

ANEXA NR. 10

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

OTP Green Energy

Decizie autorizare: Aviz: 56/27.10.2009

Cod inscriere: CSC08FIIR400016

Situatia activelor si obligatiilor in perioada 31.12.2011 - 30.09.2012

Denumire element	31.12.2011				30.09.2012				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.44%	100.00%	9,286,999.93	9,286,999.93	33.10%	100.00%	9,549,313.10	9,549,313.10	262,313.17
1 Valori mobiliare si instrumente ale pietei monetare:	69.96%	69.66%	6,469,116.94	6,469,116.94	33.09%	32.95%	3,146,340.14	3,146,340.14	(3,322,776.80)
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	34.42%	34.27%	3,182,843.38	3,182,843.38	33.09%	32.95%	3,146,340.14	3,146,340.14	(36,503.24)
113 Obligatiuni, din care:	34.42%	34.27%	3,182,843.38	3,182,843.38	33.09%	32.95%	3,146,340.14	3,146,340.14	(36,503.24)
1132 Obligatiuni emise de administratia publica centrala	34.42%	34.27%	3,182,843.38	3,182,843.38	33.09%	32.95%	3,146,340.14	3,146,340.14	(36,503.24)
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
123 Obligatiuni	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
1231 Obligatiuni tranzactionate corporative	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
2 Disponibil in cont curent	0.02%	0.02%	2,277.62	2,277.62	0.01%	0.01%	950.56	950.56	(1,327.06)
204 BRD-GROUP SOCIETE GENERAL	0.02%	0.02%	2,237.53	2,237.53	0.00%	0.00%	252.46	252.46	(1,985.07)
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	40.09	40.09	0.00%	0.00%	16.08	16.08	(24.01)
205 OTP BANK ROMANIA	0.00%	0.00%	-	-	0.01%	0.01%	541.84	541.84	541.84
206 UNICREDIT TIRIAC BANK	0.00%	0.00%	-	-	0.00%	0.00%	139.41	139.41	139.41
207 BANCA ITALO-ROMENA	0.00%	0.00%	-	-	0.00%	0.00%	0.77	0.77	0.77
3 Depozite bancare:	28.91%	28.78%	2,672,653.13	2,672,653.13	67.03%	64.01,150.74	6,401,150.74	6,401,150.74	3,728,497.61
31 Depozite bancare constituite la instituti de credit din Romania	28.91%	28.78%	2,672,653.13	2,672,653.13	67.03%	6,401,150.74	6,401,150.74	6,401,150.74	3,728,497.61
311 OTP BANK ROMANIA	28.91%	28.78%	2,672,653.13	2,672,653.13	29.37%	2,793,075.97	2,793,075.97	2,793,075.97	120,422.84
312 BANCA ITALO-ROMENA	0.00%	0.00%	-	-	9.59%	912,199.77	912,199.77	912,199.77	912,199.77
313 UNICREDIT TIRIAC BANK	0.00%	0.00%	-	-	28.36%	2,695,875.00	2,695,875.00	2,695,875.00	2,695,875.00
4 Instrumente financiare derivate tranzactionate pe o piata reglementata, din care:	1.55%	1.54%	142,952.24	142,952.24	0.01%	871.66	871.66	871.66	(142,080.58)
41 instrumente financiare derivate tranzactionate pe o piata reglementata din Romania, din care:	1.55%	1.54%	142,952.24	142,952.24	0.01%	871.66	871.66	871.66	(142,080.58)
412 Optiuni	1.55%	1.54%	142,952.24	142,952.24	0.01%	871.66	871.66	871.66	(142,080.58)
413 Contracte swap	0.00%	0.00%	-	-	0.00%	-	-	-	-
9 Alte active, din care:	0.00%	0.00%	0.01	0.01					(0.01)
93 Suma in curs de rezolvare	0.00%	0.00%	0.01	0.01	0.00%	-	-	-	(0.01)
II Total obligatii			40,697.27	40,697.27			39,990.88	39,990.88	(706.39)
10 CHELTUIELILE FONDULUI (sold obligatii)	0.44%	0.44%	40,697.27	40,697.27	0.42%	39,990.88	39,990.88	39,990.88	(706.39)
101 Comisioane datorate soc. de admin.	0.19%	0.19%	17,250.70	17,250.70	0.06%	5,534.42	5,534.42	5,534.42	(11,716.28)
1011 Comision de garantie bancara	0.15%	0.15%	13,740.08	13,740.08	0.06%	5,534.42	5,534.42	5,534.42	(8,205.66)
102 Comisioane datorate depozitarului	0.06%	0.06%	5,765.39	5,765.39	0.02%	1,594.97	1,594.97	1,594.97	(4,170.42)
103 Taxa CNVM	0.01%	0.01%	770.39	770.39	0.01%	739.43	739.43	739.43	(30.96)
106 Cheltuieli de audit	0.02%	0.02%	2,159.85	2,159.85	0.02%	1,647.20	1,647.20	1,647.20	(512.65)
107 Comision custode	0.01%	0.01%	1,010.85	1,010.85	0.00%	207.32	207.32	207.32	(803.53)
108 Comisioanele lunii precedente	-	-	-	-	0.26%	24,733.12	24,733.12	24,733.12	24,733.12
III Valoarea activului net (I - II)			9,246,302.67	9,246,302.67			9,509,322.22	9,509,322.22	263,019.55

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2011	La data de 30.09.2012	Diferente
Valoare activ net	9,246,302.67	9,509,322.22	263,019.55
Numar unitati de fond/actiuni in circulatie	43,583.00	43,583.00	0.00
Valoarea unitara a activului net	212.15	218.49	6.34

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

OTP Green Energy – Situatia detaliata a activelor la data de 30.09.2012

I. Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania

6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiilor publice centrale

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(s)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
RO0813DBN027		280	16-Dec-09	5-Mar-12	5-Mar-13	2,675,929.66	738.47	131,638.36	107492.43		2,915,060.45	BRD Groupe Societe Generale	0.1194%	30.526%
RO0813DBN027		22	8-Mar-11	5-Mar-12	5-Mar-13	224,337.37	43.76	10,343.01	-3400.69		231,279.69	BRD Groupe Societe Generale	0.0094%	2.422%
Total											3,146,340.14			32.948%

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al OPC
BANCA ITALO-ROMENA	0.77	0.000%
BRD Groupe Societe Generale	252.46	0.003%
OTP BANK ROMANIA	541.84	0.006%
PIRAELUS BANK	16.08	0.000%
UniCredit Tiriac Bank	139.41	0.001%
Total	950.56	0.010%

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
BANCA ITALO-ROMENA	23-Feb-12	23-Nov-12	748,000.00	143.45	31,416.00	779,416.00	8.162%
BANCA ITALO-ROMENA	27-Aug-12	25-Jun-13	132,008.00	23.51	775.77	132,783.77	1.391%
OTP BANK ROMANIA	31-Aug-12	30-Nov-12	259,171.75	45.09	1,307.57	260,479.32	2.728%
OTP BANK ROMANIA	10-Sep-12	10-Oct-12	266,000.00	44.82	851.56	266,851.56	2.794%
OTP BANK ROMANIA	6-Apr-12	5-Apr-13	2,016,000.00	372.82	65,616.66	2,081,616.66	21.799%
OTP BANK ROMANIA	3-Aug-12	25-Jun-13	182,250.00	32.95	1,878.42	184,128.42	1.928%
UniCredit Tiriac Bank	2-Feb-12	4-Feb-13	2,567,500.00	534.90	128,375.00	2,695,875.00	28.231%
Total						6,401,150.74	67.033%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

4. Alte contracte derivate in legatura cu valorile mobiliare, valute, rate ale dobanzii sau rentabilitati ori instrumente derivate, indici financiari sau indicatori financiari/alte contracte derivate in legatura cu marfuri

Contraparte	Capital initial (notional)	Data achizitiei	Data scadentei	Data cotatei	Cotatie contraparte	Valoare totala	Pondere in activul total al OPC
BRD Groupe Societe Generale	8,716,600.00	28-Feb-10	16-Jun-13	28-Sep-12	0.0100	871.66	0.009%
Total						871.66	0.009%

Evolutia activului net si a VUAN in ultimii 3 ani

	An T-2	An T-1	An T
Activ net	8,800,741.48	9,165,238.53	9,509,322.22
VUAN	201.93	210.06	218.49

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