

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: CSC08FIR/400016

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			8,980,715.68	8,980,715.68			9,286,999.93	9,286,999.93	306,284.25
1 Valori mobiliare si instrumente ale pietei monetare:	68.77%	68.05%	6,111,050.60	6,111,050.60	69.96%	69.66%	6,469,116.94	6,469,116.94	358,066.34
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	32.72%	32.37%	2,907,288.90	2,907,288.90	34.42%	34.27%	3,182,843.38	3,182,843.38	275,554.48
113 Obligatiuni, din care:	32.72%	32.37%	2,907,288.90	2,907,288.90	34.42%	34.27%	3,182,843.38	3,182,843.38	275,554.48
1132 Obligatiuni emise de administratia publica centrala	32.72%	32.37%	2,907,288.90	2,907,288.90	34.42%	34.27%	3,182,843.38	3,182,843.38	275,554.48
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	36.05%	35.67%	3,203,761.70	3,203,761.70	35.54%	35.39%	3,286,273.56	3,286,273.56	82,511.86
123 Obligatiuni	36.05%	35.67%	3,203,761.70	3,203,761.70	35.54%	35.39%	3,286,273.56	3,286,273.56	82,511.86
1231 Obligatiuni tranzactionate corporative	36.05%	35.67%	3,203,761.70	3,203,761.70	35.54%	35.39%	3,286,273.56	3,286,273.56	82,511.86
2 Disponibil in cont curent	0.00%	0.00%	67.41	67.41	0.02%	0.02%	2,277.62	2,277.62	2,210.21
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	57.43	57.43	0.02%	0.02%	2,237.53	2,237.53	2,180.10
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	9.98	9.98	0.00%	0.00%	40.09	40.09	30.11
3 Depozite bancare:	28.13%	27.84%	2,500,013.84	2,500,013.84	28.91%	28.78%	2,672,653.13	2,672,653.13	172,639.29
31 Depozite bancare constituite la institutii de credit din Romania	28.13%	27.84%	2,500,013.84	2,500,013.84	28.91%	28.78%	2,672,653.13	2,672,653.13	172,639.29
311 OTP BANK ROMANIA	28.13%	27.84%	2,500,013.84	2,500,013.84	28.91%	28.78%	2,672,653.13	2,672,653.13	172,639.29
4 Instrumente financiare derivate tranzactionate pe o piata reglementata, din care:	4.16%	4.12%	369,583.84	369,583.84	1.55%	1.54%	142,952.24	142,952.24	(226,631.60)
41 instrumente financiare derivate tranzactionate pe o piata reglementata din Romania, din care:	4.16%	4.12%	369,583.84	369,583.84	1.55%	1.54%	142,952.24	142,952.24	(226,631.60)
412 Optiuni	0.00%	0.00%	-	-	1.55%	1.54%	142,952.24	142,952.24	142,952.24
413 Contracte swap	4.16%	4.12%	369,583.84	369,583.84	0.00%	0.00%	-	-	(369,583.84)
9 Alte active, din care:	0.00%	0.00%	-	-	0.00%	0.00%	0.01	0.01	0.01
93 Sume in curs de rezolvare	0.00%	0.00%	-	-	0.00%	0.00%	0.01	0.01	0.01
II Total obligatii			94,297.31	94,297.31			40,697.27	40,697.27	(53,600.04)
10 CHELTUIELILE FONDULUI (sold obligatii)	1.06%	1.05%	94,297.31	94,297.31	0.44%	0.44%	40,697.27	40,697.27	(53,600.04)
101 Comisioane datorate soc. de admin.	0.19%	0.18%	16,582.41	16,582.41	0.19%	0.19%	17,250.70	17,250.70	668.29
1011 Comision de garantie bancara	0.78%	0.77%	69,093.06	69,093.06	0.15%	0.15%	13,740.08	13,740.08	(55,352.98)
102 Comisioane datorate depozitarului	0.06%	0.06%	5,542.00	5,542.00	0.06%	0.06%	5,765.39	5,765.39	223.39
103 Taxa CNVM	0.00%	0.00%	-	-	0.01%	0.01%	770.39	770.39	770.39
106 Cheltuieli de audit	0.02%	0.02%	2,142.40	2,142.40	0.02%	0.02%	2,159.85	2,159.85	17.45
107 Comision custode	0.01%	0.01%	937.43	937.43	0.01%	0.01%	1,010.85	1,010.85	73.42
III Valoarea activului net (I - II)			8,886,418.38	8,886,418.38			9,246,302.67	9,246,302.67	359,884.29

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2010	La data de 31.12.2011	Diferente
Valoare activ net	8,886,418.38	9,246,302.67	359,884.29
Numar unitati de fond/actiuni in circulatie	43,583.00	43,583.00	0.00
Valoarea unitara a activului net	203.90	212.15	8.25

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

OTP Green Energy – Situatia detaliata a investitiilor la data de 31/12/2011

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

2. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei 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(a)	Pret piata	Valoare totala	Banca intermediara	Pondere in activul total al OPC
						lei	lei	lei	lei	lei	lei		%
RO0813DBN027		280	16-Dec-09	5-Mar-11	5-Mar-12	2,675,929.66	736.74	190,606.56	78,771.47	-	2,945,307.68	BRD Groupe Societe Generale	31.714%
RO0813DBN027		22	8-Mar-11	5-Mar-11	5-Mar-12	224,337.37	43.62	14,976.23	-1,777.90	-	237,535.70	BRD Groupe Societe Generale	2.558%
Total											3,182,843.38		34.272%

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

3. Obligatiuni cotate corporative denuminate in valuta

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in activul total al OPC
							lei	lei	lei	lei	lei	lei	%
ERSTE BK OEST SPARKASSEN	XS0283715430		205	28-Dec-09	1-Feb-11	31-Jan-12	9,436.49	2.65	640.55	540.67	0.00	2,176,631.14	23.437%
ERSTE BK OEST SPARKASSEN	XS0283715430		35	18-Dec-09	1-Feb-11	31-Jan-12	9,359.39	2.74	640.55	614.99	0.00	371,522.32	4.000%
RABOBANK	XS0286907034		700	28-Dec-09	22-Feb-11	21-Feb-12	948.21	0.25	57.88	48.36	0.00	738,120.09	7.948%
Total												3,286,273.56	35.386%

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	%
BRD Groupe Societe Generale	2,237.53	0.024%
OTP BANK ROMANIA	0.00	0.000%
PIRAEUS BANK	40.09	0.000%
Total	2,277.62	0.025%

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	%
OTP BANK ROMANIA	5-Dec-11	5-Jan-12	1,987,000.00	381.07	10,288.85	1,997,288.85	21.506%
OTP BANK ROMANIA	12-Dec-11	12-Jan-12	600,000.00	115.07	2,301.37	602,301.37	6.485%
OTP BANK ROMANIA	12-Dec-11	12-Jan-12	50,000.00	9.59	191.78	50,191.78	0.540%
OTP BANK ROMANIA	30-Dec-11	4-Jan-12	22,867.37	1.88	3.76	22,871.13	0.246%
Total						2,672,653.13	28.778%

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 cotate	Cotatie contraparte	Valoare totala	Pondere in activul total al OPC
					%	lei	%
BRD Groupe Societe Generale	8,716,600.00	28-Feb-10	18-Jun-13	30-Sep-11	1.64	142,952.24	1.539%
Total						142,952.24	1.539%

Evolutia activului net si a VUAN in ultimii 3 ani

	An 2009	An 2010	An 2011
Activ net	8,656,188.89	8,886,418.38	9,246,302.67
VUAN	198.61	203.90	212.15

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