

## SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

## OTP Obligatiuni

Decizie autorizare: 375/27.02.2008

Cod inscriere: CSC06FDIR/400048

## 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 (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
<b>I Total active</b>	<b>100.11%</b>	<b>100.00%</b>	<b>33,787,887.62</b>	<b>33,787,887.62</b>	<b>100.10%</b>	<b>100.00%</b>	<b>73,556,309.70</b>	<b>73,556,309.70</b>	<b>39,768,422.09</b>
1 Valori mobiliare si instrumente ale pietei monetare:	44.08%	44.03%	14,876,834.50	14,876,834.50	50.42%	50.37%	37,048,661.52	37,048,661.52	22,171,827.02
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	10.24%	10.23%	3,457,596.34	3,457,596.34	15.77%	15.76%	11,589,365.34	11,589,365.34	8,131,769.00
113 Obligatiuni, din care:	10.24%	10.23%	3,457,596.34	3,457,596.34	15.77%	15.76%	11,589,365.34	11,589,365.34	8,131,769.00
1131 Obligatiuni corporative cotate	3.42%	3.42%	1,154,763.00	1,154,763.00	5.69%	5.69%	4,184,020.30	4,184,020.30	3,029,257.30
1132 Obligatiuni emise de administratia publica centrala	6.22%	6.22%	2,100,150.21	2,100,150.21	9.85%	9.84%	7,234,638.76	7,234,638.76	5,134,488.55
1133 Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.60%	0.60%	202,683.13	202,683.13	0.23%	0.23%	170,706.28	170,706.28	-31,976.85
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	33.83%	33.80%	11,419,238.16	11,419,238.16	30.53%	30.50%	22,434,753.77	22,434,753.77	11,015,515.60
123 Obligatiuni	33.83%	33.80%	11,419,238.16	11,419,238.16	30.53%	30.50%	22,434,753.77	22,434,753.77	11,015,515.60
1231 Obligatiuni tranzactionate corporative	20.87%	20.85%	7,044,970.98	7,044,970.98	26.90%	26.88%	19,768,943.02	19,768,943.02	12,723,972.04
1232 Obligatiuni emise de administratia publica locala denuminate in valuta	0.65%	0.64%	217,841.52	217,841.52	0.30%	0.30%	224,047.74	224,047.74	6,206.22
1233 Obligatiuni emise de administratia publica centrala	12.31%	12.30%	4,156,425.67	4,156,425.67	3.32%	3.32%	2,441,763.01	2,441,763.01	-1,714,662.66

14	Valori mobiliare nou emise, din care:	0.00%	0.00%	0.00	0.00	4.12%	4.11%	3,024,542.41	3,024,542.41	3,024,542.41
141	Obligatiuni corporative	0.00%	0.00%	0.00	0.00	4.12%	4.11%	3,024,542.41	3,024,542.41	3,024,542.41
<b>2</b>	<b>Disponibil in cont curent</b>	<b>1.46%</b>	<b>1.46%</b>	<b>493,635.55</b>	<b>493,635.55</b>	<b>1.87%</b>	<b>1.87%</b>	<b>1,375,308.24</b>	<b>1,375,308.24</b>	<b>881,672.69</b>
201	ALPHA BANK ROMANIA	0.00%	0.00%	95.68	95.68	0.00%	0.00%	102.32	102.32	6.64
202	BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	0.88%	0.88%	646,686.16	646,686.16	646,686.16
203	BANCA ROMANEASCA	0.00%	0.00%	872.95	872.95	0.00%	0.00%	872.95	872.95	0.00
204	BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	74.25	74.25	0.00%	0.00%	0.00	0.00	-74.25
205	CEC BANK	0.00%	0.00%	266.73	266.73	0.00%	0.00%	158.73	158.73	-108.00
207	OTP BANK ROMANIA	1.41%	1.41%	477,229.22	477,229.22	0.99%	0.98%	724,335.81	724,335.81	247,106.59
208	PIRAEUS BANK ROMANIA	0.00%	0.00%	510.17	510.17	0.00%	0.00%	320.60	320.60	-189.57
210	Procredit Bank	0.00%	0.00%	283.93	283.93	0.00%	0.00%	76.18	76.18	-207.75
213	Banca Italo-Romena	0.00%	0.00%	74.97	74.97	0.00%	0.00%	52.09	52.09	-22.88
214	Banca Comerciala Romana - EURO	0.02%	0.02%	7,470.77	7,470.77	0.00%	0.00%	0.00	0.00	-7,470.77
215	CITI BANK	0.01%	0.01%	4,970.00	4,970.00	0.00%	0.00%	0.00	0.00	-4,970.00
219	Credit Europr Bank SA	0.00%	0.00%	644.99	644.99	0.00%	0.00%	312.54	312.54	-332.45
220	Garanti Bank	0.00%	0.00%	0.00	0.00	0.00%	0.00%	853.60	853.60	853.60
221	UNICREDIT TIRIAC BANK	0.00%	0.00%	54.34	54.34	0.00%	0.00%	22.82	22.82	-31.52
223	MILLENNIUM BANK	0.00%	0.00%	262.79	262.79	0.00%	0.00%	1,323.58	1,323.58	1,060.79
227	Intesa Sanpaolo Bank.	0.00%	0.00%	824.76	824.76	0.00%	0.00%	190.86	190.86	-633.90
<b>3</b>	<b>Depozite bancare:</b>	<b>44.14%</b>	<b>44.09%</b>	<b>14,898,326.71</b>	<b>14,898,326.71</b>	<b>37.51%</b>	<b>37.47%</b>	<b>27,563,896.76</b>	<b>27,563,896.76</b>	<b>12,665,570.04</b>
<b>31</b>	<b>Depozite bancare:</b>	<b>44.14%</b>	<b>44.09%</b>	<b>14,898,326.71</b>	<b>14,898,326.71</b>	<b>37.51%</b>	<b>37.47%</b>	<b>27,563,896.76</b>	<b>27,563,896.76</b>	<b>12,665,570.04</b>
311	OTP BANK ROMANIA	9.66%	9.65%	3,260,941.64	3,260,941.64	4.24%	4.24%	3,115,596.12	3,115,596.12	-145,345.52
3120	CITY BANK	0.00%	0.00%	0.00	0.00	0.19%	0.19%	141,247.24	141,247.24	141,247.24
3123	Procredit Bank	2.40%	2.39%	808,995.07	808,995.07	1.17%	1.17%	860,818.68	860,818.68	51,823.62
3125	Credit Europe Bank SA	5.73%	5.72%	1,933,829.40	1,933,829.40	9.12%	9.11%	6,699,142.35	6,699,142.35	4,765,312.95
314	BANCA COMERCIALA ROMANA	3.88%	3.88%	1,310,825.27	1,310,825.27	4.51%	4.50%	3,310,480.65	3,310,480.65	1,999,655.38

316	BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.26%	0.26%	194,513.70	194,513.70	194,513.70
318	Banca Italo-Romana	6.43%	6.42%	2,169,080.62	2,169,080.62	2.58%	2.58%	1,899,377.81	1,899,377.81	-269,702.81
320	Unicredit Tiriac BANK	9.96%	9.95%	3,362,269.99	3,362,269.99	10.05%	10.04%	7,383,007.57	7,383,007.57	4,020,737.58
323	MILLENIUM BANK	6.08%	6.07%	2,052,384.72	2,052,384.72	5.39%	5.38%	3,959,712.64	3,959,712.64	1,907,327.92
5	<b>Instrumente financiare derivate tranzactionate in afara pietelor reglememate</b>	<b>0.49%</b>	<b>0.49%</b>	<b>165,355.00</b>	<b>165,355.00</b>	<b>-0.02%</b>	<b>-0.02%</b>	<b>-15,305.00</b>	<b>-15,305.00</b>	<b>-180,660.00</b>
51	Contracte Forward	0.49%	0.49%	165,355.00	165,355.00	-0.02%	-0.02%	-15,305.00	-15,305.00	-180,660.00
7	<b>Titluri de participare la OPCVM/AOPC</b>	<b>8.20%</b>	<b>8.19%</b>	<b>2,766,457.59</b>	<b>2,766,457.59</b>	<b>7.38%</b>	<b>7.37%</b>	<b>5,421,947.30</b>	<b>5,421,947.30</b>	<b>2,655,489.71</b>
9	<b>Alte active, din care:</b>	<b>1.74%</b>	<b>1.74%</b>	<b>587,278.26</b>	<b>587,278.26</b>	<b>2.94%</b>	<b>2.94%</b>	<b>2,161,800.89</b>	<b>2,161,800.89</b>	<b>1,574,522.63</b>
92	Sume la SSIF	0.00%	0.00%	0.22	0.22	0.00%	0.00%	0.22	0.22	0.00
93	Sume in curs de rezolvare	0.00%	0.00%	17.85	17.85	0.00%	0.00%	17.85	17.85	0.00
96	Sume in curs de decontare	1.74%	1.74%	587,260.19	587,260.19	2.94%	2.94%	2,161,782.82	2,161,782.82	1,574,522.63
<b>II Total obligatii</b>				<b>35,951.23</b>	<b>35,951.23</b>			<b>77,011.24</b>	<b>77,011.24</b>	<b>41,060.01</b>
10	<b>CHELTUIELILE FONDULUI (sold obligatii)</b>	<b>0.11%</b>	<b>0.11%</b>	<b>35,951.23</b>	<b>35,951.23</b>	<b>0.10%</b>	<b>0.10%</b>	<b>77,011.24</b>	<b>77,011.24</b>	<b>41,060.01</b>
101	Comisioane datorate soc. de admin.	0.08%	0.08%	27,232.47	27,232.47	0.08%	0.08%	59,451.85	59,451.85	32,219.39
102	Comisioane datorate depozitarului	0.01%	0.01%	4,052.20	4,052.20	0.01%	0.01%	8,838.63	8,838.63	4,786.43
103	Taxa CNVM	0.01%	0.01%	2,793.87	2,793.87	0.01%	0.01%	6,062.83	6,062.83	3,268.96
106	Cheltuieli de audit	0.00%	0.00%	885.74	885.74	0.00%	0.00%	896.94	896.94	11.20
107	Comision custode	0.00%	0.00%	835.75	835.75	0.00%	0.00%	1,496.99	1,496.99	661.24
110	Cheltuieli estimate	0.00%	0.00%	151.20	151.20	0.00%	0.00%	264.00	264.00	112.80
<b>III Valoarea activului net (I - II)</b>				<b>33,751,936.39</b>	<b>33,751,936.39</b>			<b>73,479,298.47</b>	<b>73,479,298.47</b>	<b>39,727,362.08</b>

## Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2012	La data de 31.12.2013	Diferente
Valoare activ net	33,751,936.39	73,479,298.47	39,727,362.08
Numar unitati de fond in circulatie	2,737,107.5989	5,617,634.1873	2,880,526.5884
Valoarea unitara a activului net	12.3312	13.0801	0.7489

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Membru Directorat

Dan Marius Popovici

Intocmit

Nadia CHIRIAC

**FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2013**

**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 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
								lei	lei	lei	lei	lei	lei	%	%
Primaria Lugoj	LG14	-	1.750	-	23-Jun-08	15-Dec-13	15-Mar-14	9.52	0.00	0.02	0.00	-	16.686.44	5.0000%	0.023%
Primaria Orasului Oravita	ORV27	-	923	-	13-May-08	15-Oct-13	15-Apr-14	88.50	0.01	0.90	0.00	-	82.512.24	1.5383%	0.112%
Municipiul Timisoara	TIM26C	-	990	-	7-Jul-08	15-Nov-13	15-Feb-14	72.00	0.00	0.23	0.00	-	71.507.59	0.0660%	0.097%
<b>TOTAL</b>													<b>170.706.28</b>		<b>0.232%</b>

**5.2. 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 decontare	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
							lei	lei	lei	lei	lei	lei		%	%
RO0515DBN0H8	-	1	-	27-Jun-11	11-Apr-13	11-Apr-14	9.851.36	1.96	490.07	98.70	-	10.440.13	RAIFFEISEN BANK	0.0000%	0.014%
RO0814DBN049	-	1	-	27-Jun-11	5-Mar-13	5-Mar-14	10.942.43	2.05	910.14	-881.97	-	10.970.60	RAIFFEISEN BANK	0.0000%	0.015%
RO1116DBN024	-	1	-	27-Jun-11	30-Apr-13	30-Apr-14	9.505.50	1.92	404.38	256.89	-	10.166.78	BCR	0.0000%	0.014%
RO1121DBN032	-	1	-	27-Jun-11	11-Jun-13	11-Jun-14	9.002.27	1.90	332.55	252.11	-	9.586.93	RAIFFEISEN BANK	0.0000%	0.013%
RO1318DBN034	-	150	-	11-Oct-13	28-Nov-14	28-Nov-14	1.571.141.77	192.17	7.824.66	-3,112.93	-	1.575.853.50	BCR	0.0017%	2.142%
RO1318DBN034	-	100	-	18-Nov-13	28-Nov-13	28-Nov-14	1.038.000.00	132.73	5.216.44	-910.68	-	1.042.305.76	CITI BANK	0.0011%	1.417%
RO1318DBN034	-	100	-	18-Nov-13	28-Nov-13	28-Nov-14	1.039.800.00	131.75	5.216.44	-953.81	-	1.044.062.62	CITI BANK	0.0011%	1.419%
RO1318DBN034	-	140	-	18-Nov-13	28-Nov-13	28-Nov-14	1.456.980.00	183.76	7.303.01	-1.365.53	-	1.462.917.48	CITI BANK	0.0018%	1.989%
RO1015DBN010	-	55	-	31-Mar-11	30-Apr-13	30-Apr-14	525.429.34	106.89	22.241.10	16.594.67	-	564.265.11	CITI BANK	0.0010%	0.767%
RO1015DBN010	-	20	-	28-Jun-11	30-Apr-13	30-Apr-14	191.945.60	38.62	8.087.67	5.273.85	-	205.307.12	CITI BANK	0.0010%	0.279%
RO1015DBN010	-	25	-	11-Apr-12	30-Apr-13	30-Apr-14	251.341.75	39.89	10.109.59	-758.80	-	260.692.54	CITI BANK	0.0010%	0.354%
RO1015DBN010	-	100	-	2-Jul-12	30-Apr-13	30-Apr-14	994.950.57	169.28	40.438.36	2.681.29	-	1.038.070.21	CITI BANK	0.0010%	1.411%
<b>TOTAL</b>												<b>7.234.638.76</b>			<b>9.836%</b>

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

Emitent	Numar Instrumente tranzactionate	Valoarea unitara a instrumentului	Valoarea Actualizata	Pondere in in total obligatiuni ale unui emitent	Pondere in activul total al OPC
		eur	lei	%	%
Ministerul Finantelor	200.00	10.808.9141	2.161.782.82	0.0023%	2.939%
<b>TOTAL</b>			<b>2.161.782.82</b>		<b>2.939%</b>

**5.3. Obligatiuni tranzactionate corporative**

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontare	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
								lei	lei	lei	lei	lei	lei	%	%
GDF SUEZ ENR ROM SA	GSER17	-	114	-	30-Oct-12	30-Oct-13	30-Oct-14	10.000.00	2.06	129.50	0.00	-	1.154.762.85	0.4560%	1.570%
GDF SUEZ ENR ROM SA	GSER17	-	100	-	5-Feb-13	30-Oct-13	30-Oct-14	10.000.00	2.06	129.50	0.00	-	1.012.949.86	0.4000%	1.377%
UNICREDIT TIRIAC BANK S.A.	UCT18	-	150	-	28-Jun-13	16-Dec-13	16-Jun-14	10.000.00	1.74	27.84	0.00	-	1.504.175.34	0.2727%	2.045%
UNICREDIT TIRIAC BANK S.A.	UCT18	-	50	-	16-Dec-13	16-Jun-14	10.223.00	1.61	27.84	-8.19	-	-	512.132.24	0.0909%	0.696%
<b>TOTAL</b>													<b>4.184.020.30</b>		<b>5.688%</b>

**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 denumite in lei**

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	Pondere in activul total al OPC
								lei	lei	lei	lei	lei	lei	%	%
BCR19	XS0474834925	-	1	-	29-Jun-12	22-Dec-13	22-Dec-14	574.468.56	113.84	1.410.96	-15.019.10	-	560.860.42	0.0107%	0.762%
BCR 20	XS0496326223	-	1	-	12-Apr-10	7-Apr-13	7-Apr-14	250.000.00	52.74	14.186.99	0.00	-	264.186.99	0.0107%	0.359%
BCR 20	XS0496326223	-	3	-	17-Nov-11	7-Apr-13	7-Apr-14	248.948.61	53.08	14.186.99	266.28	-	790.205.63	0.0320%	1.074%
BCR SA	XS0738964734	-	1	-	14-Feb-12	31-Jan-13	31-Jan-14	250.041.03	49.11	16.750.00	-614.21	-	266.776.82	0.0107%	0.363%
KBC IFIMA NV	XS0483176342	-	8	-	4-Jun-13	12-Feb-13	12-Feb-14	260.000.00	42.04	18.804.79	-3,414.24	-	2.203.124.44	0.0946%	2.995%
Yapi ve Kredi Bankasi A.S	XS0994330438	-	2	-	26-Nov-13	26-Nov-13	26-Nov-14	500.000.00	88.36	3.180.82	0.00	-	1.006.361.64	0.0213%	1.368%
<b>TOTAL</b>													<b>5,091,515.94</b>		<b>6.922%</b>

**2.2. Obligatiuni admise la tranzactionare corporative 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	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	%	%
J.P. Morgan Structured Products B.V.	XS0857176423	-	15	-	11-Jul-13	7-Nov-13	7-Feb-14	52.842.81	5.35	357.27	-199.07	-	4.4847	3.603.683.47	0.0009%	4.899%
MOLHB2017	XS0503453275	-	130	-	28-Nov-12	20-Apr-13	20-Apr-14	1.031.45	0.14	4.8447	-7.82	-	4.4847	620.808.87	0.0074%	0.844%
MOLHB2017	XS0503453275	-	100	-	5-Mar-13	20-Apr-13	20-Apr-14	1.052.00	0.13	41.21	-10.42	-	4.4847	485.596.49	0.0057%	0.660%
MOLHB2017	XS0503453275	-	100	-	6-Mar-13	20-Apr-13	20-Apr-14	1.050.00	0.13	41.21	-9.99	-	4.4847	484.891.18	0.0057%	0.659%
MOLHB2017	XS0503453275	-	100	-	30-Jul-13	20-Apr-13	20-Apr-14	1.054.00	0.12	41.21	-6.15	-	4.4847	488.406.71	0.0057%	0.664%
MOLHB2017	XS0503453275	-	200	-	23-Dec-13	20-Apr-13	20-Apr-14	1.062.50	0.12	41.21	-0.46	-	4.4847	989.542.00	0.0114%	1.345%
OTPHB FLOAT	XS0214084252	-	1	-	14-Jun-11	4-Dec-13	4-Mar-14	41.187.50	7.58	30.57	6.043.60	-	4.4847	211.954.39	0.0002%	0.288%
OTPHB FLOAT	XS0214084252	-	2	-	28-Jun-13	4-Dec-13	4-Mar-14	45.250.00	7.30	30.57	2,098.69	-	4.4847	424.864.53	0.0004%	0.578%
OTPHB 5.27	XS0268320800	-	100	-	22-Jun-12	19-Sep-13	19-Sep-14	825.00	0.26	15.02	63.00	-	4.4847	404.975.53	0.0199%	0.551%
OTPHB 5.27	XS0268320800	-	100	-	8-Oct-12	19-Sep-13	19-Sep-14	927.50	0.19	15.02	22.62	-	4.4847	432.836.66	0.0199%	0.588%
OTPHB 5.27	XS0268320800	-	110	-	29-Oct-12	19-Sep-13	19-Sep-14	952.50	0.18	15.02	14.34	-	4.4847	484.366.33	0.0219%	0.658%
OTPHB 5.27	XS0268320800	-	120	-	18-Dec-12	19-Sep-13	19-Sep-14	960.20	0.17	15.02	11.00	-	4.4847	530.747.14	0.0239%	0.722%
OTPHB 5.27	XS0268320800	-	110	-	24-Dec-12	19-Sep-13	19-Sep-14	973.25	0.16	15.02	7.31	-	4.4847	491.134.37	0.0219%	0.688%
OTPHB 5.27	XS0268320800	-	100	-	18-Mar-13	19-Sep-13	19-Sep-14	999.25	0.14	15.02	0.17	-	4.4847	454.943.69	0.0199%	0.618%
OTPHB 5.27	XS0268320800	-	100	-	11-Apr-13	19-Sep-13	19-Sep-14	990.00	0.15	15.02	2.11	-	4.4847	451.864.92	0.0199%	0.614%
OTPHB 5.27	XS0268320800	-	100	-	10-Jun-13	19-Sep-13	19-Sep-14	1.000.00	0.14	15.02	0.00	-	4.4847	455.204.19	0.0199%	0.619%
OTPHB 5.27	XS0268320800	-	100	-	17-Jul-13	19-Sep-13	19-Sep-14	990.00	0.15	15.02	1.45	-	4.4847	451.369.00	0.0199%	0.614%
OTPHB 5.27	XS0268320800	-	100	-	16-Aug-13	19-Sep-13	19-Sep-14	990.80	0.15	15.02	1.12	-	4.4847	451.582.14	0.0199%	0.614%
OTPHB 5.27	XS0268320800	-	100	-	9-Oct-13	19-Sep-13	19-Sep-14	1.013.00	0.13	15.02	-1.01	-	4.4847	460.579.16	0.0199%	0.626%
OTPHB 5.27	XS0268320800	-	100	-	14-Oct-13	19-Sep-13	19-Sep-14	1.010.00	0.14	15.02	-0.74	-	4.4847	459.358.08	0.0199%	0.624%
Gazprombk	XS0987198658	-	100	-	30-Oct-13	30-Oct-13	30-Oct-14	1.000.00	0.11	6.88	0.00	-	4.4847	451.553.90	0.0100%	0.614%
<b>TOTAL</b>														<b>13,290,161.76</b>		<b>18.068%</b>

**FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2013**

**2.3. Obligatiuni admise la tranzactionare corporative denumite in USD**

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data sadentei cupon	Valoare initiala		Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								USD	USD								
MOL 19	XS0834435702	-	200	-	8-May-13	26-Sep-13	26-Mar-14	1,052.50	0.15	16.75	16.75	-5.36		3.2551	692.613.12	0.0114%	0.942%
MOL 19	XS0834435702	-	200	-	20-May-13	26-Sep-13	26-Mar-14	1,055.70	0.15	16.75	16.75	-5.43		3.2551	694.652.20	0.0114%	0.944%
<b>TOTAL</b>															<b>1,387,265.32</b>		<b>1.886%</b>

**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 sadentei cupon	Valoare initiala		Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								lei	lei								
Romania 2019	XS0852474336	-	25	-	8-Oct-13	7-Nov-13	7-Nov-14	1,045.50	0.11	7.35	7.35	-1.74		4.4847	117.847.22	0.0003%	0.160%
ROMANIA 2020	XS0972758741	-	94	-	20-Sep-13	18-Sep-13	18-Sep-14	1,001.50	0.13	13.30	13.30	-0.06		4.4847	427.777.43	0.0013%	0.582%
ROMANIA 2020	XS0972758741	-	200	-	28-Oct-13	18-Sep-13	18-Sep-14	1,027.88	0.12	13.30	13.30	-0.72		4.4847	933.234.51	0.0027%	1.269%
<b>TOTAL</b>															<b>1,478,859.16</b>		<b>2.011%</b>

**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 sadentei cupon	Valoare initiala		Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								lei	lei								
Romania USD 2023	US77586TAC09	-	147	-	22-Feb-13	22-Aug-13	22-Feb-14	1,979.26	0.24	31.39	31.39	1.69		3.2551	962.903.84	0.0020%	1.309%
<b>TOTAL</b>															<b>962,903.85</b>		<b>1.309%</b>

**2.6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale 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 cumulata	Pret Piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								EUR	EUR								
CITY OF BUCHAREST	XS0222425471	-	1	-	1-Jun-11	22-Jun-13	22-Jun-14	46,875.00	7.76	1,090.58	1,092.66		EUR	4.4847	224,047.74	0.0100%	0.305%
<b>TOTAL</b>															<b>224,047.74</b>		<b>0.305%</b>

**VII. Valori mobiliare nou emise**

**1. Obligatiuni nou emise denumite in RON**

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data decontare	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
						lei	lei						
Transelectrica S.A.	302	18-Dec-13	23-Dec-13	23-Dec-13	19-Dec-14	10,000.00	-	15.04			3,024,542.41	943.7500%	4.112%
<b>TOTAL</b>											<b>3,024,542.41</b>		<b>4.112%</b>

**IX. Disponibil în conturi curente și numerar**

**1. Disponibil in conturi curente si numerar in lei**

Denumire banca	Valoare curenta	Pondere in activul total al OPC
Alpha Bank	102.32	0.000%
Banca Comerciala Romana	0.00	0.000%
BANCA ITALO-ROMENA	52.09	0.000%
Banca Romaneasca	872.95	0.001%
BRD Groupe Societe Generale	0.00	0.000%
CEC Bank SA	158.73	0.000%
Citi Bank	0.00	0.000%
CREDIT EUROPE BANK SA	312.54	0.000%
Garanti Bank	853.60	0.001%
Intesa Sanpaolo Bank	190.86	0.000%
MILLENNIUM BANK	1,323.58	0.002%
OTP BANK ROMANIA	724,335.81	0.985%
PIRAEUS BANK	320.60	0.000%
Procredit Bank	76.18	0.000%
UniCredit Tiriac Bank	22.82	0.000%
Numerar in Casierie	0.00	0.000%
<b>TOTAL</b>	<b>728,622.08</b>	<b>0.991%</b>

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2013

2. Disponibil in conturi curente si numerar denuminate EUR

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	4.4847	0.00	0.000%
OTP BANK ROMANIA	0.00	4.4847	0.00	0.000%
BRD Groupe Societe Generale	0.00	4.4847	0.00	0.000%
<b>TOTAL</b>			<b>0.00</b>	<b>0.000%</b>

2. Disponibil in conturi curente si numerar denuminate USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPC
	USD	lei	lei	%
Banca Comerciala Romana	198,668.60	3.2551	646,686.16	0.879%
OTP BANK ROMANIA	0.00	3.2551	0.00	0.000%
Citi Bank	0.00	3.2551	0.00	0.000%
<b>TOTAL</b>			<b>646,686.16</b>	<b>0.879%</b>

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 Comerciala Romana	31-Dec-13	1-Jan-14	470,206.42	8.36	8.36	470,214.78	0.639%
BANCA ITALO-ROMENA	22-Aug-13	24-Feb-14	1,023,500.00	143.01	18,877.27	1,042,377.27	1.417%
BANCA ITALO-ROMENA	10-Oct-13	10-Oct-14	330,200.00	41.61	3,453.98	333,653.98	0.454%
BANCA ITALO-ROMENA	27-May-13	27-May-14	505,600.00	81.03	17,746.56	523,346.56	0.711%
BRD Groupe Societe Generale	31-Dec-13	3-Jan-14	194,511.00	2.70	2.70	194,513.70	0.264%
Citi Bank	31-Dec-13	3-Jan-14	141,243.43	3.81	3.81	141,247.24	0.192%
CREDIT EUROPE BANK SA	31-Dec-13	6-Feb-14	1,006,500.00	110.30	110.30	1,006,610.30	1.368%
CREDIT EUROPE BANK SA	22-Nov-13	24-Feb-14	893,000.00	103.98	4,159.18	897,159.18	1.220%
CREDIT EUROPE BANK SA	5-Dec-13	7-Jan-14	500,000.00	54.79	1,479.45	501,479.45	0.682%
CREDIT EUROPE BANK SA	27-Dec-13	27-Jan-14	1,000,000.00	109.59	547.95	1,000,547.95	1.360%
CREDIT EUROPE BANK SA	30-Dec-13	30-Jan-14	550,000.00	60.27	120.55	550,120.55	0.748%
CREDIT EUROPE BANK SA	4-Nov-13	4-Feb-14	607,500.00	69.52	4,032.19	511,532.19	0.689%
CREDIT EUROPE BANK SA	10-Dec-13	14-Jan-14	553,693.73	60.68	1,334.93	555,028.66	0.755%
CREDIT EUROPE BANK SA	12-Dec-13	16-Jan-14	742,500.00	81.37	1,627.40	744,127.40	1.012%
CREDIT EUROPE BANK SA	13-Aug-13	13-Feb-14	450,000.00	64.73	9,126.37	459,126.37	0.624%
CREDIT EUROPE BANK SA	13-Aug-13	13-May-14	464,000.00	66.74	9,410.30	473,410.30	0.644%
MILLENNIUM BANK	30-Dec-13	30-Jan-14	1,782,500.00	247.57	495.14	1,782,995.14	2.424%
MILLENNIUM BANK	23-Dec-13	23-Jan-14	2,174,000.00	301.94	2,717.50	2,176,717.50	2.959%
OTP BANK ROMANIA	31-Dec-13	3-Jan-14	3,115,540.64	55.48	55.48	3,115,596.12	4.236%
Procredit Bank	8-Nov-13	8-May-14	855,000.00	107.75	5,818.68	860,818.68	1.170%
UniCredit Tiriac Bank	24-Sep-13	24-Jan-14	3,000,000.00	416.67	41,250.00	3,041,250.00	4.135%
UniCredit Tiriac Bank	26-Sep-13	27-Jan-14	1,500,000.00	208.33	20,208.33	1,520,208.33	2.067%
UniCredit Tiriac Bank	9-May-13	9-Jan-14	2,719,500.00	430.59	102,049.24	2,821,549.24	3.836%
<b>TOTAL</b>						<b>24,723,630.89</b>	<b>33.612%</b>

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPC
			eur	eur	eur	lei	lei	%
Banca Comerciala Romana	31-Dec-13	1-Jan-14	633,317.81	5.68	5.68	4.4847	2,840,265.87	3.861%
<b>TOTAL</b>							<b>2,840,265.87</b>	<b>3.861%</b>

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1. Contracte forward denuminate in EUR

Contraparte	Cantitate	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
						lei				lei
BRD Groupe Societe Generale	800,000.00	V	31-Dec-13	31-Mar-14	4.4977	4.4847	4.5060	-0.0083	-6,640.00	-0.009%
BRD Groupe Societe Generale	300,000.00	V	12-Dec-13	12-Jun-14	4.4887	4.4847	4.5286	-0.0399	-11,970.00	-0.016%
BRD Groupe Societe Generale	100,000.00	V	15-Oct-13	15-Jan-14	4.4721	4.4847	4.4873	-0.0152	-1,520.00	-0.002%
BRD Groupe Societe Generale	200,000.00	V	14-Oct-13	16-Jan-14	4.4896	4.4847	4.4874	0.0022	440.00	0.001%
BRD Groupe Societe Generale	150,000.00	V	20-Sep-13	24-Mar-14	4.5137	4.4847	4.5038	0.0099	1,485.00	0.002%
Citi Bank	800,000.00	V	15-Oct-13	15-Jan-14	4.4715	4.4847	4.4873	-0.0158	-12,640.00	-0.017%
Citi Bank	100,000.00	V	16-Oct-13	21-Jan-14	4.4675	4.4847	4.4883	-0.0208	-2,080.00	-0.003%
Citi Bank	160,000.00	V	21-Oct-13	23-Apr-14	4.4878	4.4847	4.5126	-0.0248	-3,968.00	-0.005%
Citi Bank	300,000.00	V	22-Oct-13	24-Apr-14	4.4770	4.4847	4.5129	-0.0359	-10,770.00	-0.015%
Citi Bank	100,000.00	V	1-Oct-13	3-Apr-14	4.5090	4.4847	4.5069	0.0021	210.00	0.000%
Citi Bank	300,000.00	V	11-Oct-13	15-Jan-14	4.4705	4.4847	4.4873	-0.0168	-5,040.00	-0.007%
Citi Bank	100,000.00	V	17-Sep-13	19-Mar-14	4.5345	4.4847	4.5022	0.0323	3,230.00	0.004%
Citi Bank	100,000.00	V	19-Dec-13	23-Jun-14	4.5131	4.4847	4.5324	-0.0193	-1,930.00	-0.003%
Citi Bank	100,000.00	V	18-Nov-13	20-May-14	4.4832	4.4847	4.5210	-0.0378	-3,780.00	-0.005%
Citi Bank	300,000.00	V	12-Nov-13	14-May-14	4.4945	4.4847	4.5191	-0.0246	-7,380.00	-0.010%
Citi Bank	200,000.00	V	5-Dec-13	5-Jun-14	4.5112	4.4847	4.5262	-0.0150	-3,000.00	-0.004%
<b>TOTAL</b>									<b>-65,353.00</b>	<b>-0.089%</b>

## FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2013

### 1.2. Contracte forward denuminate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPC
	EUR				lei	lei	lei	lei	lei	%
BRD Groupe Societe Generale	120,000.00	V	12-Nov-13	13-May-14	3.3537	3.2551	3.2803	0.0734	8,808.00	0.012%
BRD Groupe Societe Generale	600,000.00	V	30-Sep-13	31-Mar-14	3.3431	3.2551	3.2739	0.0722	43,320.00	0.059%
BRD Groupe Societe Generale	100,000.00	V	24-Oct-13	24-Apr-14	3.2552	3.2551	3.2760	-0.0208	-2,080.00	-0.003%
<b>TOTAL</b>									<b>50,048.00</b>	<b>0.068%</b>

### 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 piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPC
			lei	lei	lei	%	%
FDI CERTINVEST TEZAUR	-	1,053,486,693	81.4900	-	85,848.63	1.0642%	0.117%
FDI CERTINVEST OBLIGATIUNI	-	84,380,823,155	26.0000	-	2,193,901.40	9.6870%	2.983%
FDI OTP COMODISRO	-	111,614,675,000	15.7851	-	1,761,848.81	1.0118%	2.395%
<b>TOTAL</b>					<b>4,041,598.84</b>		<b>5.495%</b>

#### 2. Titluri de participare denuminate in EUR

Denumire fond	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Curs valutar BNR EUR/RON	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPC
			lei	lei	lei	lei	%	%
FDI OTP EUROBOND	-	26,465,9098	11.6297	4.4847	-	1,380,348.46	1.2253%	1.877%
<b>TOTAL</b>						<b>1,380,348.46</b>		<b>1.877%</b>

#### Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-11	31-Dec-12	31-Dec-13
Activ net	14,500,223.47	33,751,936.39	73,479,298.46
VUAN	11.46	12.3312	13.0801

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Membru Directorat

Dan Marius Popovici

Intocmit

Nadia CHRAC