

FDI OTP Euro Bond – Situatia detaliata a activelor la data de 31/12/2011 - Prezentare comparativa Regulament 15/2004 (RAS) vs. IFRS

Anexa 1

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata dintr-un stat membru
2. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale
2.1. Obligatiuni emise de administratia publica locala denumite in valuta

TABEL 1 Valoare conform Regulament 15/2004 (RAS)

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Curs valutar BNR EUR/RON	Valoare totala EUR	Valoare totala RON
CITY OF BUCHAREST	XS0222425471	2	26-Nov-10	26-Nov-10	22-Jun-10	21-Jun-12	47,375.00	7.21	1,087.60	630.69	4.3197	98,186.59	424,136.61
CITY OF BUCHAREST	XS0222425471	2	7-Jan-11	7-Jan-11	22-Jun-10	21-Jun-12	46,300.00	7.91	1,087.60	816.41	4.3197	96,408.03	416,453.75
CITY OF BUCHAREST	XS0222425471	2	22-Feb-11	22-Feb-11	22-Jun-10	21-Jun-12	46,425.00	7.90	1,087.60	707.76	4.3197	96,440.73	416,595.03
CITY OF BUCHAREST	XS0222425471	2	11-Mar-11	11-Mar-11	22-Jun-10	21-Jun-12	46,500.00	7.88	1,087.60	653.30	4.3197	96,481.81	416,772.48
CITY OF BUCHAREST	XS0222425471	2	14-Mar-11	14-Mar-11	22-Jun-10	21-Jun-12	46,500.00	7.88	1,087.60	651.48	4.3197	96,478.16	416,756.70
CITY OF BUCHAREST	XS0222425471	3	23-Mar-11	23-Mar-11	22-Jun-10	21-Jun-12	46,650.00	7.80	1,087.60	604.17	4.3197	145,025.32	626,465.86
CITY OF BUCHAREST	XS0222425471	2	28-Mar-11	28-Mar-11	22-Jun-10	21-Jun-12	46,687.50	7.78	1,087.60	592.13	4.3197	96,734.47	417,863.88
CITY OF BUCHAREST	XS0222425471	4	7-Apr-11	7-Apr-11	22-Jun-10	21-Jun-12	46,937.50	7.63	1,087.60	527.74	4.3197	194,211.38	838,934.88
CITY OF BUCHAREST	XS0222425471	2	8-Apr-11	8-Apr-11	22-Jun-10	21-Jun-12	47,125.00	7.51	1,087.60	493.88	4.3197	97,412.96	420,794.75
CITY OF BUCHAREST	XS0222425471	2	23-May-11	23-May-11	22-Jun-10	21-Jun-12	46,850.00	7.75	1,087.60	465.73	4.3197	96,806.66	418,175.71
CITY OF BUCHAREST	XS0222425471	2	6-Jun-11	6-Jun-11	22-Jun-10	21-Jun-12	47,062.50	7.63	1,087.60	410.53	4.3197	97,121.27	419,534.75
CITY OF BUCHAREST	XS0222425471	3	2-Sep-11	2-Sep-11	22-Jun-10	21-Jun-12	46,937.50	7.85	1,087.60	256.68	4.3197	144,845.36	625,688.49
CITY OF BUCHAREST	XS0222425471	2	18-Oct-11	18-Oct-11	22-Jun-10	21-Jun-12	45,750.00	8.81	1,087.60	228.36	4.3197	94,131.92	406,621.66
Total									14,138.83			1,450,284.64	6,264,794.56

TABEL 2 Valoare retratata conform IFRS

Emitent	Simbol obligatiune	Nr. Obligatiuni detinute	Ultimul Pret de tranzactionare disponibil	Valoare nominala	Pret	Dobanda cumulata/ obligatiune	Dobanda cumulata /total	Valoare actualizata	Curs BNR/RON	Valoare retratata cf IFRS	Valoare cf Reg 15/2004 (NAV)	Diferenta
		1	2	3	4 = 3 * 2	5		6=4+5*1	7	8=6*7	9	10=8-9
				EUR	EUR	EUR	RON	EUR	RON	RON	RON	RON
CITY OF BUCHAREST	XS0222425471	30	90.9620%	50,000.00	1,364,430.00	1,087.60	140,943.49	1,397,058.07	4.3197	6,034,871.76	6,264,794.56	-229,922.80

4. Obligatiuni cotate corporative denumite in valuta

TABEL 1 Valoare conform Regulament 15/2004 (RAS)

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Curs valutar BNR EUR/RON	Valoare totala EUR	Valoare totala RON
AGROKOR	XS0471612076	100	12-May-11	12-May-11	7-Dec-11	6-Jun-12	1,082.50	0.23	6.83	-9.30	4.3197	108,003.31	466,541.90
Magyar Telecom B.V.	XS0473176658	150	22-Mar-11	22-Mar-11	15-Dec-11	14-Jun-12	1,037.00	0.24	4.41	-4.99	4.3197	155,463.75	671,556.76
MOL HUNGARIAN OIL AND	XS0231264275	100	18-May-11	18-May-11	5-Oct-11	4-Oct-12	952.50	0.14	9.32	6.64	4.3197	96,845.38	418,343.01
MOL HUNGARIAN OIL AND	XS0503453275	100	17-Nov-10	17-Nov-10	20-Apr-11	19-Apr-12	969.60	0.17	41.09	5.31	4.3197	101,600.58	438,884.01
MOL HUNGARIAN OIL AND	XS0503453275	100	17-Dec-10	17-Dec-10	20-Apr-11	19-Apr-12	925.00	0.19	41.09	12.31	4.3197	97,839.86	422,638.84
MOL HUNGARIAN OIL AND	XS0503453275	100	31-Mar-11	31-Mar-11	20-Apr-11	19-Apr-12	982.00	0.17	41.09	2.21	4.3197	102,530.31	442,900.20
MOL HUNGARIAN OIL AND	XS0503453275	90	27-Apr-11	27-Apr-11	20-Apr-11	19-Apr-12	984.50	0.17	41.09	1.73	4.3197	92,459.50	399,397.29
OTPHB FLOAT	XS0214084252	2	12-Apr-11	12-Apr-11	5-Dec-11	4-Mar-12	39,625.00	10.12	75.71	1,908.30	4.3197	83,218.02	359,476.89
OTPHB FLOAT	XS0214084252	3	6-May-11	6-May-11	5-Dec-11	4-Mar-12	40,625.00	9.53	75.71	1,581.57	4.3197	126,846.84	547,940.31
OTPHB FLOAT	XS0214084252	2	9-Jun-11	9-Jun-11	5-Dec-11	4-Mar-12	41,187.50	9.29	75.71	1,303.39	4.3197	85,133.21	367,749.94
OTPHB 5.27	XS0268320800	100	21-Oct-10	21-Oct-10	19-Sep-11	18-Sep-12	915.00	0.18	14.97	17.20	4.3197	94,717.16	409,149.73
OTPHB 5.27	XS0268320800	100	8-Mar-11	8-Mar-11	19-Sep-11	18-Sep-12	859.50	0.21	14.97	20.42	4.3197	89,489.48	386,567.69
OTPHB 5.27	XS0268320800	100	27-May-11	27-May-11	19-Sep-11	18-Sep-12	923.00	0.18	14.97	8.51	4.3197	94,648.18	408,851.76
OTPHB 5.27	XS0268320800	100	20-Sep-11	20-Sep-11	19-Sep-11	18-Sep-12	824.00	0.24	14.97	9.65	4.3197	84,862.93	366,582.39
PKO Finance AB	XS0545031642	100	30-Nov-10	30-Nov-10	21-Oct-11	20-Oct-12	960.51	0.12	7.34	8.78	4.3197	97,663.16	421,875.56
SPV Gaz Capital S.A.	XS0327237136	100	21-Apr-11	21-Apr-11	13-Feb-11	12-Feb-12	1,081.25	0.15	58.27	-8.12	4.3197	113,140.36	488,732.41
ZAGREBACKI HOLDING DO	XS0309688918	2	15-Nov-10	15-Nov-10	10-Jul-11	9-Jul-12	43,250.00	10.29	1,314.89	1,144.92	4.3197	91,419.61	394,905.30
Total												1,715,881.65	7,412,093.98

TABEL 2

Valoare retratata conform IFRS

Emitent	Simbol obligatiune	Nr. Obligatiuni detinute	Ultimul Pret de tranzactionare disponibil	Valoare nominala	Pret	Dobanda cumulata/ obligatiune	Dobanda cumulata /total	Valoare actualizata	Curs BNR/RON	Valoare retratata cf IFRS	Valoare cf Reg 15/2004 (NAV)	Diferenta
		1	2	3	4 = 3 * 2	5		6=4+5*1	7	8=6*7	9	10=8-9
				EUR	EUR	EUR	RON	EUR	RON	RON	RON	RON
AGROKOR	XS0471612076	100	94.8130%	1,000.00	94,813.00	6.83	2,950.61	95,496.06	4.3197	412,514.33	466,541.90	-54,027.57
MAGYAR TELECOM BV	XS0473176658	150	68.5630%	1,000.00	102,844.50	4.41	2,859.15	103,506.39	4.3197	447,116.53	671,556.76	-224,440.23
GAS PUBLIC LIMITED COMPANY	XS0231264275	100	85.9380%	1,000.00	85,938.00	9.32	4,024.64	86,869.69	4.3197	375,251.02	418,342.99	-43,091.97
GAS PUBLIC LIMITED COMPANY	XS0503453275	390	85.5000%	1,000.00	333,450.00	41.09	69,228.50	349,476.23	4.3197	1,509,632.47	1,703,820.35	-194,187.88
OTPHB FLOAT	XS0214084252	7	70.4380%	50,000.00	246,533.00	75.71	2,289.39	247,062.99	4.3197	1,067,237.99	1,275,167.15	-207,929.16
OTP BANK Nvrt. (OTPHB 5.2)	XS0268320800	400	75.0000%	1,000.00	300,000.00	14.97	25,874.77	305,989.95	4.3197	1,321,784.77	1,571,151.56	-249,366.79
PKOBP	XS0540531642	100	92.2050%	1,000.00	92,205.00	7.34	3,172.22	92,939.36	4.3197	401,470.16	421,875.55	-20,405.39
GAZPROM 2018	XS0327237136	100	105.0150%	1,000.00	105,015.00	58.27	25,170.36	110,841.88	4.3197	478,803.65	488,732.41	-9,928.76
ZAGREBACKI HOLDING DO	XS0309688918	2	71.6880%	50,000.00	71,688.00	1,314.89	11,359.87	74,317.78	4.3197	321,030.52	394,905.29	-73,874.77
Total							146,929.50			6,334,841.43	7,412,093.96	-1,077,252.53

5. Obligatiuni emise de catre administratia publica centrala

TABEL 1

Valoare conform Regulament 15/2004 (RAS)

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Curs valutar BNR EUR/RON	Valoare totala EUR	Valoare totala RON
Republic of Croatia	XS0431967230	280	12-May-11	12-May-11	5-Jan-11	4-Jan-12	1051.25	0.14	64.29	-8.8242	4.3197	309,879.76	1,338,587.59
Republic of Croatia	XS0431967230	100	6-Jul-11	6-Jul-11	5-Jan-11	4-Jan-12	1045.50	0.14	64.29	-6.2094	4.3197	110,357.83	476,712.70
Romania 2018	XS0371163600	100	19-Apr-11	19-Apr-11	18-Jun-11	17-Jun-12	1047.50	0.16	34.99	-4.5498	4.3197	107,793.65	465,636.24
Romania 2018	XS0371163600	90	27-Apr-11	27-Apr-11	18-Jun-11	17-Jun-12	1048.75	0.16	34.99	-4.5680	4.3197	97,125.15	419,551.52
Romania 2018	XS0371163600	100	6-Jul-11	6-Jul-11	18-Jun-11	17-Jun-12	1055.00	0.16	34.99	-3.7766	4.3197	108,620.97	469,210.00
Romania 2018	XS0371163600	130	14-Jul-11	14-Jul-11	18-Jun-11	17-Jun-12	1050.00	0.16	34.99	-3.2858	4.3197	140,621.07	607,440.82
Romania 2018	XS0371163600	150	15-Sep-11	15-Sep-11	18-Jun-11	17-Jun-12	1045.00	0.16	34.99	-1.8819	4.3197	161,715.67	698,563.19
Romania 2018	XS0371163600	390	20-Sep-11	20-Sep-11	18-Jun-11	17-Jun-12	1042.80	0.16	34.99	-1.7398	4.3197	419,658.14	1,812,797.25
Romania 2018	XS0371163600	260	18-Nov-11	18-Nov-11	18-Jun-11	17-Jun-12	1010.00	0.17	34.99	-0.1626	4.3197	271,654.18	1,173,464.57
Romania 2015	XS0495980095	40	18-Mar-11	18-Mar-11	18-Mar-11	17-Mar-12	993.00	0.14	39.48	1.3654	4.3197	41,353.85	178,636.23
Romania 2015	XS0495980095	100	21-Apr-11	21-Apr-11	18-Mar-11	17-Mar-12	1006.00	0.13	39.48	-1.0479	4.3197	104,443.30	451,163.72
Romania 2015	XS0495980095	200	27-Jun-11	27-Jun-11	18-Mar-11	17-Mar-12	1002.00	0.14	39.48	-0.2727	4.3197	208,241.64	899,541.42
Romania 2015	XS0495980095	120	14-Jul-11	14-Jul-11	18-Mar-11	17-Mar-12	1001.00	0.14	39.48	-0.1241	4.3197	124,842.82	539,283.52
Romania 2015	XS0495980095	140	1-Aug-11	1-Aug-11	18-Mar-11	17-Mar-12	1007.30	0.13	39.48	-0.8283	4.3197	146,433.36	632,548.19
Romania 2015	XS0495980095	150	15-Sep-11	15-Sep-11	18-Mar-11	17-Mar-12	1000.00	0.14	39.48	0.0000	4.3197	155,922.13	673,536.83
Romania 2015	XS0495980095	100	21-Sep-11	21-Sep-11	18-Mar-11	17-Mar-12	995.00	0.14	39.48	0.3822	4.3197	103,486.31	447,029.80
Romania 2015	XS0495980095	150	4-Oct-11	4-Oct-11	18-Mar-11	17-Mar-12	979.00	0.15	39.48	1.4356	4.3197	152,987.48	660,860.00
Romania 2016	XS0638742485	500	10-Jun-11	10-Jun-11	17-Jun-11	16-Jun-12	999.00	0.14	28.40	0.1084	4.3197	513,755.01	2,219,267.50
Romania 2016	XS0638742485	100	14-Jun-11	14-Jun-11	17-Jun-11	16-Jun-12	997.94	0.14	28.40	0.2233	4.3197	102,656.49	443,445.24
Romania 2016	XS0638742485	100	28-Jun-11	28-Jun-11	17-Jun-11	16-Jun-12	995.00	0.15	28.40	0.5074	4.3197	102,390.91	442,298.01
Romania 2016	XS0638742485	200	6-Jul-11	6-Jul-11	17-Jun-11	16-Jun-12	1004.00	0.14	28.40	-0.3860	4.3197	206,403.12	891,599.57
Romania 2016	XS0638742485	150	12-Jul-11	12-Jul-11	17-Jun-11	16-Jun-12	998.00	0.14	28.40	0.1890	4.3197	153,988.59	665,184.53
Romania 2016	XS0638742485	150	13-Jul-11	13-Jul-11	17-Jun-11	16-Jun-12	997.50	0.14	28.40	0.2325	4.3197	153,920.12	664,888.72
Romania 2016	XS0638742485	150	14-Jul-11	14-Jul-11	17-Jun-11	16-Jun-12	999.00	0.14	28.40	0.0925	4.3197	154,124.12	665,769.95
Romania 2016	XS0638742485	180	8-Aug-11	8-Aug-11	17-Jun-11	16-Jun-12	997.50	0.14	28.40	0.2017	4.3197	184,698.61	797,842.59
Romania 2016	XS0638742485	100	21-Sep-11	21-Sep-11	17-Jun-11	16-Jun-12	995.00	0.15	28.40	0.2810	4.3197	102,368.26	442,200.19
Romania 2016	XS0638742485	100	20-Oct-11	20-Oct-11	17-Jun-11	16-Jun-12	987.50	0.15	28.40	0.5009	4.3197	101,640.25	439,055.38
Romania 2016	XS0638742485	300	7-Nov-11	7-Nov-11	17-Jun-11	16-Jun-12	992.50	0.15	28.40	0.2320	4.3197	306,340.10	1,323,297.31
Romania 2016	XS0638742485	100	22-Nov-11	22-Nov-11	17-Jun-11	16-Jun-12	975.00	0.16	28.40	0.4964	4.3197	100,389.81	433,653.85
Total												4,947,812.68	21,373,066.45

TABEL 2

Valoare retratata conform IFRS

Emitent	Simbol obligatiune	Nr. Obligatiuni detinute	Ultimul Pret de tranzactionare disponibil	Valoare nominala	Pret	Dobanda cumulata/ obligatiune	Dobanda cumulata /total	Valoare actualizata	Curs BNR/RON	Valoare retratata cf IFRS	Valoare cf Reg 15/2004 (NAV)	Diferenta
		1	2	3	4 = 3 * 2	5		6=4+5*1	7	8=6*7	9	10=8-9
				EUR	EUR	EUR	RON	EUR	RON	RON	RON	RON
REPUBLIC OF CROATIA	XS0431967230	380	99.3340%	1,000.00	377,469.20	64.29	105,527.31	401,898.52	4.3197	1,736,081.02	1,815,300.29	-79,219.27
ROMANIA 2018	XS0371163600	1220	99.3500%	1,000.00	1,212,070.00	34.99	184,379.20	1,254,753.33	4.3197	5,420,157.97	5,646,663.59	-226,505.62
ROMANIA 2015	XS0495980095	1000	97.3130%	1,000.00	973,130.00	39.48	170,545.53	1,012,610.87	4.3197	4,374,175.19	4,482,599.71	-108,424.52
ROMANIA 2016	XS0638742485	2130	97.1080%	1,000.00	2,068,400.40	28.40	261,322.38	2,128,895.89	4.3197	9,196,191.58	9,428,502.84	-232,311.26
Total							721,774.42			20,726,605.77	21,373,066.43	-646,460.66

VIII. Alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 102 (1) lit.a) Legea 297/2004

VIII.1. Alte valori mobiliare mentionate la art. 102 (1) lit.a) Legea 297/2004

4. Obligatiuni neadmise la tranzactionare

TABEL 1

Valoare conform Regulament 15/2004 (RAS)

Emitent	Nr. obligatiuni detinute	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Valoare totala	Valoare cf Reg 15/2004 (NAV)
					EUR	EUR	EUR	EUR	RON
RO1114DBE010	4	6-May-11	6-May-12	49.522.10	6.58	1,475.4098	104.6496	204.408.64	882.983.99
RO1114DBE010	2	6-May-11	6-May-12	49.592.28	6.52	1,475.4098	86.0540	102.307.48	441.937.63
RO1115DBE025	2	29-Jul-11	29-Jul-12	49.733.10	6.60	1,001.6393	28.4986	101.526.48	438.563.92
Total								408,242.60	1,763,485.54

TABEL 2

Valoare retratata conform IFRS

Emitent	Nr. Obligatiuni detinute	Ultimul Pret de tranzactionare disponibil	Valoare initiala (pt. perioada cupon)	Valoare retratata cf IFRS	Dobanda cumulata/ obligatiune	Dobanda cumulata /total	Valoare cf Reg 15/2004 (NAV)	Valoare retratata cf IFRS	Diferenta	Dobanda cumulata /total	Valoare cf Reg 15/2004 (NAV)	Valoare retratata cf IFRS	Diferenta
	1	2	3	4 = 3 * 2	5	6	7	8=1*4+1*5	9=8-7	10	11	12	13
			EUR	EUR	EUR	EUR	EUR	EUR	EUR	RON	RON	RON	RON
RO1114DBE010	6	98.4280%	49.522.10	48,743.61	1,475.41	8,852.46	306,716.12	301,314.14	-5,401.98	38,239.97	1,324,921.62	1,301,586.67	-23,334.95
RO1115DBE025	2	98.4370%	49,733.10	48,955.77	1001.64	2,003.28	101,526.48	99,914.82	-1,611.65	8,653.57	438,563.92	431,602.06	-6,961.86
Total						10,855.74	408,242.60	401,228.96	-7,013.64	46,893.54	1,763,485.54	1,733,188.73	-30,296.81

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta RON
Banca Comerciala Romana	1,342.03
OTP BANK ROMANIA	271.15
PIRAEUS BANK	6.55
Total	1,619.73

2. Disponibil in conturi curente si numerar denuminate in valuta

Denumire banca	Valoare actualizata EUR	Valoare actualizata RON
Banca Comerciala Romana	2,547.46	11,004.26
OTP BANK ROMANIA	79,926.42	345,258.16
Total	82,473.88	356,262.42

X. Depozite bancare

2. Depozite bancare denuminate in valuta

Denumire banca	Data constituirii	Valoare initiala*	Crestere zilnica*	Dobanda cumulata*	Curs valutar BNR EUR/RON	Valoare totala EUR	Valoare totala RON
Banca Comerciala Romana	27-Dec-11	33,100.00	2.30	11.49	4.3197	33,111.49	143,031.72
Banca Comerciala Romana	27-Dec-11	34,000.00	2.36	11.81	4.3197	34,011.81	146,920.80
Banca Comerciala Romana	27-Dec-11	33,000.00	2.29	11.46	4.3197	33,011.46	142,599.60
OTP BANK ROMANIA	30-Dec-11	274,142.58	1.88	3.76	4.3197	274,146.34	1,184,229.92
Total						374,281.09	1,616,782.03