



Securities issued by Hungarian residents and breakdown by holding sector

2021. 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

37,823 -2.82%

(Previous month = 100%)



Mortgage bonds

1,592 -7.94%

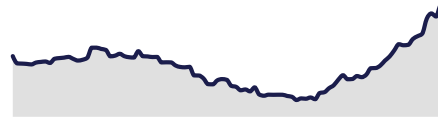
(Previous month = 100%)



Other bonds

4,188 -0.74%

(Previous month = 100%)



Investment fund shares

9,877 +2.45%

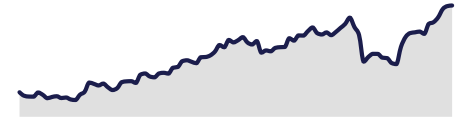
(Previous month = 100%)



Quoted shares

10,385 +0.40%

(Previous month = 100%)



Magyar Nemzeti Bank
Statistics Directorate

Published: 7 December 2021

Developments in outstanding amount of securities by types of security

The market value of securities issued by the central government declined significantly by HUF 1,098 billion in October. Within all the holdings, the end-of-month stock of bonds not classified into government securities amounted to HUF 52 billion. Four new security series were issued in the market of *long-term forint-denominated* government securities in October amounting to HUF 121 billion. Two securities matured in the amount of HUF 731 billion. At the auctions, tap issues amounted to HUF 306 billion and redemptions to HUF 67 billion at nominal value. The balance of sales and redemptions of bonds to households, sold outside of auctions, resulted in an increase in total holdings by HUF 11 billion. In the market of *short-term forint-denominated* government securities, new issues and tap issues of discount Treasury bills amounted to HUF 105 billion and maturities to HUF 166 billion. The stock of interest-bearing instruments (securities issued to households) fell by HUF 9 billion in the month. Yields on forint-denominated securities rose, the price change was HUF -565 billion. There was no issuance or maturity in the market of *foreign currency*-denominated securities, there were redemptions before maturity amounting to HUF 22 billion. Price changes and exchange rate changes reduced the value of holdings by HUF 48 billion, and HUF 11 billion, respectively.

The market value of mortgage bonds issued by resident credit institutions fell by HUF 137 billion in October. In the reference month, the amounts of issues and tap issues were HUF 84 billion, maturities and redemptions amounted to HUF 201 billion. The stock of forint-denominated mortgage bonds amounted to HUF 1,586 billion and that of foreign currency-denominated mortgage bonds to HUF 6 billion at the end of October.

The market value of other bonds, issued by other sectors than the central government, fell by HUF 31 billion in the month. The stock of bonds issued by credit institutions was HUF 1,738 billion and that of bonds issued by other sectors was HUF 2,450 billion at the end of the month. In October, new issues and tap issues amounted to HUF 138 billion, the amount of maturities and redemptions was HUF 130 billion. Price changes reduced the value of holdings by HUF 41 billion and exchange rate changes increased it by HUF 2 billion.

In October, the market value of mutual fund shares issued by Hungarian residents rose by HUF 236 billion. Shares issued by money market funds amounted to HUF 35 billion and those issued by other funds to HUF 9,843 billion at the end of the period. New issues and maturities amounted to HUF 27 billion and HUF 13 billion, respectively, in the reference month. Price changes increased the value of holdings by HUF 35 billion and exchange rate changes decreased it by HUF 1 billion.

The stock of quoted shares issued by resident companies increased by HUF 42 billion in the month. Regarding stocks, shares issued by credit institutions, non-financial corporations and the other sectors amounted to HUF 5,225 billion, HUF 5,097 billion and HUF 62 billion, respectively, at the end of the month. Prices of blue chips increased, with market capitalisation rising by 0.4 per cent compared with the previous month. Price changes increased the value of securities by HUF 294 billion. Redemptions amounted to a significant amount and one share was listed at the stock exchange in the month.

Securities holdings in a breakdown by holding sector

Within the decrease in holdings by non-residents due to transactions, their stocks of securities issued by the government sector fell by HUF 273 billion, mainly reflecting the significant decrease in the total holdings of forint-denominated government securities. They also decreased their holdings of quoted shares, other bonds and mortgage bonds by HUF 237 billion, HUF 71 billion and HUF 5 billion, respectively. The stock of mutual fund shares rose by HUF 2 billion.

In October, credit institutions' securities' stocks fell by HUF 351 billion due to transactions. Here, their holdings of securities issued by the central government and that of mortgage bonds fell by HUF 353 billion and HUF 62 billion. By contrast, their stocks of other bonds and mutual fund shares rose by HUF 55 billion and HUF 8 billion.

Holdings of securities by households (including non-profit institutions serving households) rose by HUF 59 billion due to transactions in the period under review. Here, households raised their stocks of government securities by HUF 51 billion; within this, there was a rise in long-term forint-denominated and foreign currency-denominated government securities by HUF 45 billion and by HUF 14 billion, respectively. By contrast, their holdings of short-term, forint-denominated government securities fell by HUF 8 billion. Households increased their stocks of mutual fund shares by HUF 35 billion in the month. Conversely, their holdings of quoted shares declined by HUF 10 billion. Stocks of securities held by non-profit institutions serving households fell in the month.

Within the distribution of central government securities stocks issued by the sector recorded at market level, financial corporations', non-residents', non-financial corporations', the general government's fell by HUF 666 billion, HUF 451 billion, HUF 17 billion and HUF 5 billion, respectively, in October. The combined holdings of *households and non-profit institutions serving households* increased by HUF 40 billion in October.



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

Outstanding amount of securities by main type of securities

Text information

Date

2021. October

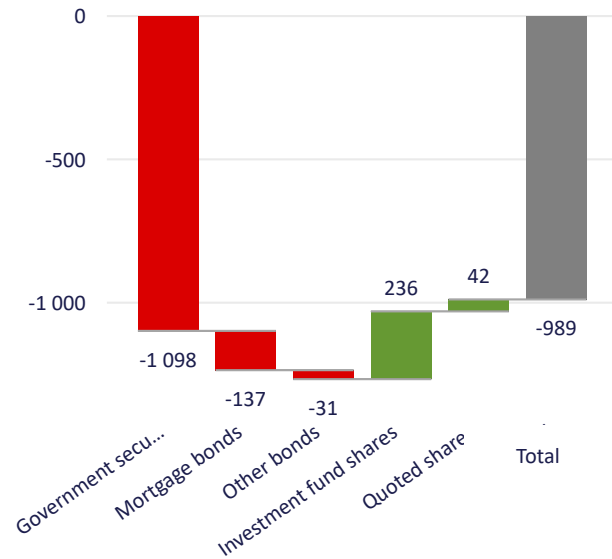
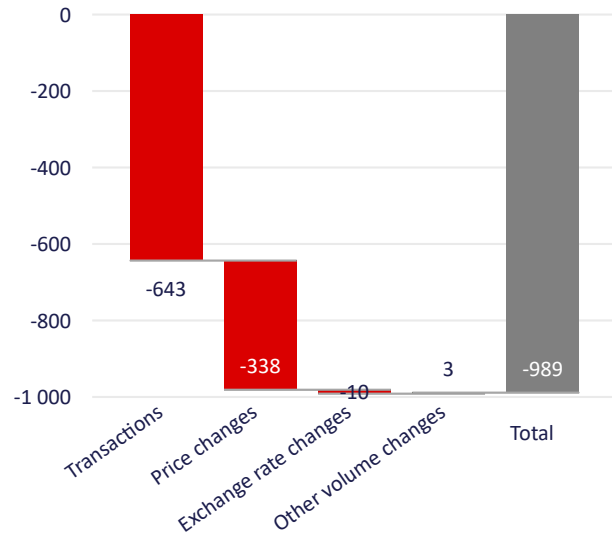
Holding sector

All

Filter

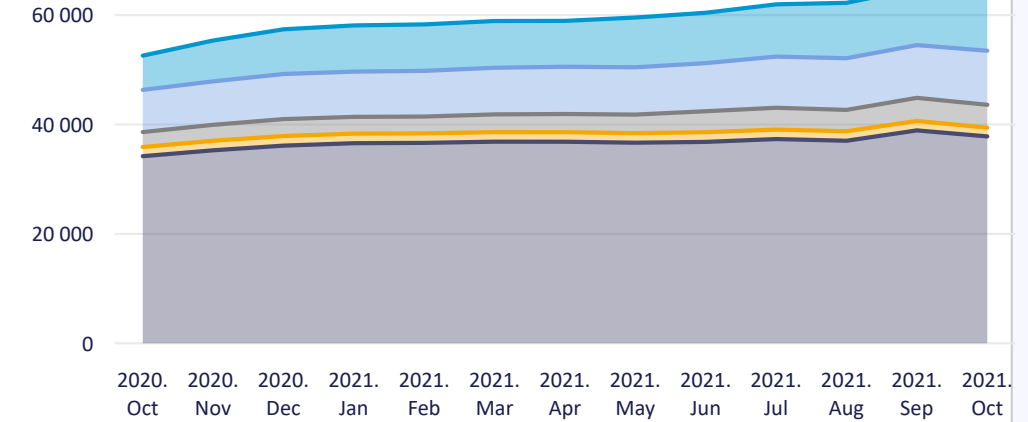
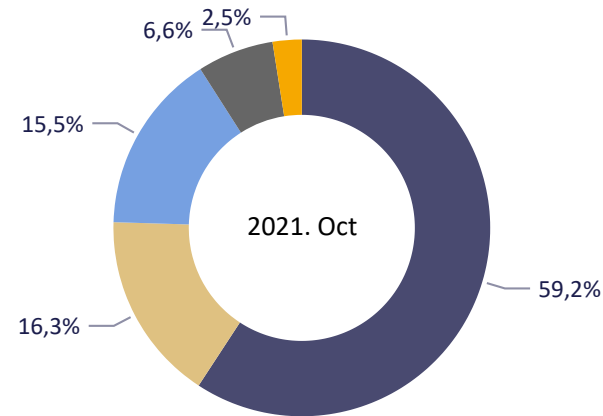


All securities, components of volume changes (Bn HUF)



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	64 854	-643	-338	-10	3	63 865	100,0%	-989	-1,5%
Debt securities	44 870	-591	-666	-10	0	43 603	68,3%	-1 267	-2,8%
Government securities	38 921	-475	-612	-11	0	37 823	59,2%	-1 098	-2,8%
Mortgage bonds	1 729	-124	-13	0	0	1 592	2,5%	-137	-7,9%
Other bonds	4 220	8	-41	2	0	4 188	6,6%	-31	-0,7%
Equity securities	19 984	-53	329	-1	3	20 262	31,7%	278	1,4%
Investment fund shares	9 641	202	35	-1	0	9 877	15,5%	236	2,5%
Quoted shares	10 343	-255	294	0	3	10 385	16,3%	42	0,4%





Outstanding amount of securities by holding sector

Text information

Date

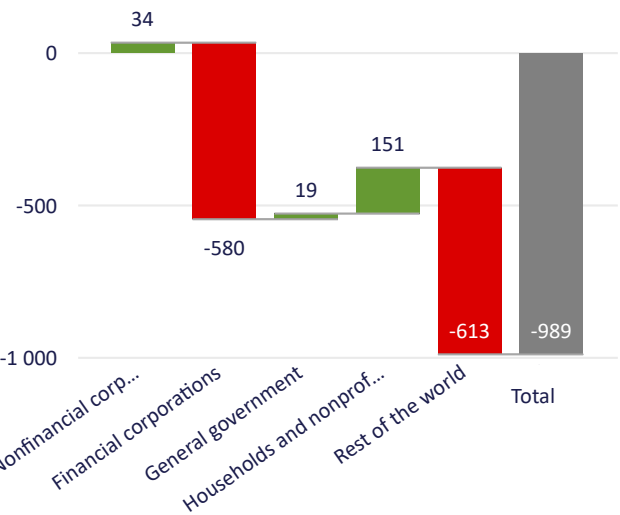
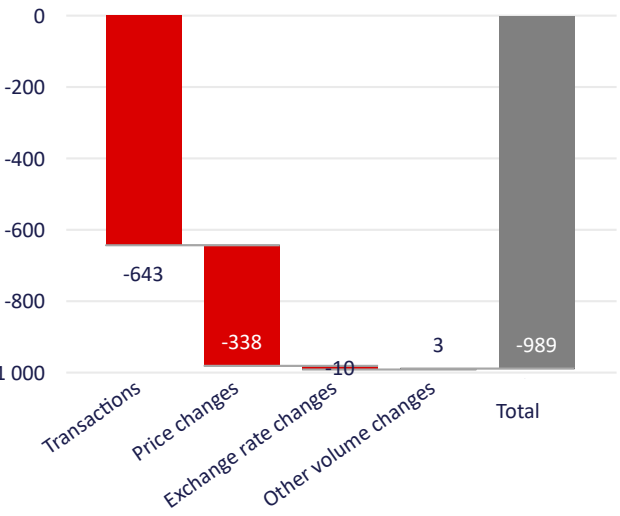
2021. October

Security type

All

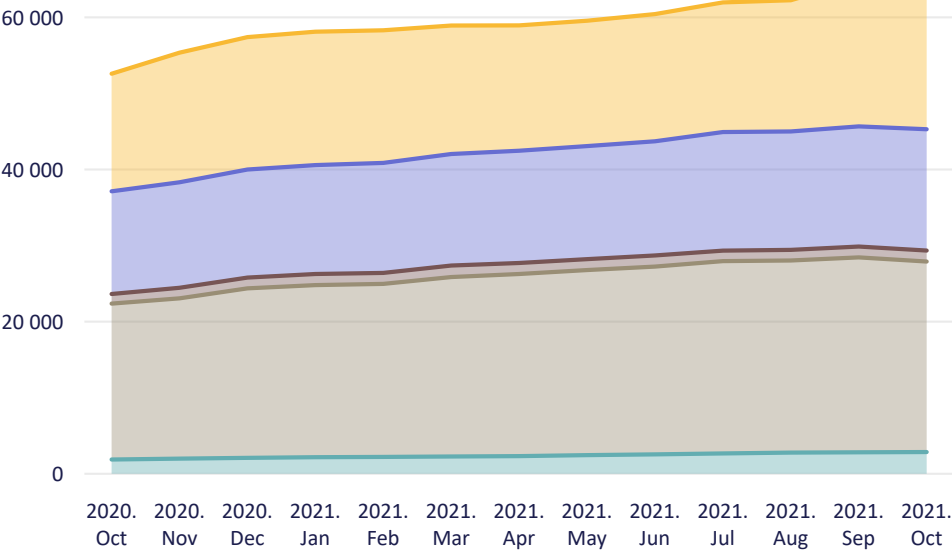
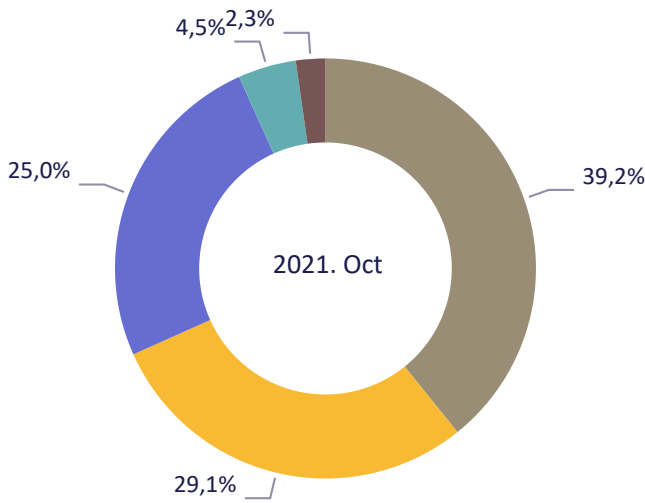
Filter

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	64 854	-643	-338	-10	3	63 865	100,0%	-989	-1,5%
Nonfinancial corporations	2 822	-2	35	0	1	2 857	4,5%	34	1,2%
Financial corporations	25 622	-115	-464	-1	0	25 043	39,2%	-580	-2,3%
General government	1 425	-1	20	0	0	1 444	2,3%	19	1,3%
Households and nonprofit institutions	15 795	59	90	0	2	15 946	25,0%	151	1,0%
Rest of the world	19 188	-584	-19	-10	0	18 576	29,1%	-613	-3,2%





Filter

2020. Oct - 2021. Oct



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

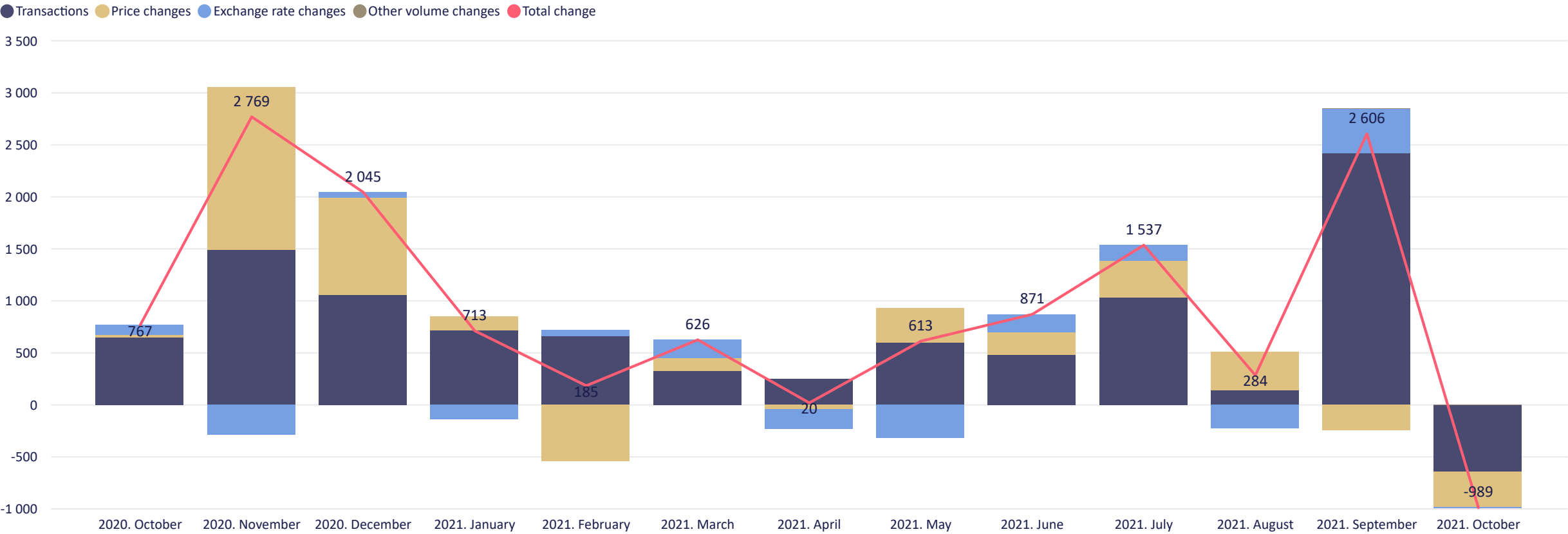
Households and nonprofit institutions

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. October

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

Filter

2020. Oct - 2021. Oct

Holding sector

All



Total (Bn HUF)

37,823 -2.82%

(Previous month= 100%)

Forint, long-term (Bn HUF)

28,417 -3.31%

(Previous month= 100%)

Forint, short-term (Bn HUF)

1,672 -3.63%

(Previous month= 100%)

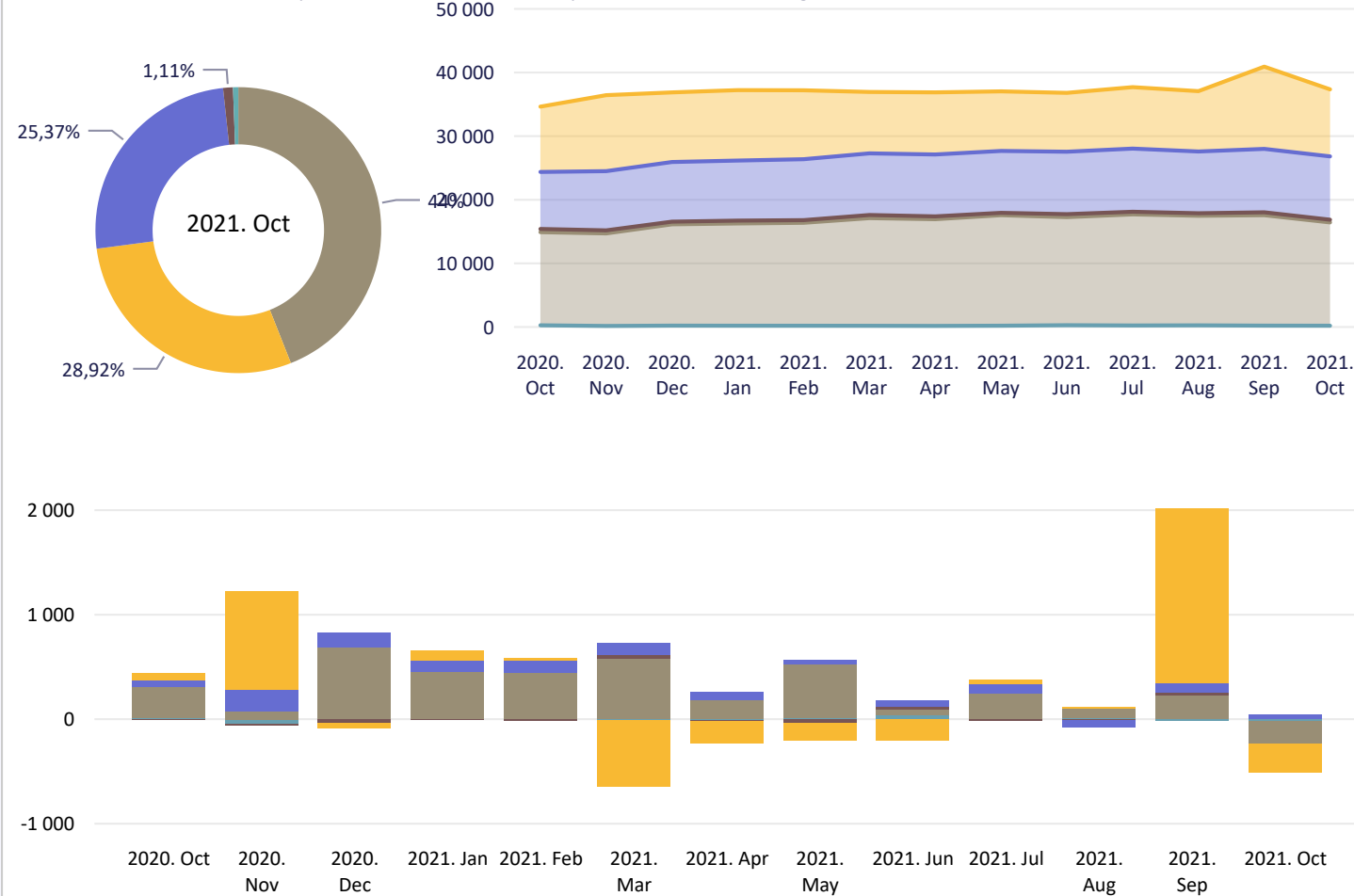
Foreign currency (Bn HUF)

7,737 -0.77%

(Previous month= 100%)

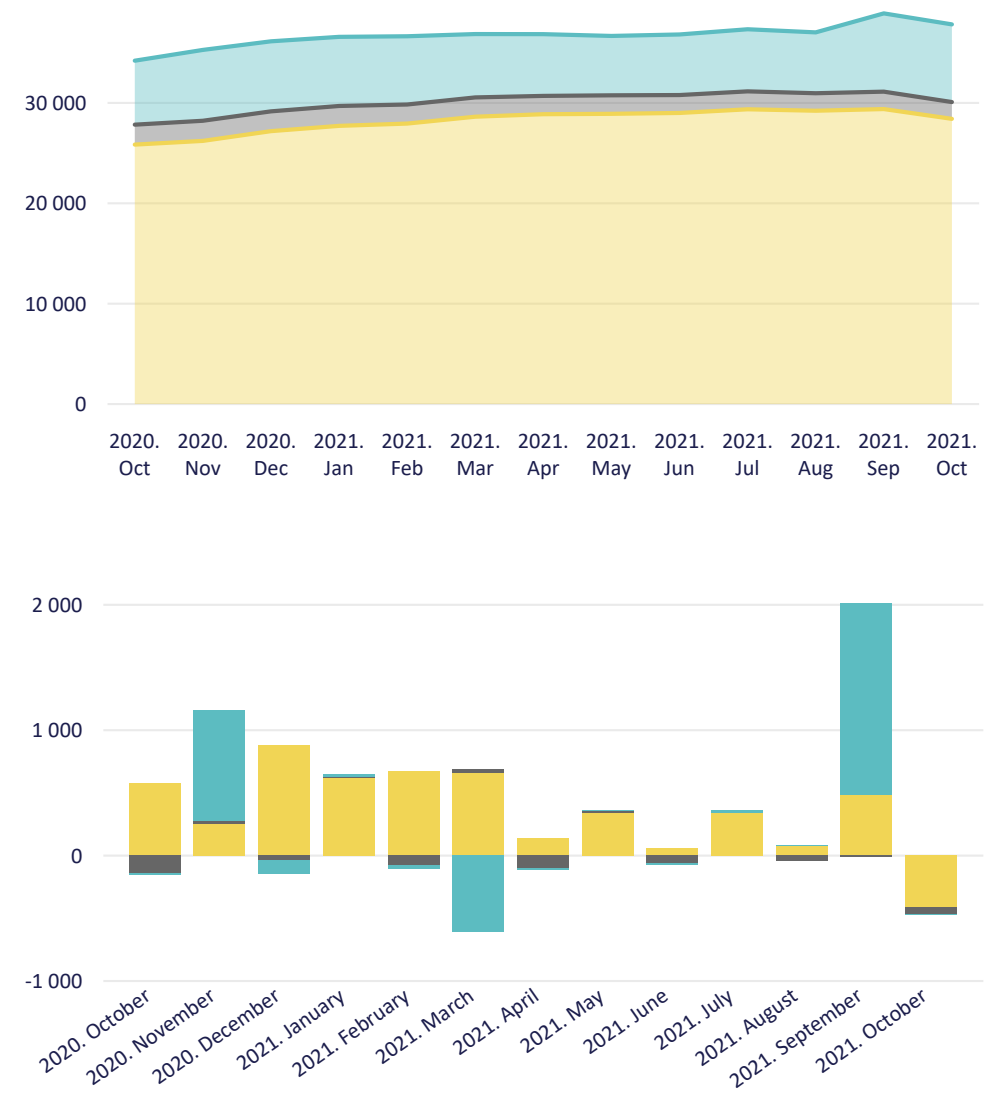
Distribution and transactions of securities holdings issues by central government (Bn HUF)

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

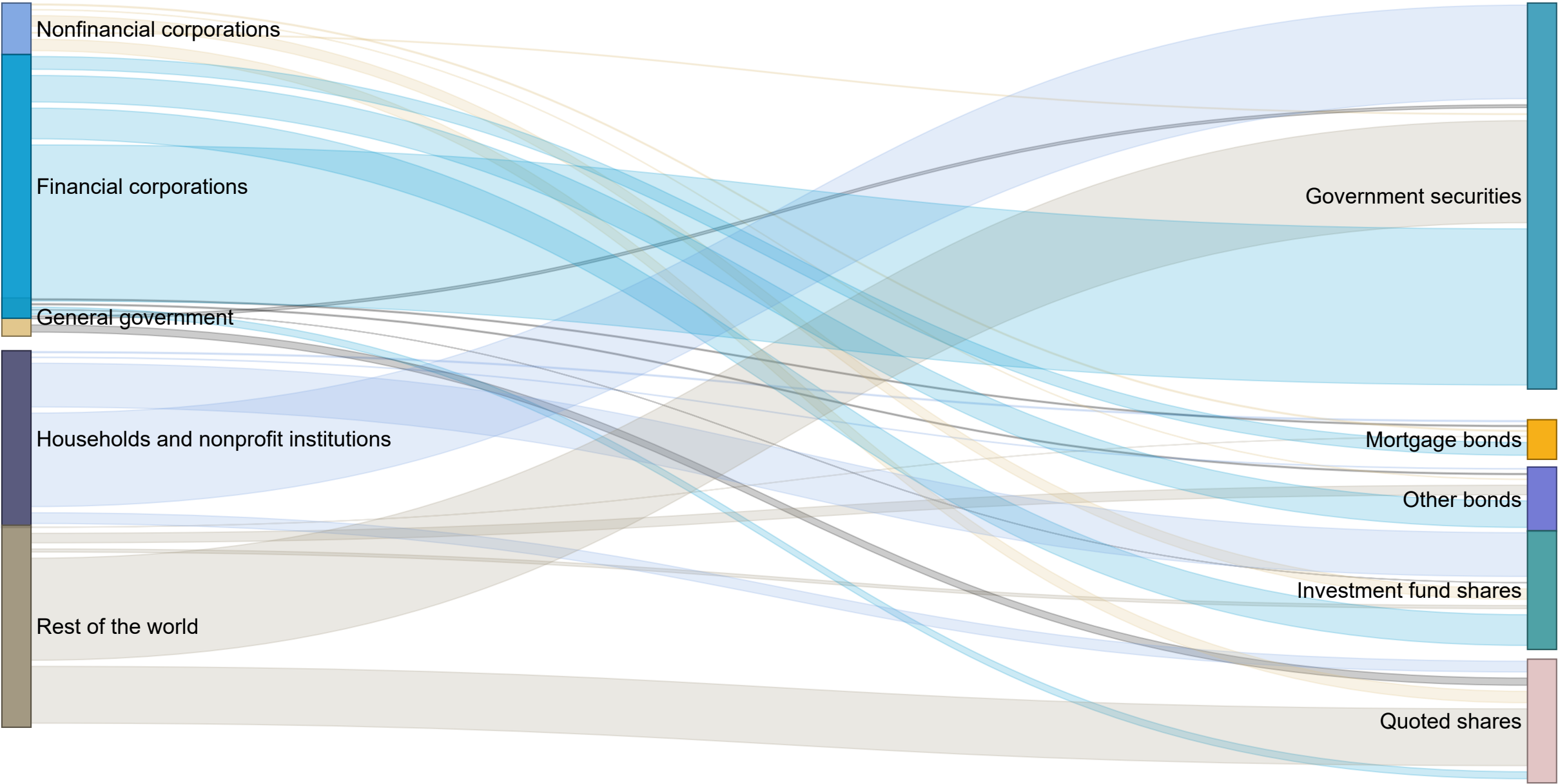
All

Date

2021. 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](#) >

Contact information

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Notes on methodology

In this publication, due to revisions made by data providers, securities statistical data was modified from December 2020, compared to previously released data. Modifications affected data on mutual fund shares, securities issued by the central government and quoted shares.

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 7 January 2022.

[Publication calendar](#) >

