

ANEXA NR. 10

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

OTP AvantisRO

Decizie autorizare: 376/27.02.2008

Cod inscriere: CSC06DIR/400050

Situatia activelor si obligatiilor in perioada 31.12.2010 - 31.12.2011

Denumire element	31.12.2010				31.12.2011				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.47%	100.00%	9,169,146.04	9,169,146.04		100.00%	7,831,584.81	7,831,584.81	-1,337,561.23
1 Valori mobiliare si instrumente ale pietei monetare:	84.27%	83.87%	7,690,255.84	7,690,255.84	85.06%	84.66%	6,630,437.82	6,630,437.82	-1,059,818.02
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	75.64%	75.28%	6,902,799.68	6,902,799.68	77.08%	77.08%	6,036,448.71	6,036,448.71	-866,350.97
111 Actiuni Tranzactionate	75.11%	74.75%	6,854,277.68	6,854,277.68	76.43%	76.43%	5,985,800.91	5,985,800.91	-868,476.77
114 Certificate de investitii	0.53%	0.53%	48,522.00	48,522.00	0.65%	0.65%	50,647.80	50,647.80	2,125.80
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	4.29%	4.27%	391,476.47	391,476.47	7.62%	7.58%	593,989.11	593,989.11	202,512.64
121 Actiuni	4.29%	4.27%	391,476.47	391,476.47	7.62%	7.58%	593,989.11	593,989.11	202,512.64
15 Alte val mob si instr ale pietei mon mentionate la art 102 (1) lit. a) din legea 297/2004, din care:	4.34%	4.32%	395,979.70	395,979.70	0.00%	0.00%	0.00	0.00	-395,979.70
151 Valori mobiliare, din care:	4.34%	4.32%	395,979.70	395,979.70	0.00%	0.00%	0.00	0.00	-395,979.70
1511 Actiuni NECOTATE (prin prospect)	4.34%	4.32%	395,979.70	395,979.70	0.00%	0.00%	0.00	0.00	-395,979.70
2 Disponibil in cont curent	0.02%	0.02%	1,671.43	1,671.43	0.38%	0.38%	29,770.55	29,770.55	28,099.12
201 ALPHA BANK ROMANIA	0.00%	0.00%	339.68	339.68	0.00%	0.00%	159.68	159.68	-180.00
203 BANCA ROMANEASCA	0.00%	0.00%	133.33	133.33	0.00%	0.00%	123.33	123.33	-10.00
204 BRD-GROUP SOCIETATE GENERAL	0.00%	0.00%	115.37	115.37	0.00%	0.00%	0.00	0.00	-115.37
205 CEC BANK	0.01%	0.01%	861.09	861.09	0.01%	0.01%	862.40	862.40	1.31
207 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	0.20%	0.20%	15,895.70	15,895.70	15,895.70
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	89.98	89.98	0.01%	0.01%	937.18	937.18	847.20
209 Banca Transilvania	0.00%	0.00%	32.80	32.80	0.00%	0.00%	0.00	0.00	-32.80
210 Procredit Bank	0.00%	0.00%	99.18	99.18	0.00%	0.00%	99.18	99.18	0.00
214 Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	0.15%	0.15%	11,693.08	11,693.08	11,693.08
3 Depozite bancare:	5.51%	5.48%	502,756.66	502,756.66	3.98%	3.96%	310,142.72	310,142.72	-192,613.94
31 Depozite bancare constituite la institutii de credit din Romania	5.51%	5.48%	502,756.66	502,756.66	3.98%	3.96%	310,142.72	310,142.72	-192,613.94
311 OTP BANK ROMANIA	1.53%	1.53%	140,071.22	140,071.22	0.00%	0.00%	0.00	0.00	-140,071.22
314 BANCA COMERCIALA ROMANA	3.97%	3.96%	362,685.43	362,685.43	3.98%	3.96%	310,142.72	310,142.72	-52,542.72
7 Titluri de participare la OPCVM/AOPC	9.65%	9.60%	880,250.58	880,250.58	9.66%	9.62%	753,114.02	753,114.02	-127,136.57
8 Dividende sau alte drepturi de incasat	1.03%	1.03%	94,211.53	94,211.53	0.00%	0.00%	0.00	0.00	-94,211.53
9 Alte active, din care:	0.00%	0.00%	0.00	0.00	1.39%	1.38%	108,119.70	108,119.70	108,119.70
92 Sume la SSIF	0.00%	0.00%	0.00	0.00	1.39%	1.38%	108,119.70	108,119.70	108,119.70
II Total obligatii			42,924.38	42,924.38			36,145.07	36,145.07	-6,779.31
10 CHELTUIELILE FONDULUI (sold obligatii)	0.47%	0.47%	42,924.38	42,924.38	0.46%	0.46%	36,145.07	36,145.07	-6,779.31
101 Comisioane datorate soc. de admin.	0.39%	0.39%	35,883.96	35,883.96	0.40%	0.39%	30,855.33	30,855.33	-5,028.63
102 Comisioane datorate depozitarului	0.03%	0.03%	2,776.67	2,776.67	0.03%	0.03%	2,389.29	2,389.29	-387.38
103 Taxa CNVM	0.00%	0.00%	0.00	0.00	0.01%	0.01%	649.76	649.76	649.76
106 Cheltuieli de audit	0.04%	0.04%	3,427.84	3,427.84	0.02%	0.02%	1,479.41	1,479.41	-1,948.43
107 Comision custode	0.01%	0.01%	835.91	835.91	0.01%	0.01%	768.28	768.28	-67.63
109 Comision de subscriere	0.00%	0.00%	0.00	0.00	0.00%	0.00%	3.00	3.00	3.00
III Valoarea activului net (I - II)			9,126,221.66	9,126,221.66			7,795,439.74	7,795,439.74	-1,330,781.92

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2010	La data de 31.12.2011	Diferente
Valoare activ net	9,126,221.66	7,795,439.74	-1,330,781.92
Numar unitati de fond/actiuni in circulatie	1,392,146.59	1,386,852.62	-5,293.97
Valoarea unitara a activului net	6.56	5.62	-0.94

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

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

1. Actiuni tranzactionate

Emitent	Simbol actiune	Data ultimei sedinte in care s-a tranzactionat	Data achizitiei	Data decontare	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
						lei	lei	lei	%	%
Albalact SA	ALBZ	30-Dec-11	-	-	200,000	0.1000	0.1767	35,340.00	0.0306%	0.451%
ALRO SA	ALR	29-Dec-11	-	-	61,100	0.5000	3.2500	198,575.00	0.0086%	2.536%
Antibiotice SA	ATB	30-Dec-11	-	-	259,831	0.1000	0.3900	101,334.09	0.0457%	1.294%
Biofarm SA	BIO	30-Dec-11	-	-	750,000	0.1000	0.1929	144,675.00	0.0685%	1.847%
BRD Groupe Societe Generale SA	BRD	30-Dec-11	-	-	34,000	1.0000	10.7100	364,140.00	0.0049%	4.650%
SSIF Broker SA	BRK	30-Dec-11	-	-	99,310	0.2500	0.1069	10,616.24	0.0293%	0.136%
Compa SA	CMP	30-Dec-11	-	-	142,700	0.1000	0.3890	55,510.30	0.0652%	0.709%
Condmag SA	COMI	30-Dec-11	-	-	314,000	0.1000	0.1626	51,056.40	0.0823%	0.652%
CONPET SA Ploiesti	COTE	30-Dec-11	-	-	800	3.3000	34.9400	27,952.00	0.0092%	0.357%
Compania de Navigatie Fluviala Romana NAV	COVG	29-Dec-11	-	-	11,600	2.5000	3.1900	37,004.00	0.0968%	0.472%
DAFORA SA	DAFR	30-Dec-11	-	-	1,450,000	0.1000	0.0610	88,450.00	0.1489%	1.129%
Ductil SA Buzau	DUCL	19-Dec-11	-	-	112,000	0.1000	0.3980	44,576.00	0.0609%	0.569%
Fondul Proprietatea SA - Bucuresti	FP	30-Dec-11	-	-	1,650,000	1.0000	0.4270	704,550.00	0.0120%	8.996%
PREBET SA AIUD	PREB	30-Dec-11	-	-	90,000	0.1800	0.1943	17,487.00	0.1976%	0.223%
Prospectiuni SA Bucuresti	PRSN	30-Dec-11	-	-	786,020	0.1000	0.1763	138,575.33	0.1095%	1.769%
Saturn SA Alba Iulia	SATU	30-Dec-11	-	-	4,205	2.5000	2.1100	8,872.55	0.2126%	0.113%
SIF 1 Banat Crisana SA	SIF1	30-Dec-11	-	-	400,000	0.1000	0.9030	361,200.00	0.0729%	4.612%
SIF 2 Moldova SA	SIF2	30-Dec-11	-	-	650,000	0.1000	1.0800	702,000.00	0.1252%	8.964%
SIF 3 Transilvania SA	SIF3	30-Dec-11	-	-	925,000	0.1000	0.5670	524,475.00	0.0847%	6.697%
SIF 4 Muntenia SA	SIF4	30-Dec-11	-	-	500,000	0.1000	0.5710	285,500.00	0.0620%	3.645%
SIF 5 Oltenia SA	SIF5	30-Dec-11	-	-	500,000	0.1000	1.0570	528,500.00	0.0862%	6.748%
OMV Petrom Bucuresti	SNP	30-Dec-11	-	-	1,950,000	0.1000	0.2900	565,500.00	0.0034%	7.221%
C.N.T.E.E. Transelectrica S.A.	TEL	30-Dec-11	-	-	18,330	10.0000	17.4000	318,942.00	0.0250%	4.073%
S.N.T.G.N. Transgaz SA	TGN	30-Dec-11	-	-	1,400	10.0000	223.3500	312,690.00	0.0119%	3.993%
Banca Transilvania SA	TLV	30-Dec-11	-	-	370,000	1.0000	0.8840	327,080.00	0.0209%	4.176%
Vulcan SA Bucuresti	VULC	30-Dec-11	-	-	80,000	2.5000	0.3900	31,200.00	0.2692%	0.398%
TOTAL								5,985,800.91		76.432%

7. Alte valori mobiliare admise la tranzactionare pe o piata reglementata (Certificate de investitii)

Emitent	Tip valoare mobiliara	Simbol	Data ultimei sedinte in care s-a tranzactionat	Numar valori mobiliare	Pret piata	Valoare totala	Pondere in activul total al OPC
						lei	%
DAX® Index Certificate	Certificate investitii	RCDAX	18-Jul-11	90	305.82	27,523.80	0.351%
EuroSTOXX50® Index Certificate	Certificate investitii	RCSX5E	14-Jul-11	200	115.62	23,124.00	0.295%
TOTAL						50,647.80	0.647%

FDI OTP AvantisRO – Situația detaliată a investițiilor la data de 31/12/2011

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata din alt stat membru

1. Actiuni tranzactionate - denumite in valuta

1.1 Actiuni tranzactionate - denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Data tranzactiei	Data decontare	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
						EUR	EUR	lei	lei	%	%
Erste Bank	AT0000652011	29-Dec-11	-	-	2.750	-	13.585	4.3197	161.378.59	0.0007%	2.061%
Vienna Insurance Group	AT0000908504	29-Dec-11	-	-	1.000	-	30.620	4.3197	132.269.21	0.0008%	1.689%
TOTAL									293.647.81		3.750%

1.2 Actiuni tranzactionate - denumite in CZK

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Data tranzactiei	Data decontare	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR CZK/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
						CZK	CZK	lei	lei	%	%
CEZ AS	CZ0005112300	30-Dec-11	-	-	1.000	-	786.000	0.1674	131.576.40	0.0002%	1.680%
TOTAL									131.576.40		1.680%

1.2 Actiuni tranzactionate - denumite in PLN

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Data tranzactiei	Data decontare	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR PLN/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
						PLN	PLN	lei	lei	%	%
PKO BANK POLSKI SA	PLPKO0000016	30-Dec-11	-	-	5.400	-	32.120	0.973	168.764.90	0.0004%	2.155%
TOTAL									168.764.90		2.155%

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in RON

Denumire banca	Valoare curenta	Pondere in activul total al OPC
	lei	%
Alpha Bank	159.68	0.002%
Banca Romaneasca	123.33	0.002%
Banca Comerciala Romana	0.00	0.000%
BRD Groupe Societe Generale	0.00	0.000%
CEC Bank SA	862.40	0.011%
OTP BANK ROMANIA	15,895.70	0.203%
PIRAEUS BANK	937.18	0.012%
Procredit Bank	99.18	0.001%
TOTAL	18,077.47	0.231%

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPC
	eur	lei	lei	%
Banca Comerciala Romana	2,706.92	4.3197	11,693.08	0.149%
TOTAL			11,693.08	0.149%

FDI OTP AvantisRO – Situatia detaliata a investitiilor la data de 31/12/2011

X. Depozite bancare

1. Depozite bancare denuminate in RON

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al OPC
			lei	lei	lei	lei	%
Banca Comerciala Romana	31-Dec-11	1-Jan-12	310,111.45	31.27	31.27	310,142.72	3.960%
TOTAL						310,142.72	3.960%

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in lei

Denumire fond	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPC
			lei	lei	lei	%	%
FDI Certinvest Dinamic	-	88,347,027,123	3,8863	-	343,343.05	4.3641%	4.384%
FDI Certinvest Prudent	-	41,067,761,907	9,3300	-	383,162.22	9.3962%	4.893%
FDI Omitrust	-	9,999,530,000	2,6610	-	26,608.75	1.4793%	0.340%
TOTAL					753,114.02		9.616%

Evolutia activului net si a VUAN in ultimii 3 ani

	An T-2	An T-1	An T
Activ net	6,613,135.26	9,126,221.66	7,795,439.74
VUAN	6.33	6.56	5.62

OTP ASSET MANAGEMENT ROMANIA SAI SA
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