

SAI: OTP Asset Management Romania SAI SA

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

OTP Dollar Bond

Decizie autorizare: 2/09.01.2014

Cod inscriere: CSC06DIR/400085

## Situatia activelor si obligatiilor in perioada 31.12.2013 - 30.06.2014

Denumire element	31.12.2013				30.06.2014				Diferenta (lei)
	% din activul net	% din activul total	Valuta (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
<b>I Total active</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>100.11%</b>	<b>100.00%</b>	<b>3,235,388.23</b>	<b>10,397,890.68</b>	<b>10,397,890.68</b>
1 Valori mobiliare si instrumente ale pietei monetare:	0.00%	0.00%	0.00	0.00	83.81%	83.72%	2,708,718.89	8,705,280.77	8,705,280.77
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	0.00%	0.00%	0.00	0.00	0.10%	0.10%	3,295.98	10,592.61	10,592.61
113 Obligatiuni, din care:	0.00%	0.00%	0.00	0.00	0.10%	0.10%	3,295.98	10,592.61	10,592.61
1132 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.10%	0.10%	3,295.98	10,592.61	10,592.61
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	0.00%	0.00%	0.00	0.00	83.71%	83.62%	2,705,422.91	8,694,688.16	8,694,688.16
123 Obligatiuni	0.00%	0.00%	0.00	0.00	83.71%	83.62%	2,705,422.91	8,694,688.16	8,694,688.16
1231 Obligatiuni tranzactionate corporative	0.00%	0.00%	0.00	0.00	16.32%	16.30%	527,477.15	1,695,206.07	1,695,206.07
1233 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	67.39%	67.32%	2,177,945.76	6,999,482.10	6,999,482.10
2 Disponibili in cont curent	0.00%	0.00%	0.00	0.00	0.04%	0.04%	1,201.53	3,861.49	3,861.49
202 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	0.03%	0.03%	928.94	2,985.44	2,985.44
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.00%	0.00%	11.34	36.44	36.44
207 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	0.01%	0.01%	261.25	839.61	839.61
3 Depozite bancare:	0.00%	0.00%	0.00	0.00	16.12%	16.10%	520,874.58	1,673,986.71	1,673,986.71
31 Depozite bancare constituite la institutii de credit din Romania	0.00%	0.00%	0.00	0.00	16.12%	16.10%	520,874.58	1,673,986.71	1,673,986.71
311 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	12.27%	12.26%	396,592.77	1,274,569.85	1,274,569.85
314 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	3.85%	3.84%	124,281.80	399,416.86	399,416.86
6 Instrumente ale pietei monetare, altele decat cele tranz pe o piata reglementata cf art 101 (1) lit g:	0.00%	0.00%	0.00	0.00	0.14%	0.14%	4,593.22	14,761.71	14,761.71
63 Titluri de stat emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.14%	0.14%	4,593.22	14,761.71	14,761.71
9 Alte active, din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0	0	0
<b>II Total obligatii</b>			<b>0.00</b>	<b>0.00</b>			<b>3,503.41</b>	<b>11,259.26</b>	<b>11,259.26</b>
10 CHELTUIELILE FONDULUI (sold obligatii)	0.00%	0.00%	0.00	0.00	0.11%	0.11%	3,503.41	11,259.26	11,259.26
101 Comisioane datorate soc. de admin.	0.00%	0.00%	0.00	0.00	0.08%	0.08%	2,704.10	8,690.42	8,690.42
102 Comisioane datorate depozitarului	0.00%	0.00%	0.00	0.00	0.01%	0.01%	401.41	1,290.06	1,290.06
103 Taxa CNVM	0.00%	0.00%	0.00	0.00	0.01%	0.01%	269.31	865.51	865.51
106 Cheltuieli de audit	0.00%	0.00%	0.00	0.00	0.00%	0.00%	45.40	145.91	145.91
107 Comision custode	0.00%	0.00%	0.00	0.00	0.00%	0.00%	80.20	257.75	257.75
110 Cheltuieli estimate	0.00%	0.00%	0.00	0.00	0.00%	0.00%	2.99	9.60	9.60
<b>III Valoarea activului net (I - II)</b>			<b>0.00</b>	<b>0.00</b>			<b>3,231,884.82</b>	<b>10,386,631.42</b>	<b>10,386,631.42</b>

Denumire element	La data de 31.12.2013	La data de 30.06.2014	Diferente
Valoare activ net	0.0000	3,231,884.82	3,231,884.8227
Numar unitati de fond/actiuni in circulatie	0.0000	319,458,4235	319,458,4235
Valoarea unitara a activului net	0.0000	10.1168	10.1168

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General

Dan Marius POPOVICI

Intocmit

Adriana CIOBANU

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30/06/2014

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

3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Seria emisiunii	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/prima cumulata(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Banca intermediara	Pondere in total obligatiuni emite	Pondere in activul total al OPC
							lei	lei	lei	lei	lei	lei	usd		%	%
RO1121DBN032	-	1	-	25-Apr-14	11-Jun-14	11-Jun-15	10,574.80	1.41	32.60	-14.79	-	3.2138	3,295.98	BCR	0.0000%	0.102%
<b>Total</b>													<b>3,295.98</b>			<b>0.102%</b>

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata dintr-un stat membru

2. Obligatiuni admise la tranzactionare

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	Valoare totala	Pondere in total obligatiuni emite	Pondere in activul total al OPC
								usd	usd	usd	usd	usd	usd	%	%
MOL Group Finance SA	XS0834435702	-	200	-	13-Feb-14	26-Mar-14	26-Sep-14	1,055.00	0.14	16.47	-3.70	-	213,554.71	0.0079%	6.601%
MOL Group Finance SA	XS0834435702	-	100	-	14-May-14	26-Mar-14	26-Sep-14	1,087.00	0.13	16.47	-2.13	-	110,134.46	0.0039%	3.404%
PKO Finance AB	XSO783934085	-	200	-	5-Mar-14	26-Mar-14	26-Sep-14	1,007.00	0.12	12.20	-0.26	-	203,787.98	0.0070%	6.299%
<b>TOTAL</b>													<b>527,477.15</b>		<b>16.303%</b>

2.7. 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	Valoare totala	Pondere in total obligatiuni emite	Pondere in activul total al OPC
								usd	usd	usd	usd	usd	usd	%	%
ROMANIA	US775861AA43	-	50	-	4-Feb-14	7-Feb-14	7-Aug-14	2,277.50	0.28	53.70	-13.95	-	115,862.78	0.0006%	3.581%
ROMANIA	US775861AA43	-	50	-	7-Feb-14	7-Feb-14	7-Aug-14	2,285.00	0.28	53.70	-14.05	-	116,232.82	0.0006%	3.593%
ROMANIA	US775861AA43	-	50	-	21-Feb-14	7-Feb-14	7-Aug-14	2,315.00	0.26	53.70	-14.08	-	117,730.99	0.0006%	3.639%
ROMANIA	US775861AA43	-	39	-	10-Mar-14	7-Feb-14	7-Aug-14	2,350.00	0.25	53.70	-13.68	-	93,210.83	0.0004%	2.881%
ROMANIA	US775861AA43	-	50	-	28-Apr-14	7-Feb-14	7-Aug-14	2,360.00	0.25	53.70	-8.11	-	120,279.73	0.0006%	3.718%
ROMANIA	US775861AD81	-	100	-	1-Apr-14	22-Jul-14	22-Jul-14	2,035.00	0.26	43.09	-0.89	-	207,720.50	0.0011%	6.420%
ROMANIA	US775861AD81	-	100	-	16-Apr-14	22-Jan-14	22-Jul-14	2,064.00	0.25	43.09	-1.36	-	210,573.07	0.0011%	6.508%
ROMANIA	US775861AD81	-	50	-	23-Apr-14	22-Jan-14	22-Jul-14	2,074.60	0.25	43.09	-1.45	-	105,812.42	0.0006%	3.270%
ROMANIA	US775861AD81	-	50	-	14-May-14	22-Jan-14	22-Jul-14	2,128.00	0.23	43.09	-1.74	-	108,467.92	0.0006%	3.353%
Republic of Croatia	XS0529827845	-	100	-	10-Mar-14	14-Jan-14	14-Jul-14	1,096.25	0.14	30.75	-4.69	-	112,230.38	0.0005%	3.469%
Republic of Croatia	XS0529827845	-	100	-	8-Apr-14	14-Jan-14	14-Jul-14	1,085.00	0.15	30.75	-3.12	-	111,282.66	0.0005%	3.439%
Republic of Croatia	XS0529827845	-	100	-	14-May-14	14-Jan-14	14-Jul-14	1,107.50	0.14	30.75	-2.99	-	113,595.55	0.0005%	3.511%
Republic of Slovenia	XS0847086237	-	200	-	3-Mar-14	26-Apr-14	26-Oct-14	1,047.45	0.14	9.92	-1.80	-	211,113.12	0.0005%	6.525%
Republic of Slovenia	XS0847086237	-	200	-	9-Apr-14	26-Apr-14	26-Oct-14	1,077.50	0.13	9.92	-2.06	-	217,071.54	0.0005%	6.709%
Republic of Slovenia	XS0982705221	-	200	-	14-May-14	18-Feb-14	18-Aug-14	1,065.50	0.13	19.29	-0.88	-	216,781.45	0.0010%	6.700%
<b>Total</b>													<b>2,177,945.76</b>		<b>67.316%</b>

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPC
	lei	lei	usd	%
BANCA COMERCIALA ROMANA	2,985.44	3.2138	928.94	0.029%
BRD-GSG	36.44	3.2138	11.34	0.000%
CITI BANK	0.00	3.2138	0.00	0.000%
OTP BANK ROMANIA	839.61	3.2138	261.25	0.008%
<b>Total</b>			<b>1,201.53</b>	<b>0.037%</b>

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPC
	eur	lei	lei	usd	%
BANCA COMERCIALA ROMANA	0.00	4.3870	3.2138	0.00	0.000%
CITI BANK	0.00	4.3870	3.2138	0.00	0.000%
OTP BANK ROMANIA	0.00	4.3870	3.2138	0.00	0.000%
<b>Total</b>				<b>0.00</b>	<b>0.000%</b>

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30/06/2014

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPC
	usd	%
BANCA COMERCIALA ROMANA	0.00	0.000%
CITI BANK	0.00	0.000%
BRD-GSG	0.00	0.000%
OTP BANK ROMANIA	0.00	0.000%
NUMERAR IN CASIERIE	0.00	0.000%
<b>Total</b>	<b>0.00</b>	<b>0.000%</b>

X. Depozite bancare

1. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
			usd	usd	usd	usd	%
Banca Comerciala Romana	30-Jun-14	1-Jul-14	124.281.48	0.32	0.32	124.281.80	3.841%
OTP BANK ROMANIA	30-Jun-14	1-Jul-14	96.338.51	0.66	0.66	96.339.17	2.978%
OTP BANK ROMANIA	28-May-14	3-Jul-14	25.000.00	0.99	33.77	25.033.77	0.774%
OTP BANK ROMANIA	25-Jun-14	29-Jul-14	25.000.00	1.03	6.16	25.006.16	0.773%
OTP BANK ROMANIA	25-Jun-14	31-Jul-14	25.000.00	1.03	6.16	25.006.16	0.773%
OTP BANK ROMANIA	25-Jun-14	12-Aug-14	25.000.00	1.03	6.16	25.006.16	0.773%
OTP BANK ROMANIA	25-Jun-14	7-Aug-14	25.000.00	1.03	6.16	25.006.16	0.773%
OTP BANK ROMANIA	20-May-14	1-Jul-14	25.000.00	0.96	40.27	25.040.27	0.774%
OTP BANK ROMANIA	25-Jun-14	24-Jul-14	25.000.00	1.03	6.16	25.006.16	0.773%
OTP BANK ROMANIA	28-May-14	8-Jul-14	25.000.00	0.99	33.77	25.033.77	0.774%
OTP BANK ROMANIA	24-Apr-14	24-Jul-14	25.000.00	1.10	74.52	25.074.52	0.775%
OTP BANK ROMANIA	26-Jun-14	14-Aug-14	25.000.00	1.03	5.14	25.005.14	0.773%
OTP BANK ROMANIA	3-Jun-14	10-Jul-14	25.000.00	1.04	29.15	25.029.15	0.774%
OTP BANK ROMANIA	25-Jun-14	5-Aug-14	25.000.00	1.03	6.16	25.006.16	0.773%
<b>Total</b>						<b>520.874.38</b>	<b>16.099%</b>

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 101(1), lit.g din Legea nr 297/2004

1. Titluri emise de administratia publica centrala

Seria emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data Decontare	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata (s)	Curs valutar BNR USD/RON	Valoare totala	Banca intermediara	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPC
						lei	lei	lei	lei	lei	usd		%	%
RO1314CTN0D9	CertIFICATE de trezorerie	1		12-May-14	8-Oct-14	4.949.81	0.34	0.00	16.84	3.2138	1.545.41	BCR	0.0000%	0.048%
RO1415CTN057	CertIFICATE de trezorerie	2		12-May-14	30-Mar-15	9.757.38	0.75	0.00	37.67	3.2138	3.047.81	BCR	0.0000%	0.094%
<b>TOTAL</b>											<b>4.593.22</b>			<b>0.142%</b>

Evolutia activului net si a VUAN in ultimii 3 ani

	An T-2	An T-1	An T
Activ net	-	-	3.231.884.82
VUAN	-	-	10.1168

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Membru Directorat  
Dan Marius Popovici

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