

SAI: OTP Asset Management Romania SAI SA

OTP Green Energy

Decizie autorizare: PJR05SAIR/400023 Cod inscriere: J40/15502/15.08.2007

Decizie autorizare: Aviz 56/27.10.2009

CUI: 22264941

Inregistrare ONRC: J40/15502/15.08.2007

Cod inscriere: CSC08FIIR/400016

Capital social: 5.795.323 RON

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

Situatia activelor si obligatiilor in perioada 31.12.2010 - 30.06.2011

Denumire element	Inceputul perioadei de raportare			Sfarsitul perioadei de raportare			Diferente
	% din activul net	% din activul total	Valuta (RON)	% din activul net	% din activul total	Valuta (RON)	
I Total active			8,980,715.68			9,192,379.33	211,663.65
1 Valori mobiliare si instrumente ale pietei monetare:	68.768%	68.046%	6,111,050.60	68.129%	67.180%	6,175,425.47	64,374.87
Valori mobiliare admise sau tranzactionate pe o piata reglem	32.716%	32.373%	2,907,288.90	33.530%	33.063%	3,039,256.52	131,967.63
Obligatiuni, din care:	32.716%	32.373%	2,907,288.90	33.530%	33.063%	3,039,256.52	131,967.63
Obligatiuni emise de administratia publica centrala	32.716%	32.373%	2,907,288.90	33.530%	33.063%	3,039,256.52	131,967.63
Valori mobiliare si instrumente ale pietei monetare admise sa	36.052%	35.674%	3,203,761.70	34.599%	34.117%	3,136,168.95	-67,592.75
Obligatiuni	36.052%	35.674%	3,203,761.70	34.599%	34.117%	3,136,168.95	-67,592.75
Obligatiuni tranzactionate corporative	36.052%	35.674%	3,203,761.70	34.599%	34.117%	3,136,168.95	-67,592.75
2 Disponibil in cont curent	0.001%	0.001%	67.41	0.009%	0.009%	841.05	773.64
BRD-GROUP SOCIETE GENERAL	0.001%	0.001%	57.43	0.008%	0.008%	710.99	653.56
PIRAEUS BANK ROMANIA	0.000%	0.000%	9.98	0.001%	0.001%	130.06	120.08
3 Depozite bancare:	28.133%	27.838%	2,500,013.84	30.438%	30.014%	2,758,973.16	258,959.32
Depozite bancare constituite la institutii de credit din Romania	28.133%	27.838%	2,500,013.84	30.438%	30.014%	2,758,973.16	258,959.32
OTP BANK ROMANIA	28.133%	27.838%	2,500,013.84	29.244%	28.837%	2,650,783.41	150,769.57
BRD-GROUP SOCIETE GENERAL	0.000%	0.000%	0.00	1.194%	1.177%	108,189.75	108,189.75
4 Instrumente financiare derivate tranzactionate pe o piata	4.159%	4.115%	369,583.84	2.837%	2.797%	257,139.70	-112,444.14
instrumente financiare derivate tranzactionate pe o piata regi	4.159%	4.115%	369,583.84	2.837%	2.797%	257,139.70	-112,444.14
Contracte swap	4.159%	4.115%	369,583.84	2.837%	2.797%	257,139.70	-112,444.14
9 Alte active, din care:	0.000%	0.000%	0.00	0.000%	0.000%	-0.05	-0.05
Sume in curs de rezolvare	0.000%	0.000%	0.00	0.000%	0.000%	-0.05	-0.05
II Total obligatii			94,297.31			128,082.60	33,785.30
CHELTUIELILE FONDULUI (sold obligatii)	1.061%	1.050%	94,297.31	1.413%	1.393%	128,082.60	33,785.30
Comisioane datorate soc. de admin.	0.187%	0.185%	16,582.41	0.187%	0.184%	16,910.95	328.53
Comision de garantie bancara	0.778%	0.769%	69,093.06	1.134%	1.118%	102,749.73	33,656.66
Comisioane datorate depozitarului	0.062%	0.062%	5,542.00	0.062%	0.061%	5,652.04	110.04
Taxa CNVM	0.000%	0.000%	0.00	0.008%	0.008%	755.36	755.36
Cheltuieli de audit	0.024%	0.024%	2,142.40	0.012%	0.011%	1,049.81	-1,092.59
Comision custode	0.011%	0.010%	937.43	0.011%	0.010%	964.71	27.28
III Valoarea activului net (I - II)			8,886,418.38			9,064,296.73	177,878.35

Denumire element	La data de 31.12.2010	La data de 30.06.2011	Diferente
Valoare activ net	8,886,418.38	9,064,296.72	177,878.35
Numar unitati de fond/actiuni in circulatie	43,583.00	43,583.00	0.00
Valoarea unitara a activului net	203.90	207.98	4.08

OTP ASSET MANAGEMENT ROMANIA SAI SA
Presedinte Directorat

Director Control Intern

Catalin Jianu Dan Iancu

Mirela Liliana Chiritescu

OTP Green Energy – Situatia detaliata a activelor la data de 30/06/2011

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 cumulat(a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
							lei	lei	lei	lei	lei		%	%
RO0813DBN027		280		5-Mar-11	5-Mar-12	2,675,929.66	736.74	74,475.41	59,342.58	0.00	2,809,747.65	BRD Groupe So	0.00%	30.566%
RO0813DBN027		22		5-Mar-11	5-Mar-12	224,337.37	43.62	5,851.64	-680.14	0.00	229,508.87	BRD Groupe So	0.00%	2.497%
Total											3,039,256.52			33.063%

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

3. Alte valori mobiliare admise la tranzactionare pe o piata reglementata din alt stat membru - obligatiuni corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount cumulat	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								lei	lei	lei	lei	lei	%	%
ERSTE BK OEST SPARKA	ERSTBK7 12		205		28-Dec-09	1-Feb-11	31-Jan-12	9,436.49	2.65	287.67	83,053.27	2,076,506.32	0.29%	22.589%
ERSTE BK OEST SPARKA	ERSTBK7 12		35		18-Dec-09	1-Feb-11	31-Jan-12	9,359.39	2.74	287.67	16,201.23	353,848.38	0.05%	3.849%
RABOBANK	RABOBK12		700		28-Dec-09	22-Feb-11	21-Feb-12	948.21	0.25	23.86	25,367.74	705,814.25	0.00%	7.678%
Total												3,136,168.95		34.117%

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 Gene	710.99	0.008%
OTP BANK ROMANIA	0.00	0.000%
PIRAEUS BANK	130.06	0.001%
Total	841.05	0.009%

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituiri	Data scadentei	Valoare initiala	Dobanda zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al OPC
			lei	lei	lei	lei	%
BRD Groupe Societe Gene	20-Jun-11	20-Jul-11	108,000.00	17.25	189.75	108,189.75	1.177%
OTP BANK ROMANIA	7-Jun-11	8-Aug-11	550,000.00	105.48	2,531.51	552,531.51	6.011%
OTP BANK ROMANIA	15-Jun-11	15-Jul-11	100,000.00	19.18	306.85	100,306.85	1.091%
OTP BANK ROMANIA	30-Jun-11	1-Aug-11	1,951,500.00	374.26	374.26	1,951,874.26	21.234%
OTP BANK ROMANIA	30-Jun-11	1-Jul-11	46,066.88	3.91	3.91	46,070.79	0.501%
Total						2,758,973.16	30.014%

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

Contrapartre	Capital initial (notional)	Data achizitiei	Data scadentei	Data cotatie	Cotatie contrapartre	Profitu	PondereActi vInFond
					lei	lei	%
BRD Groupe Societe Gene	0.00	28-Feb-10	18-Jun-13	30-Jun-11	2.95	257,139.70	2.797%
Total						257,139.70	2.797%

Evolutia activului net si a VUAN in ultimii 3 ani

	AN T-2	AN T-1	AN T
Activ Net		8,728,538.32	9,064,296.72
VUAN		200.27	207.98

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