**MNB identification code: P73**

**Completion instructions for the report**

**Central counterparty collective default fund and capital data**

**I. General instructions**

1. Data providers must give information on the collective default fund of the derivatives capital market, the adequacy of their capital data, their available capital, their contribution to the European Commodity Clearing (ECC) default fund and their investments.

2. The terms used in the data supply shall be interpreted according to the EMIR, Commission Delegated Regulation 152/2013/EU of 19 December 2012 supplementing Regulation 648/2012 /EU of the European Parliament and of the Council with regard to regulatory technical standards on capital requirements for central counterparties, Regulation 2021/23/EU of the European Parliament and of the Council of 16 December 2020 on a framework for the recovery and resolution of central counterparties and amending Regulations 1095/2010/EU, 648/2012/EU, 600/2014/EU, 806/2014/EU and 2015/2365/EU and Directives 2002/47/EC, 2004/25/EC, 2007/36/EC, 2014/59/EU and 2017/1132/EU and the CRR.

3. Within the framework of this data supply, the data provider shall ensure compliance with Articles 16, 41 to 45, 47, 50c and 50d of the EMIR, Article 1 of Commission Delegated Regulation 152/2013/EU, Article 9(14) of Regulation 2021/23/EU of the European Parliament and of the Council and with Article 308 of the CRR.

4. The report should contain the capital data and capital requirements, contributions, the liabilities and risks, and the investment data in HUF, using numeric integers, the number of clearing members indicated as pieces, using numeric integers, and for the concentration factor, numeric figures with an accuracy of two decimal places are required. The amount of the ECC default fund contribution must be reported in euro.

5. If the currency of execution is other than the forint, the conversion shall be performed at the official foreign-exchange rate published by the MNB.