

ANEXA NR. 10

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

OTP WiseRO

Decizie autorizare: Aviz 31/18.06.2009

Cod inscriere: CSC08FIIR/400015

Situatia activelor si obligatiilor in perioada 31.12.2010 - 31.12.2011

Denumire element	31.12.2010				Sfarsitul perioadei de raportare				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	101.83%	100.00%	8,632,906.19	8,632,906.19	100.61%	100.00%	8,748,290.42	8,748,290.42	115,384.23
2 Disponibil in cont curent	0.05%	0.05%	4,450.67	4,450.67	0.05%	0.05%	4,742.63	4,742.63	291.96
201 ALPHA BANK ROMANIA	0.02%	0.02%	1,937.82	1,937.82	0.00%	0.00%	244.28	244.28	-1,693.54
202 BANCA COMERCIALA ROMANA	0.00%	0.00%	384.91	384.91	0.00%	0.00%	109.78	109.78	-275.13
203 BANCA ROMANEASCA	0.01%	0.01%	500.00	500.00	0.01%	0.01%	980.08	980.08	480.08
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	97.54	97.54	0.00%	0.00%	0.00	0.00	-97.54
205 CEC BANK	0.01%	0.01%	498.89	498.89	0.01%	0.01%	499.61	499.61	0.72
206 OTP BANK BUDAPESTA	0.01%	0.01%	663.97	663.97	0.02%	0.02%	1,698.13	1,698.13	1,034.16
207 OTP BANK ROMANIA	0.00%	0.00%	135.52	135.52	0.00%	0.00%	0.00	0.00	-135.52
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	48.25	48.25	0.01%	0.01%	824.16	824.16	775.91
210 Procredit Bank	0.00%	0.00%	183.77	183.77	0.00%	0.00%	183.77	183.77	0.00
219 Credit Europr Bank SA	0.00%	0.00%	0.00	0.00	0.00%	0.00%	146.52	146.52	146.52
221 UNICREDIT TIRIAC BANK	0.00%	0.00%	0.00	0.00	0.00%	0.00%	56.30	56.30	56.30
3 Depozite bancare:	107.19%	105.27%	9,087,527.70	9,087,527.70	102.15%	101.53%	8,882,238.88	8,882,238.88	-205,288.82
31 Depozite bancare constituite la institutii de credit din Romania	85.95%	84.41%	7,287,155.78	7,287,155.78	80.84%	80.35%	7,029,518.66	7,029,518.66	-257,637.12
311 OTP BANK ROMANIA	21.61%	21.23%	1,832,477.02	1,832,477.02	19.55%	19.43%	1,699,971.47	1,699,971.47	-132,505.55
312 ALPHA BANK ROMANIA	21.73%	21.34%	1,841,929.95	1,841,929.95	0.00%	0.00%	0.00	0.00	-1,841,929.95
3125 Credit Europe Bank SA	0.00%	0.00%	0.00	0.00	20.96%	20.83%	1,822,138.54	1,822,138.54	1,822,138.54
3126 Garantii Bank	0.00%	0.00%	0.00	0.00	19.18%	19.07%	1,668,084.27	1,668,084.27	1,668,084.27
313 BANCA ROMANEASCA	21.25%	20.87%	1,801,521.85	1,801,521.85	0.00%	0.00%	0.00	0.00	-1,801,521.85
315 PIRAEUS BANK ROMANIA	21.36%	20.98%	1,811,226.96	1,811,226.96	0.00%	0.00%	0.00	0.00	-1,811,226.96
320 Unicredit Tiriac BANK	0.00%	0.00%	0.00	0.00	21.15%	21.02%	1,839,324.38	1,839,324.38	1,839,324.38
32 Depozite bancare constituite la institutii de credit dintr-un stat membru	21.24%	20.85%	1,800,371.93	1,800,371.93	21.31%	21.18%	1,852,720.22	1,852,720.22	52,348.29
321 OTP BANK BUDAPESTA	21.24%	20.85%	1,800,371.93	1,800,371.93	21.31%	21.18%	1,852,720.22	1,852,720.22	52,348.29
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	-5.41%	-5.32%	-459,022.14	-459,022.14	-1.60%	-1.59%	-138,690.90	-138,690.90	320,331.24
52 Contracte swap	-5.41%	-5.32%	-459,022.14	-459,022.14	-1.60%	-1.59%	-138,690.90	-138,690.90	320,331.24
9 Alte active, din care:	0.00%	0.00%	-50.04	-50.04	0.00%	0.00%	-0.19	-0.19	49.85
93 Sume in curs de rezolvare	0.00%	0.00%	-50.04	-50.04	0.00%	0.00%	-0.19	-0.19	49.85
II Total obligatii			155,002.96	155,002.96			53,131.53	53,131.53	-101,871.43
10 CHELTUIELILE FONDULUI (sold obligatii)	1.83%	1.80%	155,002.96	155,002.96	0.61%	0.61%	53,131.53	53,131.53	-101,871.43
101 Comisioane datorate soc. de admin.	0.28%	0.27%	23,352.29	23,352.29	0.27%	0.27%	23,723.92	23,723.92	371.63
1011 Comision de garantii bancara	1.42%	1.39%	120,310.58	120,310.58	0.20%	0.20%	17,188.29	17,188.29	-103,122.28
1012 Comision Depozitar Central	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
102 Comisioane datorate depozitarului	0.09%	0.09%	7,912.25	7,912.25	0.09%	0.09%	8,039.01	8,039.01	126.76
103 Taxa CNVM	0.00%	0.00%	0.00	0.00	0.01%	0.01%	724.54	724.54	724.54
106 Cheltuieli de audit	0.04%	0.04%	3,427.84	3,427.84	0.04%	0.04%	3,455.76	3,455.76	27.92
III Valoarea activului net (I - II)			8,477,903.24	8,477,903.24			8,695,158.90	8,695,158.90	217,255.66

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2010	La data de 31.12.2011	Diferente
Valoare activ net	8,477,903.24	8,695,158.90	217,255.66
Numar unitati de fond/actiuni in circulatie	44,739.00	44,739.00	0.00
Valoarea unitara a activului net	189.50	194.35	4.85

OTP ASSET MANAGEMENT ROMANIA SAI SA
Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

OTP WiseRO – Situatia detaliata a activelor la data de 31.12.2011

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
	lei	%
Alpha Bank	244.28	0.003%
Banca Romaneasca	980.08	0.011%
Banca Comerciala Romana	109.78	0.001%
BRD Groupe Societe Generale	0.00	0.000%
CEC Bank SA	499.61	0.006%
Credit Europe Bank	146.52	0.002%
Garanti Bank	0.00	0.000%
OTP Bank Romania	0.00	0.000%
OTP Bank Ungaria	1,698.13	0.019%
Piraeus Bank	824.16	0.009%
Procredit Bank	183.77	0.002%
Unicredit Tiriac Bank	56.30	0.001%
Total	4,742.63	0.054%

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
			lei	lei	lei	lei	%
UniCredit Tiriac Bank	2-Dec-11	3-Jan-12	1,827,900.00	380.81	11,424.38	1,839,324.38	21.025%
Garanti Bank	2-Dec-11	3-Jan-12	1,658,000.00	336.14	10,084.27	1,668,084.27	19.068%
CREDIT EUROPE BANK SA	30-Dec-11	30-Jan-12	1,821,400.00	369.27	738.54	1,822,138.54	20.829%
OTP BANK ROMANIA	30-Dec-11	30-Jan-12	1,699,312.67	325.90	651.79	1,699,964.46	19.432%
OTP BANK ROMANIA	30-Dec-11	4-Jan-12	7.01	0.00	0.00	7.01	0.000%
Total						7,029,518.66	80.353%

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

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
			lei	lei	lei	lei	%
OTP BANK UNGARIA	30-Dec-11	30-Jan-12	1,852,000.00	360.11	720.22	1,852,720.22	21.178%
Total						1,852,720.22	21.178%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

4. Alte contracte derivate in legatura cu valori mobiliare, valute, rate ale dobanzii sau rentabilitatii ori alte instrumente derivate, indici financiari sau indicatori financiari/alte contracte derivate in legatura cu marfuri care trebuie decontate in fonduri banesti sau pot fi decontate in fonduri banesti la cererea uneia dintre parti

Contraparte	Capital initial (notional)	Data achizitiei	Data scadentei	Data cotatei	Cotatie contraparte	Valoare totala	Pondere in activul total al OPC
					%	lei	%
BRD Groupe Societe Generale	8,947,800.00	11-Aug-09	31-Dec-12	30-Dec-11	-1.55	-138,690.90	-1.585%
Total						-138,690.90	-1.585%

Evolutia activului net si a VUAN in ultimii 3 ani

	An T-2	An T-1	An T
Activ net	8,392,334.80	8477903.24	8695158.90
VUAN	187.58	189.5	194.35

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