

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: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP GarantisRO

Decizie autorizare: Aviz 22/11.06.2008

Cod inscriere: CSC08FIIR/400011

Situatia activelor si obligatiilor in perioada 31.12.2010 - 30.06.2011

Denumire element		Inceputul perioadei de raportare			Sfarsitul perioadei de raportare		
		% din activul net	% din activul total	Valuta (RON)	% din activul net	% din activul total	Valuta (RON)
I Total active		101.257%	100.000%	4,799,695.55	101.447%	100.000%	4,913,513.86
1	Disponibil in cont curent	0.815%	0.805%	38,638.32	19.746%	19.464%	956,366.68
	ALPHA BANK ROMANIA	0.001%	0.001%	70.86	0.007%	0.006%	317.22
	BANCA COMERCIALA ROMANA	0.013%	0.012%	597.40	0.000%	0.000%	0.00
	BANCA ROMANEASCA	0.006%	0.006%	299.22	0.000%	0.000%	0.00
	BRD-GROUP SOCIETE GENERAL	0.011%	0.011%	528.12	0.000%	0.000%	0.00
	CEC BANK	0.001%	0.001%	45.26	0.001%	0.001%	45.32
	OTP BANK BUDAPESTA	0.646%	0.638%	30,642.59	19.730%	19.449%	955,635.20
	OTP BANK ROMANIA	0.026%	0.026%	1,235.66	0.000%	0.000%	0.00
	PIRAEUS BANK ROMANIA	0.102%	0.101%	4,850.66	0.000%	0.000%	0.39
	Procredit Bank	0.008%	0.008%	368.55	0.008%	0.008%	368.55
2	Depozite bancare:	103.065%	101.785%	4,885,375.52	81.701%	80.536%	3,957,147.81
	Depozite bancare constituite la institutii de credit din Romania	83.193%	82.160%	3,943,426.92	81.701%	80.536%	3,957,147.81
	OTP BANK ROMANIA	21.335%	21.070%	1,011,309.36	20.699%	20.404%	1,002,533.02
	ALPHA BANK ROMANIA	2.242%	2.214%	106,256.87	0.000%	0.000%	0.00
	BANCA ROMANEASCA	0.000%	0.000%	0.00	1.219%	1.202%	59,064.87
	BANCA COMERCIALA ROMANA	19.872%	19.625%	941,948.60	19.921%	19.637%	964,863.64
	PIRAEUS BANK ROMANIA	19.872%	19.625%	941,963.51	20.149%	19.862%	975,900.63
	BRD-GROUP SOCIETE GENERAL	19.872%	19.625%	941,948.60	19.713%	19.432%	954,785.66
	Depozite bancare constituite la institutii de credit dintr-un stat membru	19.872%	19.625%	941,948.60	0.000%	0.000%	0.00
	OTP BANK BUDAPESTA	19.872%	19.625%	941,948.60	0.000%	0.000%	0.00
3	Instrumente financiare derivate tranzactionate in afara pietelor reglemntate	-2.623%	-2.590%	-124,317.60	0.000%	0.000%	0.00
	Contracte swap	-2.623%	-2.590%	-124,317.60	0.000%	0.000%	0.00
4	Alte active, din care:	0.000%	0.000%	-0.69	0.000%	0.000%	-0.63
	Sume in curs de rezolvare	0.000%	0.000%	-0.69	0.000%	0.000%	-0.63
II Total obligatii				59,586.42			70,064.15
	CHELTUIELILE FONDULUI (sold obligatii)	1.257%	1.241%	59,586.42	1.447%	1.426%	70,064.15
	Comisioane datorate soc. de admin.	0.297%	0.294%	14,100.71	0.326%	0.321%	15,789.55
	Comision de garantie bancara	0.795%	0.785%	37,677.55	0.976%	0.962%	47,274.51
	Comisioane datorate depozitarului	0.092%	0.091%	4,380.32	0.093%	0.092%	4,496.30
	Taxa CNVM	0.000%	0.000%	0.00	0.008%	0.008%	403.68
	Cheltuieli de audit	0.072%	0.071%	3,427.84	0.043%	0.043%	2,100.11
III Valoarea activului net (I - II)				4,740,109.13			4,843,449.71

Denumire element	La data de 31.12.2010	La data de 30.06.2011	Diferente
Valoare activ net	4,740,109.13	4,843,449.71	103,340.59
Numar unitati de fond/actiuni in circulatie	4,709.00	4,709.00	0.00
Valoarea unitara a activului net	1,006.61	1,028.55	21.94

OTP ASSET MANAGEMENT ROMANIA SAI SA
Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

OTP GarantisRO – 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	317.22	0.006%
Banca Romaneasca	0.00	0.000%
Banca Comerciala Romana	0.00	0.000%
BRD Groupe Societe Generale	0.00	0.000%
CEC Bank SA	45.32	0.001%
OTP BANK ROMANIA	0.00	0.000%
OTP BANK UNGARIA	955,635.20	19.449%
PIRAEUS BANK	0.39	0.000%
Procredit Bank	368.55	0.008%
Total	956,366.68	19.464%

II. Depozite bancare

1. Depozite bancare constituite la institutii de credit din Romania

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Cresterea zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Jun-11	1-Jul-11	964,772.52	91.12	91.12	964,863.64	19.637%
BRD Groupe Societe Generale	30-Jun-11	1-Jul-11	954,699.47	86.19	86.19	954,785.66	19.432%
Banca Romaneasca	30-Jun-11	1-Jul-11	59,061.39	3.48	3.48	59,064.87	1.202%
OTP BANK ROMANIA	30-Jun-11	1-Jul-11	1,002,447.88	85.14	85.14	1,002,533.02	20.404%
PIRAEUS BANK	30-Jun-11	1-Jul-11	975,793.69	106.94	106.94	975,900.63	19.862%
Total						3,957,147.81	80.536%

III. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte swap pe actiuni

Contraparte	Capital initial (notional)	Data achizitiei	Data scadentei	Data cotatei	Cotatie contraparte	Profit	Pondere in activul total al OPC
					%	lei	%
BRD Groupe Societe Generale Franta	4,709,000.00	12-Aug-08	30-Jun-11	31.06.2011	0.00	0.00	0.000%
Total						0.00	0.000%

Evolutia activului net si a VUAN in ultimii 3 ani

	AN T-2	AN T-1	AN T
Activ Net	5,039,842.19	4,216,698.27	4,843,449.71
VUAN	1070.26	895.46	1,028.55

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