**MNB identification code: E60**

**Completion instructions for the report**

**Report on repo-type and other securities transactions**

**I. General instructions**

1. Only the transactions open on the reference date of the data supply shall be reported. Data providers shall only report their own transactions, and not their clients’ transactions. In the framework of this data supply, proprietary transactions shall include own-account transactions as well as transactions which do not affect the data provider’s own account, but have been concluded by the data provider on its own behalf and are stated in the balance sheet of the data provider. The data supplies shall include the transaction data actually outstanding on the reference date, adjusted for the partial settlements and other amendments. If a contract is modified due to an extension in a transaction open at the reporting date, it should be treated as a new transaction and the repo transaction should be reported according to the latest modification valid at the reporting date. For repo transactions with no maturity (open), the date of the second transfer should be reported as 31.12.2099. The purchase price and repurchase price of foreign currency-denominated transactions shall be reported at the forint equivalent calculated at the official foreign exchange rate published by the MNB, prevailing on the last day of the month.

2. For an explanation of the terms used in the tables and these completion instructions, please, see point I. E. 2. of this Annex.

1. **Detailed instructions for the completion of the tables**

1. A list of codes for the transactions to be reported in this data supply is provided in the technical guidelines referred to in point 4.5 of Annex 3 and available at the MNB’s official website.

2. In the case of equity securities, portfolios shall be stated as number of pieces, whereas debt securities shall be stated in the data supply at nominal value, expressed as thousand units, in the original denomination of the securities, taking into consideration the following.

Securities denominated in the currencies of EMU states shall be included in the data supply as if they were denominated in EUR, and the amounts have to be calculated on the basis of the exchange rates of the euro member currencies, linked to the euro. For the availability of the exchange rates see the technical guide referred to in point 2 of Annex 3, published on the MNB website.

The codes to be used in determining the denominations are provided in the technical guidelines referred to in point 4.1 of Annex 3 and available on the MNB’s official website.

3. Verification rules to send correct reports are listed in point 5 of Annex 3 (technical guidelines) available on the MNB website.

**Table 01: Data supply related to repos and other securities transactions**

1. In a repo transaction, the contracting partners in the table shall mean the sellers and the buyers, in other securities transactions they shall mean the transferor of the securities and the transferee of the securities. If any of the identification data is not known, enter ‘N/A’. If the other party to the transaction is an investment fund, in the column ‘name/registration number of counterparty’ the name and ‘technical registration number’ of the fund shall be entered, rather than the name/registration number of the fund manager.

2. Content of the fields of individual columns:

**c)** and **f)** In all instances, Partner1 shall be the securities transferor entity and Partner2 shall be the securities transferee entity. If either partner is a resident belonging to the household sector, then the 00000004 technical identifier shall be used; with other resident entities, their 8-digit KSH registration number shall be used. For investment funds, the ‘technical registration number’ in the relevant list in the technical guide referred to in point 1 of Annex 3 and available in the MNB’s website shall be used. If either partner is non-resident, the 00000001 technical identifier shall be used.

For the sectoral breakdown in Columns **e)** and **h)**, the provisions in point I. A. 4 and 5 of this Annex and in the technical guide referred to there and in point 1 of Annex 3 and available on the MNB’s website shall be followed. The sector codes of resident partners shall be reported primarily under the main sector code, in one character, with the exception of partners in Sectors C and D, where the two-character sector codes of these organisations shall be reported. The sector codes of non-resident partners shall be determined in accordance with the technical guide referred to in point 4.5 of Annex 3 and available on the MNB’s website.

**i)** and **k)** are the registration number of the custodian (investment service provider) from or to which the securities are transferred. If Partner 1 or Partner 2 is a reporting custodian according to point 3 of I. E.2.3 of this Annex and the securities are transferred from or to its own KELER account, the data provider shall report itself as the custodian of Partner1 or Partner2 rather than KELER Zrt.

If the custodian of a counterparty is non-resident, the 00000001 technical identifier shall be used.

**m)** and **n)** the codes are listed in point 4.5 of Annex 3. available in the official website of MNB.

**o)** The codes available are provided in point 4.1 of Annex 3 (Currency codes). For equity securities, the code ‘DRB’ (number of pieces) shall be used.

**q)** The value of securities in repo-type transactions, in HUF thousand. The prompt net price used in the transaction shall be specified. With securities lending and securities deposits, the value on record at the start of the transaction shall be specified.

**r)** The value of the securities in the transaction, in HUF thousand. The prompt gross price used in the transaction shall be specified. In the case of securities lending and securities deposits, this is the same as the figure in Column q).

**s)** In the case of securities lending the value of the cash security deposits – including collateral security which is established on a deposit contract –, shall be stated in HUF thousand in this column (if column ‘m’) contains a value of 3 or 6).

**t)** and **u)** The amount paid by the repo transferor when closing the position in a repo transaction, in HUF thousand. The prompt net or gross price used in the transaction shall be entered. In the case of securities lending, the value of the securities and the liability on record at the time of compiling the data supply – excluding the lending fee – shall be stated.

**v)** If there was no transfer in the specific reference month, the start date of the transaction shall be specified.

**w)** If there was no transfer in the specific reference month, the expiry date of the transaction shall be specified. If the transaction type is ‘Onward transfer of securities accepted under a specialised delivery repo transaction (with movement of securities)’ or ‘Onward transfer of securities accepted under a specialised delivery repo transaction (without movement of securities)’, the column shall be filled in only if the onward transfer of the securities takes place in the form of a repo-type transaction. If the onward transfer of the securities is carried out by a simple sale and purchase, the ‘Second transfer date’ column shall be left blank.

## Table 02: Data of securities stated as collateral

1. In this table, data shall be provided on securities reported as collateral in the transactions included in Table 01.

2. If several securities have been provided as collateral in a transaction, a separate row shall be completed for each of them.

3. In the case of a framework collateral (if the same securities provided as collateral secure several transactions indicated in Table 01), the respective transactions shall be listed in full in column ‘a’ of Table 02, and the respective securities shall be indicated next to each of them as ‘Securities as collateral’. The quantity of the latter shall be distributed among the individual transactions in a way that the total of the quantity indicated in column ‘e’ of Table 02 should correspond to the quantity of securities provided as collateral.

4. If several types of collaterals are linked to several transactions, and thus it is not clear which collateral belongs to which transaction, securities reported as collateral and the quantity of those shall be distributed among transactions by estimation.

5.In column a) enter the sequence number of the transaction in Table 01 for which the securities to be reported serve as collateral.