

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR-400023 Cod inregistrare: J4015502/15.08.2007
 CUI: 22264941 Inregistrare ONRC: J4015502/15.08.2007
 Capital social: 5.795.323 RON Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP Obligatiuni

Decizie autorizare: 375/27.02.2008
 Cod inregistrare: CSC06FDIR400048

Situatia activelor si obligatiilor in perioada 31.12.2011 - 30.06.2012

Denumire element	Inceputul perioadei de raportare				Sfarsitul perioadei de raportare				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
Total active	100.127%	100.000%	14,518,616.70	14,518,616.70	100.378%	100.000%	21,154,310.29	21,154,310.29	6,635,693.59
1 Valori mobiliare si instrumente ale pietei monetare:	71.912%	71.820%	10,427,336.48	10,427,336.48	49.278%	49.093%	10,385,199.39	10,385,199.39	(42,137.10)
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	35.525%	35.480%	5,151,163.16	5,151,163.16	10.680%	10.640%	2,250,867.34	2,250,867.34	(2,900,295.82)
113 Obligatiuni, din care:	35.525%	35.480%	5,151,163.16	5,151,163.16	10.680%	10.640%	2,250,867.34	2,250,867.34	(2,900,295.82)
1132 Obligatiuni emise de administratia publica centrala	33.917%	33.874%	4,917,978.84	4,917,978.84	9.649%	9.612%	2,033,422.87	2,033,422.87	(2,884,555.97)
1133 Obligatiuni cotate emise de autoritati ale administratiei publice locale	1.608%	1.606%	233,184.32	233,184.32	1.032%	1.028%	217,444.47	217,444.47	(15,739.85)
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	36.387%	36.341%	5,276,173.32	5,276,173.32	38.598%	38.452%	8,134,332.04	8,134,332.04	2,858,158.72
123 Obligatiuni	36.387%	36.341%	5,276,173.32	5,276,173.32	38.598%	38.452%	8,134,332.04	8,134,332.04	2,858,158.72
1231 Obligatiuni tranzactionate corporative	21.239%	21.212%	3,079,755.00	3,079,755.00	23.191%	23.104%	4,887,524.04	4,887,524.04	1,807,769.04
1232 Obligatiuni emise de administratia publica locala denumite in valuta	1.442%	1.440%	209,133.31	209,133.31	1.008%	1.004%	212,472.72	212,472.72	3,339.41
1233 Obligatiuni emise de administratia publica centrala	13.705%	13.688%	1,987,285.01	1,987,285.01	14.399%	14.344%	3,034,335.28	3,034,335.28	1,047,050.27
2 Disponibil in cont curent	1.260%	1.259%	182,771.68	182,771.68	1.007%	1.003%	212,222.74	212,222.74	29,451.06
201 ALPHA BANK ROMANIA	0.002%	0.002%	290.68	290.68	0.001%	0.001%	200.68	200.68	(90.00)
202 BANCA COMERCIALA ROMANA	0.000%	0.000%	13.49	13.49	0.000%	0.000%	-	-	(13.49)
203 BANCA ROMANIEASCA	0.006%	0.006%	872.95	872.95	0.004%	0.004%	872.95	872.95	-
204 BRD-GROUP SOCIETE GENERAL	0.002%	0.002%	361.56	361.56	0.001%	0.001%	294.28	294.28	(67.28)
205 CEC BANK	0.002%	0.002%	311.69	311.69	0.001%	0.001%	311.73	311.73	0.04
207 OTP BANK ROMANIA	1.157%	1.155%	167,718.38	167,718.38	0.993%	0.989%	209,204.00	209,204.00	41,485.62
208 PIRAEUS BANK ROMANIA	0.005%	0.005%	689.57	689.57	0.003%	0.003%	599.89	599.89	(89.68)
210 Procredit Bank	0.002%	0.002%	297.93	297.93	0.001%	0.001%	297.93	297.93	-
213 Banca Italo-Romana	0.000%	0.000%	-	-	0.000%	0.000%	7.64	7.64	7.64
214 Banca Comerciala Romana - EURO	0.084%	0.084%	12,150.67	12,150.67	0.000%	0.000%	-	-	(12,150.67)
219 Credit Europ Bank SA	0.001%	0.001%	108.51	108.51	0.000%	0.000%	56.74	56.74	(51.77)
221 UNICREDIT TIRAC BANK	0.000%	0.000%	(43.75)	(43.75)	0.002%	0.002%	328.19	328.19	371.94
222 Banca C.R. Firenze Romania	0.000%	0.000%	-	-	0.000%	0.000%	48.71	48.71	48.71
3 Depozite bancare:	25.679%	25.647%	3,723,556.52	3,723,556.52	52.050%	51.855%	10,969,475.74	10,969,475.74	7,245,919.22
31 Depozite bancare consultate la instituti de credit din Romania	25.679%	25.647%	3,723,556.52	3,723,556.52	52.050%	51.855%	10,969,475.74	10,969,475.74	7,245,919.22
311 OTP BANK ROMANIA	11.001%	10.987%	1,595,199.23	1,595,199.23	4.735%	4.718%	997,976.43	997,976.43	(597,222.80)
3125 Credit Europe Bank SA	14.678%	14.660%	2,128,357.28	2,128,357.28	12.182%	12.137%	2,567,425.18	2,567,425.18	439,067.90
314 BANCA COMERCIALA ROMANA	0.000%	0.000%	-	-	11.715%	11.671%	2,468,886.93	2,468,886.93	2,468,886.93
318 Banca Italo-Romana	0.000%	0.000%	-	-	10.031%	9.993%	2,114,047.80	2,114,047.80	2,114,047.80
320 Unicredit Tiriac BANK	0.000%	0.000%	-	-	12.192%	12.146%	2,569,477.60	2,569,477.60	2,569,477.60
322 BANCA C.R. FIRENZE ROMANIA S.A.	0.000%	0.000%	-	-	1.194%	1.190%	251,661.80	251,661.80	251,661.80
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	-0.070%	-0.070%	(10,200.00)	(10,200.00)	-0.152%	-0.152%	(32,120.00)	(32,120.00)	(21,920.00)
51 Contracte Forward	-0.070%	-0.070%	(10,200.00)	(10,200.00)	-0.152%	-0.152%	(32,120.00)	(32,120.00)	(21,920.00)
7 Titluri de participare la OFCVM/ADPC	1.348%	1.344%	195,133.96	195,133.96	9.529%	9.493%	2,008,228.89	2,008,228.89	1,813,094.93
9 Alte active, din care:	0.000%	0.000%	18.07	18.07	-11.334%	-11.292%	(2,388,696.46)	(2,388,696.46)	(2,388,714.53)
92 Suma la SSIF	0.000%	0.000%	0.22	0.22	0.000%	0.000%	0.22	0.22	-
93 Suma in curs de rezolvare	0.000%	0.000%	17.85	17.85	0.000%	0.000%	17.85	17.85	-
96 Suma in curs de decontare	0.000%	0.000%	-	-	-11.335%	-11.292%	(2,388,714.53)	(2,388,714.53)	(2,388,714.53)
Total obligatii			18,393.23	18,393.23			128,901.32	79,610.66	61,217.43
10 CHELTUIELILE FONDULUI (sold obligati)	0.127%	0.127%	18,393.23	18,393.23	0.378%	0.378%	128,901.32	79,610.66	61,217.43
101 Comisioane datorate soc. de admin.	0.082%	0.082%	11,877.52	11,877.52	0.072%	0.072%	64,450.66	15,160.00	3,282.48
102 Comisioane datorate depozitarului	0.024%	0.024%	3,529.49	3,529.49	0.009%	0.009%	1,811.61	1,811.61	(1,717.88)
103 Taxa CNVM	0.008%	0.008%	1,208.20	1,208.20	0.008%	0.008%	1,702.25	1,702.25	494.05
106 Cheltuieli de audit	0.010%	0.010%	1,479.41	1,479.41	0.002%	0.002%	411.31	411.31	(1,068.10)
107 Comision custodie	0.002%	0.002%	298.61	298.61	0.002%	0.002%	346.93	346.93	48.32
108 Rascumparari neplattite	0.000%	0.000%	-	-	0.285%	0.284%	60,092.16	60,092.16	60,092.16
110 Cheltuieli estimate	0.000%	0.000%	-	-	0.000%	0.000%	86.40	86.40	86.40
II Valoarea activului net (I - II)			14,500,223.47	14,500,223.47			21,025,408.97	21,074,699.63	

Denumire element	La data de 31.12.2011	La data de 30.06.2012	Diferenta
Valoarea activ net	14,400,223.47	21,074,699.63	6,674,476.16
Numar unitati de fond/actiuni in circulatie	1,265,330.42	1,763,795.06	518,464.64
Valoarea unitara a activului net	11.46	11.8145	0.3545

OTP ASSET MANAGEMENT ROMANIA SAI SA
 Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2012

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

5. Obligatiuni admise la tranzactionare

5.1. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontare	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret plata	Valoare totala	Pondere in total obligatiuni emise	Pondere in activul total al OPC
								lei	lei	lei	lei	lei	lei	%	%
Primaria Lugoj	LGJ14	-	1,750	-	23-Jun-08	15-Jun-12	15-Sep-12	28.24	0.005	0.07	0.00	-	49,545.54	5.0000%	0.234%
Primaria Orasului Oravita	ORV27	-	923	-	13-May-08	16-Apr-12	15-Oct-12	94.00	0.02	1.19	0.00	-	87,857.43	1.5383%	0.415%
Municipiul Timisoara	TIM26C	-	990	-	7-Jul-08	15-May-12	15-Aug-12	80.40	0.01	0.45	0.00	-	80,041.50	0.0660%	0.378%
TOTAL													217,444.47		1.028%

6. 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 decontare	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret plata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emise	Pondere in activul total al OPC
							lei	lei	lei	lei	lei	lei		%	%
RO0515DBN048	-	1	-	27-Jun-11	11-Apr-12	11-Apr-13	9,851.36	1.96	147.95	39.63	-	10,038.94	RAIFFEISEN BANK	0.0000%	0.047%
RO0914DBN049	-	1	-	27-Jun-11	5-Mar-12	5-Mar-13	10,942.43	2.05	352.60	354.13	-	10,940.90	RAIFFEISEN BANK	0.0000%	0.052%
RO1015DBN010	-	55	-	31-Mar-11	30-Apr-12	30-Apr-13	525,429.34	106.69	5,515.07	7,531.05	-	538,475.45	BRD Groupe Societe Generale	0.0007%	2.545%
RO1015DBN010	-	20	-	28-Jun-11	30-Apr-12	30-Apr-13	191,945.60	38.62	2,005.48	2,114.14	-	196,065.22	BRD Groupe Societe Generale	0.0002%	0.927%
RO1015DBN010	-	25	-	11-Apr-12	30-Apr-12	30-Apr-13	251,341.75	39.89	2,506.85	-96.36	-	253,752.24	PIRAEUS BANK	0.0003%	1.200%
RO1015DBN010	-	100	28-Jun-12	2-Jul-12	30-Apr-12	30-Apr-13	994,950.57	0.00	10,356.16	0.00	-	1,005,306.73	BCR	0.0012%	4.752%
RO1116DBN024	-	1	-	27-Jun-11	30-Apr-12	30-Apr-13	9,505.50	1.92	100.27	103.15	-	9,708.92	BCR	0.0000%	0.046%
RO1121DBN032	-	1	-	27-Jun-11	11-Jun-12	11-Jun-13	9,002.27	1.90	30.97	101.23	-	9,134.47	RAIFFEISEN BANK	0.0000%	0.043%
TOTAL												2,033,422.87			9.612%

Sume in curs de decontare pentru obligatiuni tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Emitent	Numar instrumente financiare tranzactionate	Valoarea unitara a instrumentului financiar	Valoare	Pondere in activul total al OPC
Ministerul Finantelor Publice	100	-10,053.0673	-1,005.306.73	-4.752%
Total			-1,005.306.73	-4.752%

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

2. Obligatiuni admise la tranzactionare

2.1. Obligatiuni admise la tranzactionare corporative

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret plata	Valoare totala	Pondere in total obligatiuni emise	Pondere in activul total al OPC
								lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0474834925	-	1	-	27-Jun-12	22-Dec-11	22-Dec-12	574,468.56	113.45	26,875.68	-	27.25	601,316.90	0.0107%	2.843%
Banca Comerciala Romana	XS0496328223	-	1	-	12-Apr-10	7-Apr-12	7-Apr-13	250,000.00	52.74	4,430.14	0.00	-	254,430.14	0.0107%	1.203%
Banca Comerciala Romana	XS0496328223	-	3	-	17-Nov-11	7-Apr-12	7-Apr-13	248,948.61	53.06	4,430.14	77.55	-	760,366.90	0.0320%	3.594%
Banca Comerciala Romana	XS0736864734	-	1	-	14-Feb-12	31-Jan-12	31-Jan-13	250,641.03	48.97	7,529.37	-122.48	-	258,047.92	0.0107%	1.220%
Bayerische Hypo- und Vereinsbank AG	XS0454824995	-	1	-	18-Oct-11	19-Aug-11	19-Aug-12	520,560.16	120.32	47,702.19	-7,844.11	-	560,418.23	0.0000%	2.649%
TOTAL													2,434,562.17		11.509%

2.2. Obligatiuni admise la tranzactionare corporative denumite in valuta

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret plata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emise	Pondere in activul total al OPC
								EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
MOL HUNGARIAN OIL AND GAS NY	XS0503453275	-	220	28-Jun-12	3-Jul-12	20-Apr-12	20-Apr-13	939.00	0.00	11.91	0.00	-	4.4694	930,816.30	0.0293%	4.400%
OTP BANK RT	XS0214084252	-	1	-	14-Jun-11	6-Jun-12	4-Sep-12	41,187.50	8.17	40.47	2,477.10	-	4.4694	194,461.91	0.0002%	0.919%
OTP BANK HB	XS0288320800	-	20	-	6-Oct-11	19-Sep-11	19-Sep-12	805.00	0.25	41.04	28.87	-	4.4694	77,856.47	0.0040%	0.368%
OTP BANK HB	XS0288320800	-	120	-	13-Apr-12	19-Sep-11	19-Sep-12	847.50	0.24	41.04	7.34	-	4.4694	478,335.14	0.0239%	2.261%
OTP BANK HB	XS0288320800	-	200	-	20-Jun-12	19-Sep-11	19-Sep-12	825.00	0.25	41.04	0.90	-	4.4694	771,472.85	0.0398%	3.647%
TOTAL														2,452,941.60		11.589%

Sume in curs de decontare pentru obligatiuni admise la tranzactionare corporative denumite in valuta

Emitent	Numar instrumente financiare tranzactionate	Valoarea unitara a instrumentului financiar	Valoare	Pondere in activul total al OPC
MOL HUNGARIAN OIL AND GAS NY	220	4,230.98	-930,816.30	-4.400%

Total			-330,818.30	-4.400%
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2.3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denuminate in valuta

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni delimitate	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(s)	Pret plata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								lei	lei	lei	lei	lei	lei	lei	%	%
Republic of Croatia	XS0645940286	-	200	-	18-Jun-12	8-Jul-11	8-Jul-12	997.50	0.16	57.47	0.01	-	4.4494	938,802.00	0.0133%	4.438%
Republic of Hungary	XS0161667315	-	100	-	18-Jun-12	6-Feb-12	5-Feb-13	996.25	0.14	17.83	0.15	-	4.4494	451,269.09	0.0028%	2.133%
Republic of Hungary	XS0161667315	-	100	28-Jun-12	8-Jun-12	6-Feb-12	5-Feb-13	999.00	0.00	18.20	0.00	-	4.4494	452,591.50	0.0028%	2.139%
ROMANIA	XS0636742465	-	262	-	18-Jun-12	17-Jun-12	16-Jun-13	1,020.50	0.13	1.87	-0.13	-	4.4494	1,191,872.69	0.0087%	5.633%
TOTAL														3,034,335.28		14.344%

Sume in curs de decontare pentru obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denuminate in valuta

Emitent	Numar instrumente financiare tranzactionate	Valoarea unitara a instrumentului financiar	Valoare	Pondere in activul total al OPC
Republic of Hungary	100	1,017.20	-452,591.50	-2.139%
Total			-452,591.50	-2.139%

2.4. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale denuminate in valuta

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni delimitate	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount cumulata	Pret Plata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
CITY OF BUCHAREST	XS0222425471	-	1	-	1-Jun-11	22-Jun-11	22-Jun-12	46,875.00	7.76	45.21	832.91	-	4.4494	212,472.72	0.0100%	1.004%
TOTAL														212,472.72		1.004%

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al OPC
	lei	%
Alpha Bank	200.68	0.001%
BANCA C.R. FIRENZE ROMANIA S.A.	48.71	0.000%
Banca Comerciala Romana	0.00	0.000%
BANCA ITALO-ROMENA	7.64	0.000%
Banca Romaneasca	872.95	0.004%
BRD Groupe Societe Generale	294.28	0.001%
CEC Bank SA	311.73	0.001%
Citi Bank	0.00	0.000%
CREDIT EUROPE BANK SA	56.74	0.000%
OTP BANK ROMANIA	81,924.25	0.387%
OTP BANK ROMANIA	26,988.25	0.128%
OTP BANK ROMANIA	26,982.00	0.128%
OTP BANK ROMANIA	11,276.50	0.053%
OTP BANK ROMANIA	11,242.00	0.053%
OTP BANK ROMANIA	50,589.00	0.239%
PIRAEUS BANK	599.89	0.003%
Procredit Bank	297.93	0.001%
UniCredit Tiriac Bank	328.19	0.002%
OTP BANK ROMANIA	200.00	0.001%
Numerar in casierie	0.00	0.000%
TOTAL	212,222.74	1.003%

2. Disponibil in conturi curente si numerar denuminate in valuta

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPC
	EUR	lei	lei	%
Banca Comerciala Romana	0.00	4.4494	0.00	0.000%
OTP BANK ROMANIA	0.00	4.4494	0.00	0.000%
TOTAL			0.00	0.000%

X. Depozite bancare

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	lei	%
BANCA C.R. FIRENZE ROMANIA S.A.	19-Jun-12	19-Jul-12	251,200.00	41.98	461.80	251,661.80	1.190%
Banca Comerciala Romana	29-Jun-12	30-Jun-12	1,521,699.21	161.05	161.05	1,521,860.26	7.194%
Banca Comerciala Romana	29-Jun-12	30-Jun-12	947,024.04	2.63	2.63	947,026.68	4.477%
BANCA ITALO-ROMENA	10-Apr-12	10-Oct-12	400,000.00	70.68	5,725.48	405,725.48	1.918%
BANCA ITALO-ROMENA	10-Apr-12	10-Jan-13	300,160.00	53.45	4,329.71	304,489.71	1.439%
BANCA ITALO-ROMENA	23-Jan-12	23-Jul-12	700,000.00	140.00	22,260.00	722,260.00	3.414%
BANCA ITALO-ROMENA	8-Feb-12	8-Aug-12	200,000.00	40.27	5,759.18	205,759.18	0.973%
BANCA ITALO-ROMENA	24-Feb-12	26-Nov-12	464,500.00	89.08	11,313.44	475,813.44	2.249%
CREDIT EUROPE BANK SA	4-Apr-12	4-Jul-12	600,000.00	102.74	8,938.36	608,938.36	2.879%
CREDIT EUROPE BANK SA	19-Jun-12	19-Jul-12	800,750.00	131.63	1,447.93	802,197.93	3.792%
CREDIT EUROPE BANK SA	28-Jun-12	30-Jul-12	171,600.00	28.21	56.42	171,656.42	0.811%
CREDIT EUROPE BANK SA	6-Jun-12	6-Jul-12	468,400.00	77.00	1,847.93	470,247.93	2.223%
CREDIT EUROPE BANK SA	29-Jun-12	30-Jul-12	514,300.00	84.54	84.54	514,384.54	2.432%
OTP BANK ROMANIA	29-Jun-12	2-Jul-12	339,697.76	27.92	27.92	339,725.68	1.606%
OTP BANK ROMANIA	6-Apr-12	11-Jul-12	150,000.00	27.74	2,357.88	152,357.88	0.720%
OTP BANK ROMANIA	9-Apr-12	18-Jul-12	100,000.00	18.77	1,538.90	101,538.90	0.480%
OTP BANK ROMANIA	3-May-12	20-Jul-12	100,000.00	18.77	1,088.49	101,088.49	0.478%
OTP BANK ROMANIA	3-May-12	24-Jul-12	100,000.00	18.77	1,088.49	101,088.49	0.478%
OTP BANK ROMANIA	3-May-12	26-Jul-12	100,000.00	18.77	1,088.49	101,088.49	0.478%
OTP BANK ROMANIA	3-May-12	31-Jul-12	100,000.00	18.77	1,088.49	101,088.49	0.478%
JniCredit Tiriac Bank	6-Mar-12	4-Jan-13	1,000,000.00	194.44	22,555.56	1,022,555.56	4.834%
JniCredit Tiriac Bank	6-Mar-12	4-Jan-13	1,512,800.00	294.16	34,122.04	1,546,922.04	7.313%
TOTAL						10,969,475.74	51.855%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

Contraparte	Canitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPC
	EUR				lei	lei	lei	lei	lei	%
OTP BANK ROMANIA	300,000.00	V	10-Apr-12	12-Jul-12	4.3899	4.4494	4.4567	-0.0668	-20,040.00	-0.095%
OTP BANK ROMANIA	100,000.00	V	13-Apr-12	19-Jul-12	4.3953	4.4494	4.4601	-0.0648	-6,480.00	-0.031%
OTP BANK ROMANIA	100,000.00	V	5-Apr-12	11-Jul-12	4.3928	4.4494	4.4561	-0.0633	-6,330.00	-0.030%
OTP BANK ROMANIA	450,000.00	V	27-Jun-12	28-Sep-12	4.4968	4.4494	4.4986	-0.0018	-810.00	-0.004%
OTP BANK ROMANIA	100,000.00	V	15-Jun-12	19-Sep-12	4.5114	4.4494	4.4942	0.0172	1,720.00	0.008%
OTP BANK ROMANIA	100,000.00	V	27-Jun-12	28-Sep-12	4.4968	4.4494	4.4986	-0.0018	-180.00	-0.001%
TOTAL									-32,120.00	-0.152%

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 plata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPC
			lei	lei	lei	%	%
FDI CERTINVEST TEZAU	-	1,053.486693	74.8000	-	78,800.80	1.0639%	0.373%
FDI CERTINVEST OBLIGATIUNI	-	63,771.476944	23.8900	-	1,523,500.58	6.7267%	7.202%
FDI OTP COMODIS	-	28,141.530000	14.4245	-	405,927.50	0.2751%	1.919%
TOTAL					2,008,228.89		9.493%

Evolutia activului net si a VUAN in ultimii 3 ani

	AN T-2	AN T-1	AN T
Activ Net	6,733,114.83	10,118,233.87	21,074,699.63
VUAN	6.10	7.06	11.8145

OTP ASSET MANAGEMENT ROMANIA SAI SA

Presedinte Directorat

Catalin Jianu Dan Iancu

Director Control Intern

Mirela Liliana Chiritescu