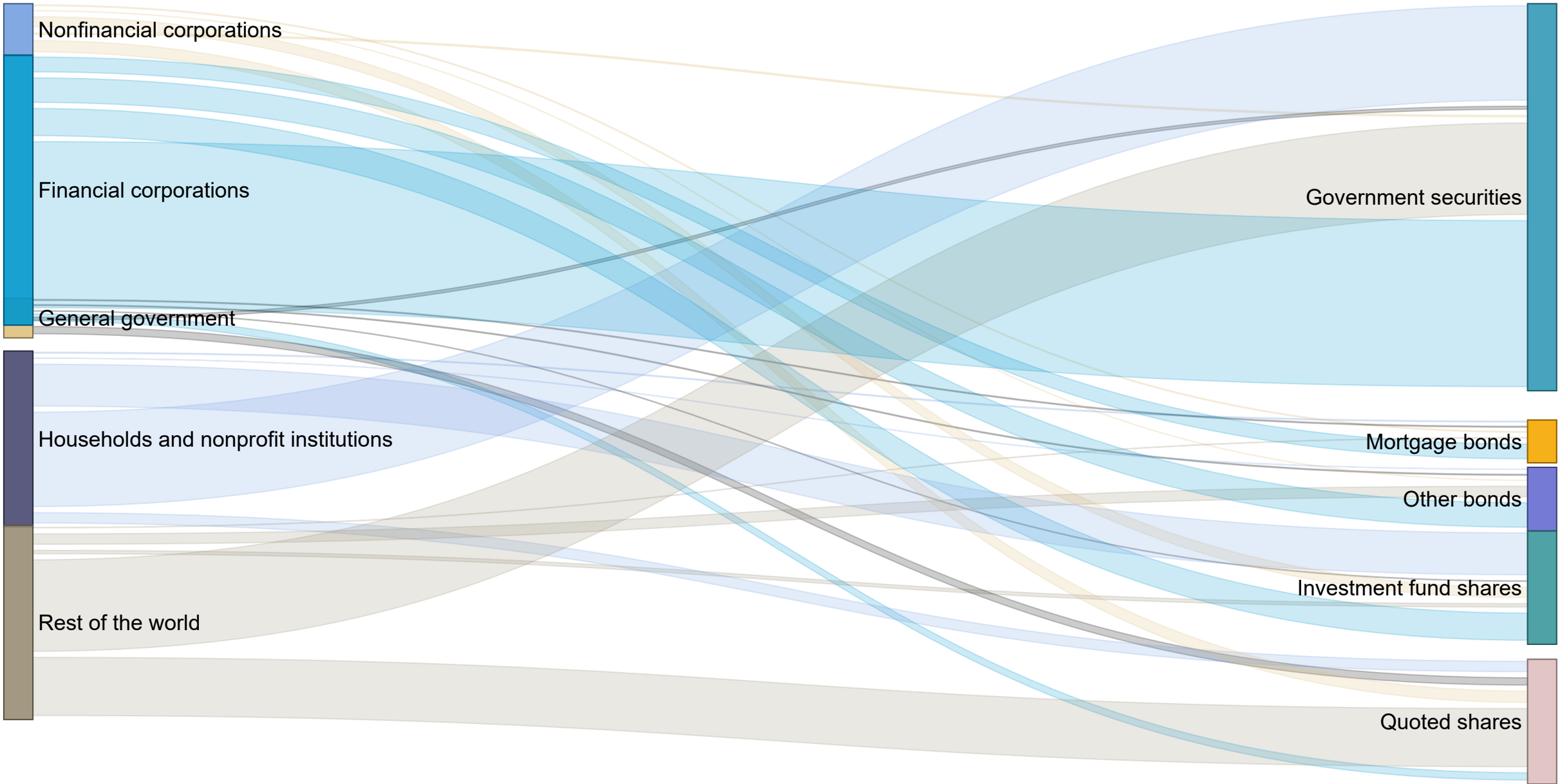
All

Date

2021. August

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 >

Contact information

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Notes on methodology

Compared with data published earlier, in this publication data on mutual fund shares, other bonds and quoted shares were modified from January 2021, from May 2021 and from June 2021, respectively, due to corrections made by data providers.

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

Information about the next publication

The next press release will be published on 8 November 2021.

Publication calendar >

