

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

FIGC OTP GarantisRO

Decizie autorizare: Aviz 22/11.06.2008

Cod inregistrare: CSC08FIR/400011

Situatia activelor si obligatiilor

Denumire element	Inceputul perioadei de raportare 31.12.2009				Sfarsitul perioadei de raportare 31.12.2010				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.90	100.00	4,398,103.92	4,398,103.92			4,799,695.55	4,799,695.55	401,591.63
1. VALORI MOBILIARE SI INSTRUMENTE ALE PIETEI MONETARE din care:									
Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania:	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Valori mobiliare si instrumente monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat nemembru sau negociate pe o alta piata reglementata dintr-un stat nemembru, care opereaza in mod regulat si este recunoscuta si deschisa publicului, aprobate de CNVM	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2. Valori mobiliare nou emise	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3. Disponibili in cont curent	0.46	0.46	20,169.18	20,169.18	0.82	0.81	38,638.32	38,638.32	18,469.14
ALPHA BANK ROMANIA	0.00	0.00	99.86	99.86	0.00	0.00	70.86	70.86	-29.00
BANCA COMERCIALA ROMANA	0.01	0.01	249.41	249.41	0.01	0.01	597.40	597.40	347.99
BANCA ROMANEASCA	0.00	0.00	0.47	0.47	0.01	0.01	299.22	299.22	298.75
BRD-GROUP SOCIETE GENERAL	0.01	0.01	591.97	591.97	0.01	0.01	528.12	528.12	-63.85
CEC BANK	0.00	0.00	45.14	45.14	0.00	0.00	45.26	45.26	0.12
OTP BANK BUDAPESTA	0.01	0.01	409.82	409.82	0.65	0.64	30,642.59	30,642.59	30,232.77
OTP BANK ROMANIA	0.41	0.40	17,656.48	17,656.48	0.03	0.03	1,235.66	1,235.66	-16,420.82
PIREUS BANK ROMANIA	0.03	0.03	1,116.03	1,116.03	0.10	0.10	4,850.66	4,850.66	3,734.63
Procredit Bank	0.00	0.00	0.00	0.00	0.01	0.01	368.55	368.55	368.55
4. Depozite bancare:	112.35	111.34	4,896,999.53	4,896,999.53	103.06	101.79	4,885,375.52	4,885,375.52	-11,624.01
Depozite bancare constituite la instituti de credit din Romania	90.74	89.92	3,954,929.55	3,954,929.55	83.19	82.16	3,943,426.92	3,943,426.92	-11,502.63
OTP BANK ROMANIA	21.61	21.42	942,064.99	942,064.99	21.34	21.07	1,011,309.36	1,011,309.36	69,244.37
ALPHA BANK ROMANIA	0.00	0.00	0.00	0.00	2.24	2.21	106,256.87	106,256.87	106,256.87
BANCA COMERCIALA ROMANA	21.61	21.42	942,069.99	942,069.99	19.87	19.63	941,948.60	941,948.60	-121.39
PIREUS BANK ROMANIA	21.61	21.42	942,074.69	942,074.69	19.87	19.63	941,963.51	941,963.51	-111.18
BRD-GROUP SOCIETE GENERAL	21.61	21.42	942,069.99	942,069.99	19.87	19.63	941,948.60	941,948.60	-121.39
BANCA ROMANEASCA	4.28	4.24	186,649.89	186,649.89	0.00	0.00			
Depozite bancare constituite la instituti de credit dintr-un stat membru	21.61	21.42	942,069.98	942,069.98	19.87	19.63	941,948.60	941,948.60	-121.38
OTP BANK BUDAPESTA	21.61	21.42	942,069.98	942,069.98	19.87	19.63	941,948.60	941,948.60	-121.38
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	-12.41	-12.30	-541,064.10	-541,064.10	-2.62	-2.59	-124,317.60	-124,317.60	416,746.50
Contracte swap	-12.41	-12.30	-541,064.10	-541,064.10	-2.62	-2.59	-124,317.60	-124,317.60	416,746.50
6 Alte active, din care:	0.50	0.50	21,999.31	21,999.31	0.00	0.00	-0.69	-0.69	-22,000.00
II Total obligatii			39,350.60	39,350.60			59,586.42	59,586.42	20,235.82
CHELTUIELILE FONDULUI (sold obligati)	0.90	0.89	39,350.60	39,350.60	1.26	1.24	59,586.42	59,586.42	20,235.82
Comisioane datorate soc. de admin.	0.30	0.29	12,919.11	12,919.11	0.30	0.29	14,100.71	14,100.71	1,181.60
Comision de garantie bancara	0.44	0.44	19,197.45	19,197.45	0.79	0.78	37,677.55	37,677.55	18,480.10
Comisioane datorate depozitarului	0.09	0.09	3,851.48	3,851.48	0.09	0.09	4,380.32	4,380.32	528.84
Cheltuieli de audit	0.08	0.08	3,382.56	3,382.56	0.07	0.07	3,427.84	3,427.84	45.28
III Valoarea activului net (I - II)			4,358,753.32	4,358,753.32			4,740,109.13	4,740,109.13	381,355.81

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2009	La data de 31.12.2010	Diferente
Valoare activ net	4,358,753.32	4,740,109.13	381,355.81
Numar unitati de fond in circulatie	4,709.00	4,709.00	0.00
Valoarea unitara a activului net	925.62	1,006.61	80.99

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliiana Chiritescu

FICG OTP GarantisRO – Situatia detaliata a activelor la data de 31.12.2010

I. DEPOZITE BANCARE

1. Depozite bancare constituite la institutii de credit din Romania

Emitent	Data constituirii	Data scadentei	Valoare initiala	Dobanda zilnica	Dobanda cumulata	Valoare la zi	Pondere in activul total al fondului
OTP BANK ROMANIA	17-Dec-10	10-Jan-11	19,000.00	3.38	50.75	19,050.75	0.397%
OTP BANK ROMANIA	17-Dec-10	17-Jan-11	50,000.00	9.93	148.97	50,148.97	1.045%
OTP BANK ROMANIA	30-Dec-10	31-Mar-11	941,800.00	154.82	309.63	942,109.63	19.629%
Alpha Bank	17-Dec-10	17-Jan-11	105,900.00	23.79	356.87	106,256.87	2.214%
Banca Comerciala Romana	31-Dec-10	31-Mar-11	941,800.00	148.60	148.60	941,948.60	19.625%
PIRAEUS BANK	31-Dec-10	31-Mar-11	941,800.00	163.51	163.51	941,963.51	19.625%
BRD Groupe Societe Generale	31-Dec-10	31-Mar-11	941,800.00	148.60	148.60	941,948.60	19.625%
Total						3,943,426.92	82.160%

2. Depozite bancare constituite la institutii de credit dintr-un stat membru

Emitent	Data constituirii	Data scadentei	Valoare initiala	Dobanda zilnica	Dobanda cumulata	Valoare la zi	Pondere in activul total al fondului
OTP BANK UNGARIA	31-Dec-10	31-Mar-11	941,800.00	148.60	148.60	941,948.60	19.625%
Total						941,948.60	19.625%

II - INSTRUMENTE FINANCIARE DERIVATE NEGOCIATE IN AFARA PIETELOR REGLEMENTATE

1. Contracte swap pe index

Contraparte	Capital initial (notional)	Data achizitie	Data scadentei	Data cotation	Cotatie contraparte	Valoare la zi	Pondere in activul total al fondului
BRD Groupe Societe Generale	4,709,000.00	12-Aug-08	30-Jun-11	31-Dec-10	-2.64	-124,317.60	-2.590%
Total						-124,317.60	-2.590%

Evolutia activului net si a VUAN in ultimii 3 ani

	AN T-2	AN T-1	AN T
Activ Net	5,143,887.38	4,358,753.32	4,740,109.13
VUAN	1,092.35	925.62	1,006.61

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