

ANEXA NR. 10

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAR400023
CUI: 22264941
Capital social: 5.795.323 RON

OTP Green Energy

Decizie autorizare: Aviz 56/27.10.2009
Cod inregistrare: CSC08IR400016

Situatia activelor si obligatiilor in perioada 31.12.2011 - 30.06.2012

Denumire element	Inceputul perioadei de raportare				Sfarsitul perioadei de raportare				Diferenta (ie)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
Total active	100.44%	100.00%	9,286,999.93	9,286,999.93	100.41%	100.00%	9,443,236.15	9,443,236.15	306,284.25
1 Valori mobiliare si instrumente ale pietei monetare:	69.96%	69.66%	6,469,116.94	6,469,116.94	32.70%	32.57%	3,075,157.36	3,075,157.36	(3,393,959.58)
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	34.42%	34.27%	3,182,843.38	3,182,843.38	32.70%	32.57%	3,075,157.36	3,075,157.36	(107,686.02)
113 Obligatiuni, din care:	34.42%	34.27%	3,182,843.38	3,182,843.38	32.70%	32.57%	3,075,157.36	3,075,157.36	(107,686.02)
1132 Obligatiuni emise de administratia publica centrala	34.42%	34.27%	3,182,843.38	3,182,843.38	32.70%	32.57%	3,075,157.36	3,075,157.36	(107,686.02)
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru al Uniunii Europene:	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
123 Obligatiuni	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
1231 Obligatiuni tranzactionate corporative	35.54%	35.39%	3,286,273.56	3,286,273.56	0.00%	0.00%	-	-	(3,286,273.56)
2 Disponibil in cont curent	0.02%	0.02%	2,277.62	2,277.62	0.00%	0.00%	602.91	602.91	(1,675.69)
204 BRD-GROUP SOCIETATE GENERAL	0.02%	0.02%	2,237.53	2,237.53	0.00%	0.00%	264.25	264.25	(1,973.28)
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	40.09	40.09	0.00%	0.00%	61.08	61.08	20.99
221 UNICREDIT TIRIAC BANK	0.00%	0.00%	-	-	0.00%	0.00%	276.68	276.68	276.68
3 Depozite bancare:	28.91%	28.78%	2,672,653.13	2,672,653.13	67.40%	67.12%	6,337,840.35	6,337,840.35	3,665,187.22
31 Depozite bancare consultate la instituti de credit din Romania	28.91%	28.78%	2,672,653.13	2,672,653.13	28.91%	28.78%	6,337,840.35	6,337,840.35	3,665,187.22
311 OTP BANK ROMANIA	28.91%	28.78%	2,672,653.13	2,672,653.13	29.71%	29.58%	2,793,509.69	2,793,509.69	120,856.56
318 BANCA ITALO-ROMENA	0.00%	0.00%	-	-	9.54%	9.50%	897,131.18	897,131.18	897,131.18
320 UNICREDIT TIRIAC BANK	0.00%	0.00%	-	-	28.15%	28.03%	2,647,199.48	2,647,199.48	2,647,199.48
4 Instrumente financiare derivate tranzactionate pe o piata reglementata, din care:	1.55%	1.54%	142,952.24	142,952.24	0.00%	0.00%	-	-	(142,952.24)
41 Instrumente financiare derivate tranzactionate pe o piata reglementata din Romania, din care:	1.55%	1.54%	142,952.24	142,952.24	0.00%	0.00%	-	-	(142,952.24)
412 Optiuni	1.55%	1.54%	142,952.24	142,952.24	0.00%	0.00%	-	-	(142,952.24)
413 Contracte swap	0.00%	0.00%	-	-	0.00%	0.00%	-	-	-
5 Instrumente financiare derivate tranzactionate pe o piata reglementata din care:	0.00%	0.00%	-	-	0.31%	0.31%	29,636.44	29,636.43	29,636.43
53 optiuni	0.00%	0.00%	-	-	0.31%	0.31%	29,636.44	29,636.43	29,636.43
6 Alte active, din care:	0.00%	0.00%	0.01	0.01	0.00%	0.00%	-	-	(0.01)
63 Suma in curs de rezolvare	0.00%	0.00%	0.01	0.01	0.00%	0.00%	-	-	(0.01)
Total obligatii			40,697.27	40,697.27			39,375.79	39,375.79	(1,321.48)
10 CHELTUIELILE FONDULUI (sold obligatii)	0.44%	0.44%	40,697.27	40,697.27	0.44%	0.44%	39,375.79	39,375.79	(1,321.48)
101 Comisioane datorate soc. de admin.	0.19%	0.19%	17,250.70	17,250.70	0.19%	0.18%	17,365.37	17,365.37	114.67
1011 Comision de garantie bancara	0.15%	0.15%	13,740.08	13,740.08	0.15%	0.15%	13,670.01	13,670.01	(70.07)
102 Comisioane datorate depozitarului	0.06%	0.06%	5,765.39	5,765.39	0.06%	0.06%	5,812.76	5,812.76	47.37
103 Taxa CNVM	0.01%	0.01%	770.39	770.39	0.01%	0.00%	757.49	757.49	(12.90)
106 Cheltuieli de audit	0.02%	0.02%	2,159.85	2,159.85	0.01%	0.01%	1,028.28	1,028.28	(1,131.57)
107 Comision custodie	0.01%	0.01%	1,010.85	1,010.85	0.01%	0.01%	741.88	741.88	(268.97)
Valoarea activului net (I - II)			9,246,302.67	9,246,302.67			9,403,860.36	9,403,860.36	157,557.69

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2011	La data de 30.06.2012	Diferenta
Valoarea activ net	9,246,302.67	9,403,860.36	157,557.69
Numar unitati de fonduri in circulatie	43,583.00	43,583.00	0.00
Valoarea unitara a activului net	212.15	212.77	0.62

OTP ASSET MANAGEMENT ROMANIA SAI SA
Presedinte Directorat

Director Control Intern

Catalin Jianu Dan Iancu

Mirela Liliana Chiristescu

OTP Green Energy – Situatia detaliata a activelor la data de 30/06/2012

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/pri ma cumulat(a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
						lei	lei	lei	lei	lei	lei		%	%
RO0813DBN027		280	-	5-Mar-12	5-Mar-13	2,675,929.66	738.47	74,046.58	97,883.58	-	2,847,859.81	BRD Groupe Societe Generale	0.00%	30.158%
RO0813DBN027		22	-	5-Mar-12	5-Mar-13	224,337.37	43.76	5,817.95	-2,857.77	-	227,297.54	BRD Groupe Societe Generale	0.00%	2.407%
Total											3,075,157.36			32.565%

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	%
BANCA ITALO-ROMENA	0.00	0.000%
BRD Groupe Societe Generale	264.25	0.003%
OTP BANK ROMANIA	0.00	0.000%
PIRAEUS BANK	61.08	0.001%
UniCredit Tiriac Bank	276.68	0.003%
Total	602.01	0.006%

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	%
BANCA ITALO-ROMENA	25-May-12	27-Aug-12	130,000.00	21.37	769.32	130,769.32	1.385%
BANCA ITALO-ROMENA	23-Feb-12	23-Nov-12	748,000.00	143.45	18,361.86	766,361.86	8.115%
OTP BANK ROMANIA	6-Apr-12	5-Apr-13	2,016,000.00	372.82	31,689.86	2,047,689.86	21.684%
OTP BANK ROMANIA	7-Jun-12	9-Jul-12	261,579.30	48.37	1,112.61	262,691.91	2.782%
OTP BANK ROMANIA	28-Jun-12	30-Jul-12	275,000.00	50.86	101.71	275,101.71	2.913%
OTP BANK ROMANIA	29-Jun-12	2-Jul-12	208,009.11	17.10	17.10	208,026.21	2.203%
UniCredit Tiriac Bank	2-Feb-12	4-Feb-13	2,567,500.00	534.90	79,699.48	2,647,199.48	28.033%
Total						6,337,840.35	67.115%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

4. Alte contracte derivate in legatura cu valorile mobiliare, valute, rate ale dobanzii sau rentabilitati ori instrumente derivate, indici financiari sau indicatori financiari/alte contracte derivate in legatura cu marfuri

Contraparte	Capital initial (notional)	Data achizitiei	Data scadentei	Data cotatei	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	31-May-12	0.3400	29,636.44	0.314%
Total						29,636.44	0.314%

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