

## ANEXA NR. 10

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR400023

CUI: 22264941

Capital social: 5.795.323 RON

FICG OTP GarantisRO

Decizie autorizare: Aviz 22/11.06.2008

Cod inscriere: CSC08FIIR400011

## Situatia activelor si obligatiilor

Denumire element	Sfarsitul perioadei de raportare 31.12.2010				Sfarsitul perioadei de raportare 31.12.2011				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
<b>I Total active</b>	<b>101.26</b>	<b>100.00</b>	<b>4,799,695.55</b>	<b>4,799,695.55</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-4,799,695.55</b>
<b>1. VALORI MOBILIARE SI INSTRUMENTE ALE PIETEI MONETARE din care:</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
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 membru sau negociate pe o alta piata reglementata dintr-un stat membru, 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
<b>2. Valori mobiliare nou emise</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>3. Disponibil in cont curent</b>	<b>0.82</b>	<b>0.81</b>	<b>38,638.32</b>	<b>38,638.32</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-38,638.32</b>
ALPHA BANK ROMANIA	0.00	0.00	70.86	70.86	0.00	0.00	0.00	0.00	-70.86
BANCA COMERCIALA ROMANA	0.01	0.01	597.40	597.40	0.00	0.00	0.00	0.00	-597.40
BANCA ROMANEASCA	0.01	0.01	299.22	299.22	0.00	0.00	0.00	0.00	-299.22
BRD-GROUP SOCIETE GENERAL	0.01	0.01	528.12	528.12	0.00	0.00	0.00	0.00	-528.12
CEC BANK	0.00	0.00	45.26	45.26	0.00	0.00	0.00	0.00	-45.26
OTP BANK BUDAPESTA	0.65	0.64	30,642.59	30,642.59	0.00	0.00	0.00	0.00	-30,642.59
OTP BANK ROMANIA	0.03	0.03	1,235.66	1,235.66	0.00	0.00	0.00	0.00	-1,235.66
PIRAEUS BANK ROMANIA	0.10	0.10	4,850.66	4,850.66	0.00	0.00	0.00	0.00	-4,850.66
Procredit Bank	0.01	0.01	368.55	368.55	0.00	0.00	0.00	0.00	-368.55
<b>4. Depozite bancare:</b>	<b>103.06</b>	<b>101.79</b>	<b>4,885,375.52</b>	<b>4,885,375.52</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-4,885,375.52</b>
Depozite bancare constituite la instituti de credit din Romania	83.19	82.16	3,943,426.92	3,943,426.92	0.00	0.00	0.00	0.00	-3,943,426.92
OTP BANK ROMANIA	21.34	21.07	1,011,309.36	1,011,309.36	0.00	0.00	0.00	0.00	-1,011,309.36
ALPHA BANK ROMANIA	2.24	2.21	106,256.87	106,256.87	0.00	0.00	0.00	0.00	-106,256.87
BANCA COMERCIALA ROMANA	19.87	19.63	941,948.60	941,948.60	0.00	0.00	0.00	0.00	-941,948.60
PIRAEUS BANK ROMANIA	19.87	19.63	941,963.51	941,963.51	0.00	0.00	0.00	0.00	-941,963.51
BRD-GROUP SOCIETE GENERAL	19.87	19.63	941,948.60	941,948.60	0.00	0.00	0.00	0.00	-941,948.60
BANCA ROMANEASCA	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Depozite bancare constituite la instituti de credit dintr-un stat membru	19.87	19.63	941,948.60	941,948.60	0.00	0.00	0.00	0.00	-941,948.60
OTP BANK BUDAPESTA	19.87	19.63	941,948.60	941,948.60	0.00	0.00	0.00	0.00	-941,948.60
<b>5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate</b>	<b>-2.62</b>	<b>-2.59</b>	<b>-124,317.60</b>	<b>-124,317.60</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>124,317.60</b>
Contracte swap	-2.62	-2.59	-124,317.60	-124,317.60	0.00	0.00	0.00	0.00	124,317.60
<b>6 Alte active, din care:</b>	<b>0.00</b>	<b>0.00</b>	<b>-0.69</b>	<b>-0.69</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.69</b>
<b>II Total obligatii</b>			<b>59,586.42</b>	<b>59,586.42</b>			<b>0.00</b>	<b>0.00</b>	<b>-59,586.42</b>
CHELTUIELILE FONDULUI (sold obligatii)	1.26	1.24	59,586.42	59,586.42	0.00	0.00	0.00	0.00	-59,586.42
Comisioane datorate soc. de admin.	0.30	0.29	14,100.71	14,100.71	0.00	0.00	0.00	0.00	-14,100.71
Comision de garantie bancara	0.79	0.78	37,677.55	37,677.55	0.00	0.00	0.00	0.00	-37,677.55
Comisioane datorate depozitarului	0.09	0.09	4,380.32	4,380.32	0.00	0.00	0.00	0.00	-4,380.32
Cheltuieli de audit	0.07	0.07	3,427.84	3,427.84	0.00	0.00	0.00	0.00	-3,427.84
<b>III Valoarea activului net (I - II)</b>			<b>4,740,109.13</b>	<b>4,740,109.13</b>			<b>0.00</b>	<b>0.00</b>	<b>-4,740,109.13</b>

## Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2010	La data de 31.12.2011	Diferente
Valoarea activ net	4,740,109.13	0.00	-4,740,109.13
Numar unitati de fond in circulatie	4,709.00	0.00	-4,709.00
Valoarea unitara a activului net	1,006.61	0.00	-1,006.61

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu