

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

Cod inscriere: J40/15502/15.08.2007

Inregistrare ONRC: J40/15502/15.08.2007

Adresa: Blvd Dacia, Nr 83, sector 2, Bucuresti

OTP WiseRO

Decizie autorizare: Aviz 31/18.06.2009

Cod inscriere: CSC08FIIR/400015

## Situatia activelor si obligatiilor in perioada 31.12.2010 - 30.06.2011

| Denumire element   | Inceputul perioadei de raportare |                     |                     | Sfarsitul perioadei de raportare |                     |                     | Diferenta (lei)    |
|--|----------------------------------|---------------------|---------------------|----------------------------------|---------------------|---------------------|--------------------|
|  | % din activul net                | % din activul total | Valuta (RON)        | % din activul net                | % din activul total | Valuta (RON)        |                    |
| <b>I Total active</b>  |                                  |                     | <b>8,632,906.19</b> |                                  |                     | <b>8,685,565.69</b> | <b>52,659.50</b>   |
| <b>1 Disponibil in cont curent</b>   | <b>0.052%</b>                    | <b>0.052%</b>       | <b>4,450.67</b>     | <b>1.027%</b>                    | <b>1.004%</b>       | <b>87,215.08</b>    | <b>82,764.41</b>   |
| ALPHA BANK ROMANIA   | 0.023%                           | 0.022%              | 1,937.82            | 0.113%                           | 0.110%              | 9,585.74            | 7,647.92           |
| BANCA COMERCIALA ROMANA  | 0.005%                           | 0.004%              | 384.91              | 0.007%                           | 0.007%              | 604.72              | 219.81             |
| BANCA ROMANEASCA   | 0.006%                           | 0.006%              | 500.00              | 0.099%                           | 0.097%              | 8,418.37            | 7,918.37           |
| BRD-GROUP SOCIETE GENERAL  | 0.001%                           | 0.001%              | 97.54               | 0.004%                           | 0.004%              | 327.01              | 229.47             |
| CEC BANK   | 0.006%                           | 0.006%              | 498.89              | 0.006%                           | 0.006%              | 499.25              | 0.36               |
| OTP BANK BUDAPESTA   | 0.008%                           | 0.008%              | 663.97              | 0.698%                           | 0.682%              | 59,273.01           | 58,609.04          |
| OTP BANK ROMANIA   | 0.002%                           | 0.002%              | 135.52              | 0.000%                           | 0.000%              | 0.00                | -135.52            |
| PIRAEUS BANK ROMANIA   | 0.001%                           | 0.001%              | 48.25               | 0.098%                           | 0.096%              | 8,323.21            | 8,274.96           |
| Procredit Bank   | 0.002%                           | 0.002%              | 183.77              | 0.002%                           | 0.002%              | 183.77              | 0.00               |
| <b>2 Depozite bancare:</b>   | <b>107.191%</b>                  | <b>105.266%</b>     | <b>9,087,527.70</b> | <b>105.806%</b>                  | <b>103.416%</b>     | <b>8,982,261.27</b> | <b>-105,266.43</b> |
| <i>Depozite bancare constituite la institutii de credit din Romania</i>                | 85.955%                          | 84.411%             | 7,287,155.78        | 84.599%                          | 82.688%             | 7,181,914.20        | -105,241.58        |
| OTP BANK ROMANIA   | 21.615%                          | 21.227%             | 1,832,477.02        | 21.234%                          | 20.755%             | 1,802,664.49        | -29,812.53         |
| ALPHA BANK ROMANIA   | 21.726%                          | 21.336%             | 1,841,929.95        | 21.128%                          | 20.650%             | 1,793,593.03        | -48,336.92         |
| BANCA ROMANEASCA   | 21.250%                          | 20.868%             | 1,801,521.85        | 21.118%                          | 20.641%             | 1,792,768.30        | -8,753.54          |
| PIRAEUS BANK ROMANIA   | 21.364%                          | 20.981%             | 1,811,226.96        | 21.119%                          | 20.642%             | 1,792,888.38        | -18,338.59         |
| <i>Depozite bancare constituite la institutii de credit dintr-un stat membru</i>       | 21.236%                          | 20.855%             | 1,800,371.93        | 21.207%                          | 20.728%             | 1,800,347.07        | -24.85             |
| OTP BANK BUDAPESTA   | 21.236%                          | 20.855%             | 1,800,371.93        | 21.207%                          | 20.728%             | 1,800,347.07        | -24.85             |
| <b>3 Instrumente financiare derivate tranzactionate in afara pietelor reglementate</b> | <b>-5.414%</b>                   | <b>-5.317%</b>      | <b>-459,022.14</b>  | <b>-4.522%</b>                   | <b>-4.420%</b>      | <b>-383,860.62</b>  | <b>75,161.52</b>   |
| Contracte swap   | -5.414%                          | -5.317%             | -459,022.14         | -4.522%                          | -4.420%             | -383,860.62         | 75,161.52          |
| <b>4 Alte active, din care:</b>  | <b>-0.001%</b>                   | <b>-0.001%</b>      | <b>-50.04</b>       | <b>-0.001%</b>                   | <b>-0.001%</b>      | <b>-50.04</b>       | <b>0.00</b>        |
| Sume in curs de rezolvare  | -0.001%                          | -0.001%             | -50.04              | -0.001%                          | -0.001%             | -50.04              | 0.00               |
| <b>II Total obligatii</b>  | <b>101.828%</b>                  | <b>100.000%</b>     | <b>155,002.96</b>   | <b>102.311%</b>                  | <b>100.000%</b>     | <b>196,220.43</b>   | <b>41,217.48</b>   |
| CHELTUIELILE FONDULUI (sold obligatii)   | 1.828%                           | 1.795%              | 155,002.96          | 2.311%                           | 2.259%              | 196,220.43          | 41,217.48          |
| Comisioane datorate soc. de admin.   | 0.275%                           | 0.271%              | 23,352.29           | 0.274%                           | 0.268%              | 23,286.03           | -66.26             |
| Comision de garantie bancara   | 1.419%                           | 1.394%              | 120,310.58          | 1.916%                           | 1.873%              | 162,656.72          | 42,346.15          |
| Comision Depozitar Central   | 0.000%                           | 0.000%              | 0.00                | 0.000%                           | 0.000%              | 0.00                | 0.00               |
| Comisioane datorate depozitarului  | 0.093%                           | 0.092%              | 7,912.25            | 0.093%                           | 0.091%              | 7,890.46            | -21.79             |
| Taxa CNVM  | 0.000%                           | 0.000%              | 0.00                | 0.008%                           | 0.008%              | 707.48              | 707.48             |
| Cheltuieli de audit  | 0.040%                           | 0.040%              | 3,427.84            | 0.020%                           | 0.019%              | 1,679.73            | -1,748.11          |
| <b>III Valoarea activului net (I - II)</b>   |                                  |                     | <b>8,477,903.24</b> |                                  |                     | <b>8,489,345.26</b> | <b>11,442.02</b>   |

| Denumire element                            | La data de 31.12.2010 | La data de 30.06.2011 | Diferente        |
|---|-----------------------|-----------------------|------------------|
| <b>Valoare activ net</b>                    | <b>8,477,903.24</b>   | <b>8,489,345.26</b>   | <b>11,442.02</b> |
| Numar unitati de fond/actiuni in circulatie | 44,739.00             | 44,739.00             | 0.00             |
| Valoarea unitara a activului net            | 189.50                | 189.75                | 0.25             |

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 30/06/2011

### I. 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                  | 9,585.74         | 0.110%                          |
| Banca Romaneasca            | 8,418.37         | 0.097%                          |
| Banca Comerciala Romana     | 604.72           | 0.007%                          |
| BRD Groupe Societe Generale | 327.01           | 0.004%                          |
| CEC Bank SA                 | 499.25           | 0.006%                          |
| OTP BANK ROMANIA            | 0.00             | 0.000%                          |
| OTP BANK UNGARIA            | 59,273.01        | 0.682%                          |
| PIRAEUS BANK                | 8,323.21         | 0.096%                          |
| Procredit Bank              | 183.77           | 0.002%                          |
| Romexterra Bank             | 0.00             | 0.000%                          |
| <b>Total</b>                | <b>87,215.08</b> | <b>1.004%</b>                   |

### II. Depozite bancare

#### 1. Depozite bancare denominate in lei

| Denumire banca   | Data constituirii | Data scadentei | Valoare initiala | Dobanda zilnica | Dobanda cumulata | Valoare totala      | Pondere in activul total al OPC |
|------------------|-------------------|----------------|------------------|-----------------|------------------|---------------------|---------------------------------|
|                  |                   |                |                  | lei             | lei              | lei                 | %                               |
| Alpha Bank       | 30-Jun-11         | 1-Aug-11       | 1,793,200.00     | 393.03          | 393.03           | 1,793,593.03        | 20.650%                         |
| Banca Romaneasca | 30-Jun-11         | 1-Aug-11       | 1,792,400.00     | 368.30          | 368.30           | 1,792,768.30        | 20.641%                         |
| OTP BANK ROMANIA | 31-May-11         | 31-Aug-11      | 1,789,731.04     | 343.24          | 10,640.32        | 1,800,371.36        | 20.728%                         |
| OTP BANK ROMANIA | 30-Jun-11         | 1-Jul-11       | 2,292.94         | 0.19            | 0.19             | 2,293.13            | 0.026%                          |
| PIRAEUS BANK     | 30-Jun-11         | 1-Aug-11       | 1,792,500.00     | 388.38          | 388.38           | 1,792,888.38        | 20.642%                         |
| <b>Total</b>     |                   |                |                  |                 |                  | <b>7,181,914.20</b> | <b>82.688%</b>                  |

**1. Depozite bancare denuminate in lei**

| Denumire banca   | Data constituirii | Data scadentei | Valoare initiala | Dobanda zilnica | Dobanda cumulata | Valoare totala      | Pondere in activul total al OPC |
|------------------|-------------------|----------------|------------------|-----------------|------------------|---------------------|---------------------------------|
|                  |                   |                |                  | lei             | lei              | lei                 | %                               |
| OTP BANK UNGARIA | 31-May-11         | 31-Aug-11      | 1,789,560.00     | 347.97          | 10,787.07        | 1,800,347.07        | 20.728%                         |
| <b>Total</b>     |                   |                |                  |                 |                  | <b>1,800,347.07</b> | <b>20.728%</b>                  |

**III. Instrumente financiare derivate negociate in afara pietelor reglementate****1. Contracte swap evaluare in functie de cotație**

| Contraparte                        | Capital initial (notional) | Data achizitiei | Data scadentei | Data cotație | Cotație contraparte | Profitu            | Pondere in activul total al OPC |
|------------------------------------|----------------------------|-----------------|----------------|--------------|---------------------|--------------------|---------------------------------|
|                                    | lei                        |                 |                |              | lei                 | lei                | %                               |
| BRD Groupe Societe Generale Franta | 8,947,800.00               | 11-Aug-09       | 31-Dec-12      | 30-Jun-11    | -4.29               | -383,860.62        | -4.420%                         |
| <b>Total</b>                       |                            |                 |                |              |                     | <b>-383,860.62</b> | <b>-4.420%</b>                  |

Evoluția activului net și a VUAN în ultimii 3 ani

|           | AN T-2 | AN T-1       | AN T         |
|-----------|--------|--------------|--------------|
| Activ Net |        | 8,463,703.63 | 8,489,345.26 |
| VUAN      |        | 189.18       | 189.75       |

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