

SAI: OTP Asset Management Romania SAI SA

OTP Euro Bond

Decizie autorizare: PJR05SAIR/400023 Cod inscriere: J40/15502/15.08.2007
 CUI: 22264941 Inregistrare ONRC: J40/15502/15.08.2007
 Capital social: 5.795.323 RON Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

Decizie autorizare: 1083/20.08.2010
 Cod inscriere: CSC06FDIR/400069

Situatia activelor si obligatiilor in perioada 31.12.2012 - 31.12.2013

Denumire element	31.12.2012				31.12.2013				Diferenta (lei)
	% din activul net	% din activul total	Valuta (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.11%	100.00%	13,615,513.93	60,299,026.53	100.11%	100.00%	25,148,600.10	112,783,926.86	52,484,900.33
1 Valori mobiliare si instrumente ale pietei monetare:	80.17%	80.09%	10,904,206.44	48,291,459.05	65.30%	65.23%	16,403,727.70	73,565,797.63	25,274,338.58
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	0.00%	0.00%	0.00	0.00	4.12%	4.12%	1,035,857.95	4,645,512.16	4,645,512.16
113 Obligatiuni, din care:	0.00%	0.00%	0.00	0.00	4.12%	4.12%	1,035,857.95	4,645,512.16	4,645,512.16
1132 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	4.12%	4.12%	1,035,857.95	4,645,512.16	4,645,512.16
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	77.13%	77.05%	10,490,914.30	46,461,112.17	59.37%	59.31%	14,914,965.45	66,889,145.55	20,428,033.39
123 Obligatiuni	77.13%	77.05%	10,490,914.30	46,461,112.17	59.37%	59.31%	14,914,965.45	66,889,145.55	20,428,033.39
1231 Obligatiuni tranzactionate corporative	23.19%	23.17%	3,154,085.50	13,968,498.46	19.13%	19.11%	4,805,251.88	21,550,113.10	7,581,614.64
1232 Obligatiuni emise de administratia publica locala denuminate in valuta	13.04%	13.02%	1,773,134.58	7,852,681.13	7.17%	7.16%	1,799,893.04	8,071,980.31	219,299.18
1233 Obligatiuni emise de administratia publica centrala	40.91%	40.86%	5,563,694.22	24,639,932.58	33.08%	33.04%	8,309,820.53	37,267,052.14	12,627,119.56
15 Alte val mob si instr ale pietei mon mentionate la art 102 (1)	3.04%	3.04%	413,292.14	1,830,346.89	1.80%	1.80%	452,904.30	2,031,139.93	200,793.04
151 Valori mobiliare, din care:	3.04%	3.04%	413,292.14	1,830,346.89	1.80%	1.80%	452,904.30	2,031,139.93	200,793.04
1513 obligatiuni de stat necotate	0.00%	0.00%	0.00	0.00	1.60%	1.60%	401,471.82	1,800,480.69	1,800,480.69
1515 Obligatiuni emise de administratia publica centrala	3.04%	3.04%	413,292.14	1,830,346.89	0.20%	0.20%	51,432.48	230,659.24	-1,599,687.65
2 Disponibil in cont curent	0.18%	0.18%	24,910.33	110,320.40	0.22%	0.22%	55,144.62	247,307.07	136,986.67
202 BANCA COMERCIALA ROMANA	0.00%	0.00%	28.17	124.76	0.04%	0.04%	11,240.60	50,410.73	50,285.97
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.06%	0.06%	15,090.63	67,676.95	67,676.95
207 OTP BANK ROMANIA	0.18%	0.18%	24,861.71	110,105.04	0.11%	0.11%	28,410.91	127,414.39	17,309.35
208 PIRAEUS BANK ROMANIA	0.00%	0.00%	20.46	90.60	0.00%	0.00%	0.00	0.00	-90.60
213 Banca Italo-Romena	0.00%	0.00%	0.00	0.00	0.00%	0.00%	284.21	1,274.60	1,274.60
3 Depozite bancare:	12.99%	12.98%	1,766,744.25	7,824,380.24	30.79%	30.76%	7,735,332.51	34,690,645.70	26,866,265.46
311 OTP BANK ROMANIA	10.89%	10.88%	1,481,178.54	6,559,695.41	7.64%	7.63%	1,918,971.20	8,606,010.12	2,046,314.71
3125 Credit Europe Bank SA	0.00%	0.00%	0.00	0.00	12.97%	12.96%	3,259,161.04	14,616,359.52	14,616,359.52
314 BANCA COMERCIALA ROMANA	2.10%	2.10%	285,565.70	1,264,684.83	6.55%	6.54%	1,645,271.07	7,378,547.17	6,113,862.34
318 Banca Italo-Romena	0.00%	0.00%	0.00	0.00	3.63%	3.63%	911,929.20	4,089,728.89	4,089,728.89
5 Instrumente financiare derivate tranzactionate in afara	0.00%	0.00%	0.00	0.00	0.00%	0.00%	428.46	1,921.52	1,921.52
51 Contracte Forward	0.00%	0.00%	0.00	0.00	0.00%	0.00%	428.46	1,921.52	1,921.52
7 Titluri de participare la OPCVM/AOPC	6.76%	6.75%	919,652.81	4,072,866.40	3.80%	3.79%	953,966.71	4,278,254.48	205,388.09
93 Sume in curs de rezolvare	0.00%	0.00%	0.10	0.44	0.00%	0.00%	0.10	0.45	0.01
II Total obligatii			14,668.40	64,961.93			28,603.15	128,276.54	63,314.61
10 CHELTUIELILE FONDULUI (sold obligatii)	0.11%	0.11%	14,668.40	64,961.93	0.11%	0.11%	28,603.15	128,276.54	63,314.61
101 Comisioane datorate soc. de admin.	0.08%	0.08%	11,134.91	49,313.18	0.09%	0.09%	22,591.35	101,315.45	52,002.27
102 Comisioane datorate depozitarului	0.01%	0.01%	1,654.40	7,326.83	0.01%	0.01%	3,051.89	13,686.80	6,359.97
103 Taxa CNVM	0.01%	0.01%	1,132.13	5,013.86	0.01%	0.01%	2,091.17	9,378.28	4,364.42
106 Cheltuieli de audit	0.00%	0.00%	400.00	1,771.48	0.00%	0.00%	400.00	1,793.88	22.40
107 Comision custode	0.00%	0.00%	330.16	1,462.18	0.00%	0.00%	426.99	1,914.94	452.76
110 Cheltuieli estimate	0.00%	0.00%	16.80	74.40	0.00%	0.00%	41.74	187.19	112.79
III Valoarea activului net (I - II)			13,600,845.53	60,234,064.60			25,119,996.95	112,655,650.32	52,421,585.72

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2012	La data de 31.12.2013	Diferente
Valoare activ net	13,600,845.53	25,119,996.95	11,519,151.42
Numar unitati de fond	1,222,913.7147	2,159,885.3178	936,971.6031
Valoarea unitara a activului net	11.1217	11.6302	0.5085

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat

Dan Marius Popovici

Intocmit

Adriana Ciobanu

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2013

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 emise sau garantate de autoritati ale administratiei publice locale denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret Piata	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								eur	eur	eur	eur	eur	eur	%	%
CITY OF BUCHAREST	XS0222425471*	-	2	-	26-Nov-10	22-Jun-13	22-Jun-14	47,375.00	7.22	1,090.58	1,780.41	-	100,491.98	0.0200%	0.400%
CITY OF BUCHAREST	XS0222425471*	-	2	-	7-Jan-11	22-Jun-13	22-Jun-14	46,300.00	7.92	1,090.58	2,478.80	-	99,738.76	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	2	-	22-Feb-11	22-Jun-13	22-Jun-14	46,425.00	7.91	1,090.58	2,360.72	-	99,752.61	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	2	-	16-Mar-11	22-Jun-13	22-Jun-14	46,500.00	7.90	1,090.58	2,294.42	-	99,770.00	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	2	-	17-Mar-11	22-Jun-13	22-Jun-14	46,500.00	7.90	1,090.58	2,293.65	-	99,768.46	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	3	-	28-Mar-11	22-Jun-13	22-Jun-14	46,650.00	7.82	1,090.58	2,187.14	-	149,783.16	0.0300%	0.596%
CITY OF BUCHAREST	XS0222425471*	-	2	-	31-Mar-11	22-Jun-13	22-Jun-14	46,687.50	7.80	1,090.58	2,160.42	-	99,877.00	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	4	-	12-Apr-11	22-Jun-13	22-Jun-14	46,937.50	7.65	1,090.58	1,989.03	-	200,068.43	0.0400%	0.796%
CITY OF BUCHAREST	XS0222425471*	-	2	-	13-Apr-11	22-Jun-13	22-Jun-14	47,125.00	7.53	1,090.58	1,866.59	-	100,164.35	0.0200%	0.398%
CITY OF BUCHAREST	XS0222425471*	-	2	-	26-May-11	22-Jun-13	22-Jun-14	46,850.00	7.77	1,090.58	2,013.21	-	99,907.58	0.0200%	0.397%
CITY OF BUCHAREST	XS0222425471*	-	2	-	9-Jun-11	22-Jun-13	22-Jun-14	47,062.50	7.64	1,090.58	1,867.33	-	100,040.81	0.0200%	0.398%
CITY OF BUCHAREST	XS0222425471*	-	3	-	7-Sep-11	22-Jun-13	22-Jun-14	46,937.50	7.86	1,090.58	1,874.23	-	149,706.94	0.0300%	0.595%
CITY OF BUCHAREST	XS0222425471*	-	2	-	21-Oct-11	22-Jun-13	22-Jun-14	45,750.00	8.82	1,090.58	2,546.83	-	98,774.82	0.0200%	0.393%
CITY OF BUCHAREST	XS0222425471*	-	2	-	2-May-12	22-Jun-13	22-Jun-14	48,500.00	6.96	1,090.58	797.12	-	100,775.41	0.0200%	0.401%
CITY OF BUCHAREST	XS0222425471*	-	4	-	22-Jun-12	22-Jun-13	22-Jun-14	48,425.00	7.09	1,090.58	802.60	-	201,272.74	0.0400%	0.800%
Total													1,799,893.04		7.157%

* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

2.2. Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadente cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret Piata	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								eur	eur	eur	eur	eur	eur	%	%
OTP BANK RT	XS0214084252*	-	2	-	15-Apr-11	4-Dec-13	4-Mar-14	39,625.00	8.40	30.57	7,253.00	-	93,817.12	0.0004%	0.373%
OTP BANK RT	XS0214084252*	-	3	-	11-May-11	4-Dec-13	4-Mar-14	40,625.00	7.82	30.57	6,501.26	-	141,470.47	0.0006%	0.563%
OTP BANK RT	XS0214084252*	-	2	-	14-Jun-11	4-Dec-13	4-Mar-14	41,187.50	7.58	30.57	6,043.60	-	94,523.33	0.0004%	0.376%
OTP BANK RT	XS0214084252*	-	2	-	2-Aug-12	4-Dec-13	4-Mar-14	39,500.00	12.21	30.57	5,750.53	-	90,562.19	0.0004%	0.360%
OTP BANK RT	XS0214084252*	-	2	-	16-Aug-13	4-Dec-13	4-Mar-14	46,390.00	7.48	30.57	881.73	-	94,604.60	0.0004%	0.376%
OTP BANK NYRT	XS0268320800*	-	100	-	21-Oct-10	19-Sep-13	19-Sep-14	915.00	0.18	15.02	45.96	-	97,597.89	0.0199%	0.388%
OTP BANK NYRT	XS0268320800*	-	100	-	14-Mar-11	19-Sep-13	19-Sep-14	859.50	0.21	15.02	71.37	-	94,588.10	0.0199%	0.376%
OTP BANK NYRT	XS0268320800*	-	100	-	1-Jun-11	19-Sep-13	19-Sep-14	923.00	0.18	15.02	37.57	-	97,558.17	0.0199%	0.388%
OTP BANK NYRT	XS0268320800*	-	100	-	23-Sep-11	19-Sep-13	19-Sep-14	824.00	0.24	15.02	80.23	-	91,924.41	0.0199%	0.366%
OTP BANK NYRT	XS0268320800*	-	200	-	26-Jun-12	19-Sep-13	19-Sep-14	835.00	0.25	15.02	59.13	-	181,828.54	0.0398%	0.723%
OTP BANK NYRT	XS0268320800*	-	100	-	27-Aug-12	19-Sep-13	19-Sep-14	897.50	0.21	15.02	33.98	-	94,649.84	0.0199%	0.376%
OTP BANK NYRT	XS0268320800*	-	100	-	8-Oct-12	19-Sep-13	19-Sep-14	927.50	0.19	15.02	22.62	-	96,514.07	0.0199%	0.384%
OTP BANK NYRT	XS0268320800*	-	100	-	5-Nov-12	19-Sep-13	19-Sep-14	952.00	0.18	15.02	14.33	-	98,134.12	0.0199%	0.390%
OTP BANK NYRT	XS0268320800*	-	100	-	17-Dec-12	19-Sep-13	19-Sep-14	958.25	0.17	15.02	11.56	-	98,482.93	0.0199%	0.392%
OTP BANK NYRT	XS0268320800*	-	100	-	18-Mar-13	19-Sep-13	19-Sep-14	999.25	0.14	15.02	0.17	-	101,443.51	0.0199%	0.403%
OTP BANK NYRT	XS0268320800*	-	100	-	28-Mar-13	19-Sep-13	19-Sep-14	975.00	0.16	15.02	5.49	-	99,550.37	0.0199%	0.396%
OTP BANK NYRT	XS0268320800*	-	300	-	31-May-13	19-Sep-13	19-Sep-14	1,010.75	0.14	15.02	-1.91	-	307,155.31	0.0597%	1.221%
OTP BANK NYRT	XS0268320800*	-	100	-	19-Jun-13	19-Sep-13	19-Sep-14	992.50	0.15	15.02	1.08	-	100,859.10	0.0199%	0.401%
OTP BANK NYRT	XS0268320800*	-	100	-	9-Oct-13	19-Sep-13	19-Sep-14	1,013.00	0.13	15.02	-1.01	-	102,700.10	0.0199%	0.408%
OTP BANK NYRT	XS0268320800*	-	100	-	10-Dec-13	19-Sep-13	19-Sep-14	1,021.00	0.12	15.02	-0.46	-	103,556.03	0.0199%	0.412%
UNICREDIT BANK AG	XS0801857409*	-	5	-	6-Sep-12	20-Oct-13	20-Oct-14	100,597.69	16.49	1,260.00	-372.20	-	507,427.42	0.0008%	2.018%
JP MORGAN	XS0857176423*	-	32	-	11-Jul-13	7-Nov-13	7-Feb-14	52,642.81	5.35	357.27	-199.07	-	1,714,241.31	0.0049%	6.816%
GAZPROMBANK	XS0987109658*	-	300	-	30-Oct-13	30-Oct-13	30-Oct-14	1,000.00	0.11	6.88	0.00	-	302,062.95	0.0300%	1.201%
Total													4,805,251.88		19.107%

* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2013

2.4. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite in EUR

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 Piata	Valoare totala	Pondere in total obligatiuni emitent	Ponderea in activul total al OPC
								eur	eur	eur	eur	eur	eur	%	%
ROMANIA	XS0371163600	21-Feb-13	30	-	16-Jul-12	18-Jun-13	18-Jun-14	1,038.30	0.18	35.08	-	1,140.00	35,252.47	0.0004%	0.140%
ROMANIA	XS0371163600	21-Feb-13	150	-	26-Jul-12	18-Jun-13	18-Jun-14	1,052.50	0.18	35.08	-	1,140.00	176,262.33	0.0020%	0.701%
ROMANIA	XS0371163600	21-Feb-13	250	-	31-Jul-12	18-Jun-13	18-Jun-14	1,055.00	0.18	35.08	-	1,140.00	293,770.55	0.0033%	1.168%
ROMANIA	XS0371163600	21-Feb-13	250	-	2-Aug-12	18-Jun-13	18-Jun-14	1,057.50	0.18	35.08	-	1,140.00	293,770.55	0.0033%	1.168%
ROMANIA	XS0371163600	21-Feb-13	200	-	18-Sep-12	18-Jun-13	18-Jun-14	1,083.75	0.18	35.08	-	1,140.00	235,016.44	0.0027%	0.935%
ROMANIA	XS0371163600	21-Feb-13	200	-	21-Sep-12	18-Jun-13	18-Jun-14	1,087.50	0.18	35.08	-	1,140.00	235,016.44	0.0027%	0.935%
ROMANIA	XS0371163600	21-Feb-13	200	-	26-Oct-12	18-Jun-13	18-Jun-14	1,107.50	0.18	35.08	-	1,140.00	235,016.44	0.0027%	0.935%
ROMANIA	XS0371163600	21-Feb-13	200	-	26-Oct-12	18-Jun-13	18-Jun-14	1,111.50	0.18	35.08	-	1,140.00	235,016.44	0.0027%	0.935%
ROMANIA	XS0852474336*	-	100	-	21-Nov-12	7-Nov-13	7-Nov-14	999.50	0.13	7.35	0.08	-	100,692.57	0.0013%	0.400%
ROMANIA	XS0852474336*	-	200	-	30-Nov-12	7-Nov-13	7-Nov-14	1,006.00	0.13	7.35	-0.94	-	202,481.10	0.0027%	0.805%
ROMANIA	XS0852474336*	-	300	-	10-Jan-13	7-Nov-13	7-Nov-14	1,053.75	0.11	7.35	-7.68	-	316,025.19	0.0040%	1.257%
ROMANIA	XS0852474336*	-	159	-	11-Feb-13	7-Nov-13	7-Nov-14	1,043.00	0.12	7.35	-5.66	-	166,104.51	0.0021%	0.660%
ROMANIA	XS0852474336*	-	200	-	11-Feb-13	7-Nov-13	7-Nov-14	1,045.00	0.12	7.35	-5.93	-	209,283.81	0.0027%	0.832%
ROMANIA	XS0852474336*	-	100	-	5-Mar-13	7-Nov-13	7-Nov-14	1,050.00	0.11	7.35	-6.19	-	105,115.23	0.0013%	0.418%
ROMANIA	XS0852474336*	-	100	-	26-Mar-13	7-Nov-13	7-Nov-14	1,055.00	0.11	7.35	-6.39	-	105,595.16	0.0013%	0.420%
ROMANIA	XS0852474336*	-	100	-	5-Apr-13	7-Nov-13	7-Nov-14	1,052.50	0.11	7.35	-5.91	-	105,393.50	0.0013%	0.419%
ROMANIA	XS0852474336*	-	200	-	11-Apr-13	7-Nov-13	7-Nov-14	1,058.00	0.11	7.35	-6.40	-	211,788.88	0.0027%	0.842%
ROMANIA	XS0852474336*	-	700	-	11-Apr-13	7-Nov-13	7-Nov-14	1,065.00	0.11	7.35	-7.17	-	745,620.26	0.0093%	2.965%
ROMANIA	XS0852474336*	-	200	-	22-Apr-13	7-Nov-13	7-Nov-14	1,065.00	0.11	7.35	-6.91	-	213,087.59	0.0027%	0.847%
ROMANIA	XS0852474336*	-	200	-	14-Jun-13	7-Nov-13	7-Nov-14	1,037.50	0.12	7.35	-3.23	-	208,324.12	0.0027%	0.828%
ROMANIA	XS0852474336*	-	100	-	30-Jul-13	7-Nov-13	7-Nov-14	1,056.00	0.08	7.35	-3.79	-	105,955.71	0.0013%	0.421%
ROMANIA	XS0495980095*	-	200	-	17-Aug-12	18-Mar-13	18-Mar-14	1,020.00	0.12	39.59	-10.65	-	209,788.43	0.0027%	0.834%
ROMANIA	XS0495980095*	-	200	-	8-Nov-12	18-Mar-13	18-Mar-14	1,040.05	0.09	39.59	-19.51	-	212,025.69	0.0027%	0.843%
ROMANIA	XS0638742485	22-May-13	150	-	15-Jul-11	17-Jun-13	17-Jun-14	998.00	0.14	28.48	-	1,080.50	166,346.92	0.0020%	0.661%
ROMANIA	XS0638742485	22-May-13	150	-	18-Jul-11	17-Jun-13	17-Jun-14	997.50	0.14	28.48	-	1,080.50	166,346.92	0.0020%	0.661%
ROMANIA	XS0638742485	22-May-13	150	-	19-Jul-11	17-Jun-13	17-Jun-14	999.00	0.14	28.48	-	1,080.50	166,346.92	0.0020%	0.661%
ROMANIA	XS0638742485	22-May-13	180	-	11-Aug-11	17-Jun-13	17-Jun-14	997.50	0.14	28.48	-	1,080.50	199,616.30	0.0024%	0.794%
ROMANIA	XS0638742485	22-May-13	100	-	26-Sep-11	17-Jun-13	17-Jun-14	995.00	0.14	28.48	-	1,080.50	110,897.95	0.0013%	0.441%
ROMANIA	XS0638742485	22-May-13	100	-	25-Oct-11	17-Jun-13	17-Jun-14	987.50	0.14	28.48	-	1,080.50	110,897.95	0.0013%	0.441%
ROMANIA	XS0638742485	22-May-13	300	-	10-Nov-11	17-Jun-13	17-Jun-14	992.50	0.14	28.48	-	1,080.50	332,693.84	0.0040%	1.323%
ROMANIA	XS0638742485	22-May-13	100	-	29-Nov-11	17-Jun-13	17-Jun-14	975.00	0.14	28.48	-	1,080.50	110,897.95	0.0013%	0.441%
ROMANIA	XS0638742485	22-May-13	200	-	3-Jul-12	17-Jun-13	17-Jun-14	1,020.00	0.14	28.48	-	1,080.50	221,795.89	0.0027%	0.882%
ROMANIA	XS0638742485	22-May-13	150	-	8-Oct-12	17-Jun-13	17-Jun-14	1,050.00	0.14	28.48	-	1,080.50	166,346.92	0.0020%	0.661%
ROMANIA	XS0972758741*	-	100	-	20-Sep-13	17-Jun-13	17-Jun-14	1,001.50	0.13	13.30	-0.06	-	101,474.43	0.0013%	0.403%
ROMANIA	XS0972758741*	-	200	-	24-Sep-13	17-Jun-13	17-Jun-14	1,017.00	0.12	13.30	-0.66	-	205,929.01	0.0027%	0.819%
ROMANIA	XS0972758741*	-	100	-	3-Oct-13	17-Jun-13	17-Jun-14	1,013.00	0.12	13.30	-0.46	-	102,584.45	0.0013%	0.408%
ROMANIA	XS0972758741*	-	300	-	3-Oct-13	17-Jun-13	17-Jun-14	1,039.00	0.11	13.30	-0.21	-	315,629.73	0.0040%	1.255%
ROMANIA	XS0972758741*	-	200	-	3-Oct-13	17-Jun-13	17-Jun-14	1,038.50	0.11	13.30	-0.20	-	210,320.35	0.0027%	0.836%
REPUBLIC OF CROATIA	XS0645940288*	-	200	-	23-Apr-13	9-Jul-13	9-Jul-14	1,098.50	0.11	28.33	-13.10	-	222,746.68	0.0020%	0.886%
REPUBLIC OF CROATIA	XS0645940288*	-	200	-	30-May-13	9-Jul-13	9-Jul-14	1,091.00	0.11	28.33	-10.53	-	221,759.00	0.0020%	0.882%
Total													8,069,034.60		32.165%

* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluatele cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

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2.5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite in USD

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 Piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC	
								usd	usd	usd	usd	usd	lei	lei	eur	%	%	
REPUBLIC OF CROATIA	XS0908769887*	-	100	-	19-Apr-13	4-Oct-13	4-Apr-14	1,050.00	0.14	13.45	-	3.53	-	4.4847	3.2551	76.931.08	0.0001%	0.306%
REPUBLIC OF CROATIA	XS0997000251*	-	200	-	26-Nov-13	26-Nov-13	26-Jun-14	984.88	0.17	5.95	0.15	-	4.4847	3.2551	143.854.85	0.0002%	0.572%	
Total															220,785.94		0.878%	

* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

VIII. Alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 102 (1) lit.a) Legea 297/2004

VIII.1. Alte valori mobiliare monetare mentionate la art. 102 (1) lit.a) Legea 297/2004

4. Obligatiuni readmise la tranzactionare denumite in EUR

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata (a)	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPC
						eur	eur	eur	eur	eur	%	%
RO1114DBE010	1	-	17-May-11	6-May-13	6-May-14	49,592.28	6.54	1,479.45	360.75	51,432.48	0.0004%	0.205%
RO1316DBE011	20	-	24-Jan-13	26-Feb-13	26-Feb-14	200,572.00	17.30	5,502.74	-173.42	205,901.31	0.0096%	0.819%
RO1316DBE011	50	-	8-May-13	26-Feb-13	26-Feb-14	509,329.54	35.41	13,756.85	-2,168.39	520,918.00	0.0240%	2.071%
RO1115DBE025	4	-	3-Dec-12	29-Jul-13	29-Jul-14	205,433.72	20.14	4,017.53	-2,211.66	207,239.59	0.0019%	0.824%
RO1115DBE025	2	-	29-Jul-11	29-Jul-13	29-Jul-14	99,466.20	13.24	2,008.77	324.08	101,799.05	0.0010%	0.405%
REPUBLIC OF HUNGARY	400.000	-	17-May-13	25-Nov-13	25-May-14	1.00	0.00	0.00	0.00	401,471.82	0.0790%	1.596%
Total										1,488,762.25		5.920%

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPC
	lei	lei	eur	%
BANCA COMERCIALA ROMANA	1,115.43	4.4847	248.72	0.001%
OTP BANK ROMANIA	3,721.88	4.4847	829.91	0.003%
BRD Groupe Societe Generale	0.85	4.4847	0.19	0.000%
Numerar in casierie	0.00	4.4847	0.00	0.000%
Total			1,078.81	0.004%

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Pondere in activul total al OPC
	eur	%
BANCA COMERCIALA ROMANA	0.00	0.000%
BANCA ITALO ROMENA	284.21	0.001%
OTP BANK ROMANIA	27,581.00	0.110%
BRD Groupe Societe Generale	15,090.44	0.060%
Credit Europe Bank	118.27	0.000%
Numerar in casierie	0.00	0.000%
Total	43,073.92	0.171%

3. Disponibil in conturi curente si numerar denumite in USD

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Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPC
	usd	lei	lei	eur	%
BANCA COMERCIALA ROMANA	15,144.02	4.4847	3.2551	10,991.88	0.044%
BRD - GSG	0.00	4.4847	3.2551	0.00	0.000%
Total				10,991.88	0.044%

X. Depozite bancare constituite la instituti de credit din Romania

1. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
			eur	eur	eur	eur	%
Banca Comerciala Romana	31-Dec-13	1-Jan-14	1,645,256.31	14.76	14.76	1,645,271.07	6.542%
Banca Italo Romena	9-Oct-13	9-Oct-14	500,000.00	43.84	3,682.19	503,682.19	2.003%
Banca Italo Romena	23-May-13	23-May-14	100,000.00	9.59	2,138.36	102,138.36	0.406%
Banca Italo Romena	23-May-13	23-May-14	100,000.00	9.59	2,138.36	102,138.36	0.406%
Banca Italo Romena	23-May-13	23-May-14	100,000.00	9.59	2,138.36	102,138.36	0.406%
Banca Italo Romena	23-May-13	23-May-14	99,700.00	9.56	2,131.94	101,831.94	0.405%
Credit Europe Bank	30-May-13	28-Feb-14	100,000.00	9.32	2,012.05	102,012.05	0.406%
Credit Europe Bank	30-May-13	28-Feb-14	100,000.00	9.32	2,012.05	102,012.05	0.406%
Credit Europe Bank	11-Jun-13	11-Jun-14	109,950.00	11.15	2,273.71	112,223.71	0.446%
Credit Europe Bank	11-Jun-13	11-Jun-14	120,000.00	12.16	2,481.53	122,481.53	0.487%
Credit Europe Bank	11-Jun-13	11-Jun-14	120,000.00	12.16	2,481.53	122,481.53	0.487%
Credit Europe Bank	11-Jun-13	11-Jun-14	120,000.00	12.16	2,481.53	122,481.53	0.487%
Credit Europe Bank	20-Mar-13	20-Mar-14	200,000.00	21.92	6,290.41	206,290.41	0.820%
Credit Europe Bank	17-Oct-13	17-Apr-14	203,600.00	18.13	1,377.79	204,977.79	0.815%
Credit Europe Bank	22-Oct-13	23-Jan-14	100,500.00	8.26	586.48	101,086.48	0.402%
Credit Europe Bank	24-Oct-13	30-Jan-14	100,500.00	8.26	569.96	101,069.96	0.402%
Credit Europe Bank	2-Dec-13	3-Jun-14	105,000.00	9.35	280.48	105,280.48	0.419%
Credit Europe Bank	2-Dec-13	5-Jun-14	105,000.00	9.35	280.48	105,280.48	0.419%
Credit Europe Bank	2-Dec-13	17-Jun-14	105,000.00	9.35	280.48	105,280.48	0.419%
Credit Europe Bank	2-Apr-13	2-Apr-14	100,000.00	10.96	3,002.74	103,002.74	0.410%
Credit Europe Bank	22-Mar-13	21-Mar-14	499,950.00	54.79	15,614.88	515,564.88	2.050%
Credit Europe Bank	15-May-13	14-May-14	100,000.00	10.55	2,436.58	102,436.58	0.407%
Credit Europe Bank	15-May-13	14-May-14	100,000.00	10.55	2,436.58	102,436.58	0.407%
Credit Europe Bank	15-May-13	14-May-14	100,000.00	10.55	2,436.58	102,436.58	0.407%
Credit Europe Bank	15-May-13	14-May-14	100,000.00	10.55	2,436.58	102,436.58	0.407%
Credit Europe Bank	20-Mar-13	20-Mar-14	200,000.00	21.92	6,290.41	206,290.41	0.820%
Credit Europe Bank	2-Apr-13	2-Apr-14	100,000.00	10.96	3,002.74	103,002.74	0.410%
Credit Europe Bank	26-Mar-13	26-Mar-14	200,000.00	21.92	6,158.90	206,158.90	0.820%
OTP BANK	31-Dec-13	3-Jan-14	1,618,929.20	6.65	6.65	1,618,935.85	6.437%
OTP BANK	30-Dec-13	30-Jan-14	100,000.00	5.89	11.78	100,011.78	0.398%
OTP BANK	30-Dec-13	4-Feb-14	100,000.00	5.89	11.78	100,011.78	0.398%
OTP BANK	30-Dec-13	11-Feb-14	100,000.00	5.89	11.78	100,011.78	0.398%
Total						7,735,332.51	30.759%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.2. Contracte forward denuminate in USD

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2013

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/IRON	Curs valutar BNR USD/IRON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPC
	usd				eur	lei	lei	eur	eur	eur	%
BRD Groupe Societe Generale	300.000.00	V	18-Dec-13	20-Jan-14	1.3750	4.4847	3.2551	1.3777	-0.0027	428.46	0.002%
Total										428.46	0.002%

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denumite in EUR

Denumire fond	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/ AOPC	Pondere in activul total al OPC
			eur	eur	eur	%	%
FDI BRD EURO FOND	-	8.013.1466	119.0502	-	953.966.71	0.7359%	3.793%
Total					953.966.71		3.793%

Evolutia activului net si a VUAN in ultimii 3 ani

	An T-2	An T-1	An T
Activ net	8,971,270.67	13,600,845.53	25,119,996.95
VUAN	10.5065	11.1217	11.6302

OTP ASSET MANAGEMENT ROMANIA SAI SA
Membru Directorat

Dan Marius Popovici

Intocmit

Adriana CIOBANU