

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/40002.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 Euro Bond

Decizie autorizare: 1083/20.08.2010
 Cod inscriere: CSC06DIR/400069

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 (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.11%	100.00%	25,148,600.00	112,783,926.86	100.12%	100.00%	26,064,813.37	114,346,336.24	1,562,409.38
1 Valori mobiliare si instrumente ale pietei monetare:	65.30%	65.23%	16,403,727.70	73,965,797.63	75.10%	75.01%	19,552,301.06	85,775,944.76	12,210,147.13
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	4.12%	4.12%	1,035,857.95	4,645,512.16	0.00%	0.00%	-	-	-4,645,512.16
113 Obligatiuni, din care:	4.12%	4.12%	1,035,857.95	4,645,512.16	0.00%	0.00%	-	-	-4,645,512.16
1132 Obligatiuni emise de administratia publica centrala	4.12%	4.12%	1,035,857.95	4,645,512.16	0.00%	0.00%	-	-	-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:	59.37%	59.31%	14,914,965.45	66,889,145.55	64.75%	64.67%	16,857,301.91	73,952,983.50	7,063,837.95
123 Obligatiuni	59.37%	59.31%	14,914,965.45	66,889,145.55	65.75%	62.76%	16,857,301.91	73,952,983.50	7,063,837.95
1231 Obligatiuni tranzactionate corporative	19.13%	19.11%	4,805,251.88	21,550,113.10	25.44%	25.41%	6,622,415.21	29,052,535.51	7,502,422.41
1232 Obligatiuni emise de administratia publica locala denumite in valuta	7.17%	7.16%	1,799,893.04	8,071,980.31	6.13%	6.12%	1,595,260.93	6,998,409.70	-1,073,570.61
1233 Obligatiuni emise de administratia publica centrala	33.08%	33.04%	8,309,820.53	37,267,052.14	33.19%	33.15%	8,639,625.78	37,902,038.30	634,986.16
14 Valori mobiliare nou emise, din care:	0.00%	0.00%	0.00	0.00	2.10%	2.10%	547,670.96	2,402,632.49	2,402,632.49
141 Obligatiuni corporative	0.00%	0.00%	0.00	0.00	1.34%	1.34%	349,500.96	1,533,260.70	1,533,260.70
146 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.76%	0.76%	198,170.00	869,371.78	869,371.78
15 Alte val mob si instr ale pietei mon mentionate la art 102 (1) lit. a) din legea 297/2004, din care:	1.80%	1.80%	452,904.30	2,031,139.93	8.25%	8.24%	2,147,328.19	9,420,328.78	7,389,188.85
151 Valori mobiliare, din care:	1.80%	1.80%	452,904.30	2,031,139.93	8.25%	8.24%	2,147,328.19	9,420,328.78	7,389,188.85
1513 obligatiuni de stat neoztate	1.60%	1.60%	401,471.82	1,800,490.69	8.25%	8.24%	2,147,328.19	9,420,328.78	7,619,848.09
1515 Obligatiuni emise de administratia publica centrala	0.20%	0.20%	51,432.48	230,659.24	0.00%	0.00%	-	-	-230,659.24
2 Disponibilii in cont curent	0.22%	0.22%	55,144.62	247,307.07	0.31%	0.31%	81,721.44	358,511.96	111,204.89
202 BANCA COMERCIALA ROMANA	0.04%	0.04%	11,240.60	50,410.73	0.00%	0.00%	372.43	1,633.85	-48,776.88
204 BRD-GROUP SOCIETATE GENERAL	0.06%	0.06%	15,090.63	67,676.95	0.05%	0.05%	13,570.01	59,531.65	-8,145.30
207 OTP BANK ROMANIA	0.11%	0.11%	28,410.91	127,414.39	0.26%	0.26%	67,625.38	296,672.53	169,258.13
213 VENETO BANCA	0.00%	0.00%	284.21	1,274.60	0.00%	0.00%	69.26	303.84	-970.75
219 Credit Europ Bank SA	0.00%	0.00%	118.27	530.41	0.00%	0.00%	84.36	370.09	-160.32
3 Depozite bancare:	30.79%	30.76%	7,735,332.51	34,690,645.70	21.74%	21.72%	5,660,533.71	24,832,761.40	-9,857,884.30
31 Depozite bancare constituite la institutii de credit din Romania	30.79%	30.76%	7,735,332.51	34,690,645.70	21.74%	21.72%	5,660,533.71	24,832,761.40	-9,857,884.30
311 OTP BANK ROMANIA	7.64%	7.63%	1,918,971.20	8,606,010.12	2.60%	2.60%	676,911.39	2,960,610.25	-5,636,399.87
3125 Credit Europe Bank SA	12.97%	12.96%	3,259,161.04	14,616,359.52	13.11%	13.09%	3,413,155.41	14,973,512.77	357,153.25
314 BANCA COMERCIALA ROMANA	6.55%	6.54%	1,645,271.07	7,378,547.17	2.47%	2.47%	643,734.30	2,824,062.36	-4,554,484.81
318 VENETO BANCA	3.63%	3.63%	911,929.20	4,089,728.89	3.56%	3.56%	926,732.62	4,065,576.02	-24,152.87
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	0.00%	0.00%	428.46	1,921.52	0.00%	0.00%	-125.35	-549.92	-2,471.44
51 Contracte Forward	0.00%	0.00%	428.46	1,921.52	0.00%	0.00%	-125.35	-549.92	-2,471.44
7 Titluri de participare la OPCVM/AOPC	3.88%	3.79%	953,966.71	4,278,254.48	3.72%	3.71%	967,970.48	4,246,486.50	-31,767.99
9 Alte active, din care:	0.00%	0.00%	0.10	0.45	-0.76%	-0.76%	-197,587.98	-866,818.45	-866,818.30
93 Sume in curs de rezolvare	0.00%	0.00%	0.10	0.45	0.00%	0.00%	0.10	0.46	0.01
96 Sume in curs de decontare	0.00%	0.00%	0.00	0.00	-0.76%	-0.76%	-197,588.08	-866,818.91	-866,818.91
II Total obligatii			28,603.15	128,276.54			30,872.86	135,439.22	7162.69
10 CHELTUIELILE FONDULUI (sold obligatii)	0.11%	0.11%	28,603.15	128,276.54	0.12%	0.12%	30,872.86	135,439.22	7162.69
101 Comisioane datorate soc. de admin.	0.09%	0.09%	22,591.35	101,315.45	0.09%	0.09%	23,643.07	103,722.15	2406.70
102 Comisioane datorate depozitarului	0.01%	0.01%	3,051.89	13,686.60	0.01%	0.01%	3,196.10	14,021.29	334.49
103 Taxa CNVM	0.01%	0.01%	2,091.17	9,378.28	0.01%	0.01%	2,163.27	9,490.25	111.97
106 Cheltuieli de audit	0.00%	0.00%	400.00	1,793.88	0.00%	0.00%	275.44	1,208.34	-585.54
107 Comision custode	0.00%	0.00%	426.99	1,914.94	0.00%	0.00%	562.25	2,466.61	551.67
108 Rascumparari neplatite	0.00%	0.00%	0.00	0.00	0.00%	0.00%	1,004.28	4,405.78	4405.78
110 Cheltuieli estimate	0.00%	0.00%	41.74	187.19	0.00%	0.00%	28.45	124.81	-62.38
III Valoarea activului net (I - II)			25,119,996.85	112,655,650.32			26,033,940.51	114,210,897.02	1,555,246.70

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2013	La data de 30.06.2014	Diferente
Valoare activ net	25,119,996.85	26,033,940.51	913,943.56
Numar unitati de fond	2,159,885,317.8	2,202,259,530.0	42,374.21
Valoarea unitara a activului net	11.6302	11.8215	0.19

OTP ASSET MANAGEMENT ROMANIA SAI SA
 Director General

Intocmit

Adriana Ciobanu

Dan Marius Popovici

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 30.06.2014

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 administratiilor publice locale denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni definite	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	%	%
CITY OF BUCHAREST	XS0222425471*	-	1	-	31-Mar-11	22-Jun-14	22-Jun-15	46,687.50	7.80	50.86	2,548.74	-	49,287.09	0.0100%	0.189%			
CITY OF BUCHAREST	XS0222425471*	-	4	-	12-Apr-11	22-Jun-14	22-Jun-15	46,937.50	7.65	50.86	2,350.85	-	197,356.82	0.0400%	0.757%			
CITY OF BUCHAREST	XS0222425471*	-	2	-	13-Apr-11	22-Jun-14	22-Jun-15	47,125.00	7.53	50.86	2,206.48	-	98,764.68	0.0200%	0.379%			
CITY OF BUCHAREST	XS0222425471*	-	2	-	26-May-11	22-Jun-14	22-Jun-15	46,850.00	7.77	50.86	2,396.37	-	98,594.45	0.0200%	0.378%			
CITY OF BUCHAREST	XS0222425471*	-	2	-	9-Jun-11	22-Jun-14	22-Jun-15	47,062.50	7.64	50.86	2,228.04	-	98,682.78	0.0200%	0.379%			
CITY OF BUCHAREST	XS0222425471*	-	3	-	7-Sep-11	22-Jun-14	22-Jun-15	46,937.50	7.86	50.86	2,274.75	-	147,789.31	0.0300%	0.567%			
CITY OF BUCHAREST	XS0222425471*	-	2	-	21-Oct-11	22-Jun-14	22-Jun-15	45,750.00	8.82	50.86	3,120.90	-	97,843.50	0.0200%	0.375%			
CITY OF BUCHAREST	XS0222425471*	-	2	-	2-May-12	22-Jun-14	22-Jun-15	48,500.00	6.96	50.86	1,034.03	-	99,169.78	0.0200%	0.380%			
CITY OF BUCHAREST	XS0222425471*	-	4	-	22-Jun-12	22-Jun-14	22-Jun-15	48,425.00	7.09	50.86	1,062.95	-	198,155.21	0.0400%	0.760%			
CITY OF BUCHAREST	XS0222425471*	-	10	-	10-Mar-14	22-Jun-14	22-Jun-15	51,200.00	3.09	50.86	-289.13	-	509,617.31	0.1000%	1.955%			
Total													1,595,260.93		6.120%			

* 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 definite	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 emitent		Pondere in activul total al OPC	
								eur	eur						eur	eur	%	%
OTP BANK NYRT	XS0214084252*	-	3	-	11-May-11	4-Jun-14	3-Sep-14	40,625.00	7.92	32.21	7,719.40	-	145,129.84	0.0336%	0.557%			
OTP BANK NYRT	XS0214084252*	-	2	-	14-Jun-11	4-Jun-14	3-Sep-14	41,187.50	7.68	32.21	7,217.30	-	96,874.03	0.0224%	0.372%			
OTP BANK NYRT	XS0214084252*	-	2	-	2-Aug-12	4-Jun-14	3-Sep-14	39,500.00	12.32	32.21	7,763.77	-	94,591.96	0.0224%	0.363%			
OTP BANK NYRT	XS0214084252*	-	2	-	16-Aug-13	4-Jun-14	3-Sep-14	46,390.00	7.58	32.21	2,038.21	-	96,920.85	0.0224%	0.372%			
OTP BANK PLC	XS0268320800*	-	50	-	23-Sep-11	19-Sep-13	19-Sep-14	824.00	0.24	41.15	97.70	-	48,142.60	0.0112%	0.185%			
OTP BANK PLC	XS0268320800*	-	200	-	26-Jun-12	19-Sep-13	19-Sep-14	835.00	0.25	41.15	78.44	-	190,918.74	0.0448%	0.732%			
OTP BANK PLC	XS0268320800*	-	100	-	27-Aug-12	19-Sep-13	19-Sep-14	897.50	0.21	41.15	46.48	-	98,513.35	0.0224%	0.378%			
OTP BANK PLC	XS0268320800*	-	100	-	8-Oct-12	19-Sep-13	19-Sep-14	927.50	0.19	41.15	31.73	-	100,037.44	0.0224%	0.384%			
OTP BANK PLC	XS0268320800*	-	100	-	5-Nov-12	19-Sep-13	19-Sep-14	952.00	0.18	41.15	20.47	-	101,361.89	0.0224%	0.389%			
OTP BANK PLC	XS0268320800*	-	100	-	17-Dec-12	19-Sep-13	19-Sep-14	958.25	0.17	41.15	17.07	-	101,647.05	0.0224%	0.390%			
OTP BANK PLC	XS0268320800*	-	100	-	18-Mar-13	19-Sep-13	19-Sep-14	999.25	0.14	41.15	0.28	-	104,067.45	0.0224%	0.399%			
OTP BANK PLC	XS0268320800*	-	100	-	28-Mar-13	19-Sep-13	19-Sep-14	975.00	0.16	41.15	9.05	-	102,519.73	0.0224%	0.393%			
OTP BANK PLC	XS0268320800*	-	300	-	31-May-13	19-Sep-13	19-Sep-14	1,010.75	0.14	41.15	-3.53	-	314,511.72	0.0672%	1.207%			
OTP BANK PLC	XS0268320800*	-	100	-	19-Jul-13	19-Sep-13	19-Sep-14	992.50	0.15	41.15	2.25	-	103,589.67	0.0224%	0.397%			
OTP BANK PLC	XS0268320800*	-	100	-	9-Oct-13	19-Sep-13	19-Sep-14	1,013.00	0.13	41.15	-3.20	-	105,094.77	0.0224%	0.403%			
OTP BANK PLC	XS0268320800*	-	100	-	10-Dec-13	19-Sep-13	19-Sep-14	1,021.00	0.12	41.15	-4.20	-	105,794.52	0.0224%	0.406%			
OTP BANK PLC	XS0268320800*	-	100	-	28-Jan-14	19-Sep-13	19-Sep-14	1,042.50	0.10	41.15	-6.78	-	107,686.69	0.0224%	0.413%			
OTP BANK PLC	XS0268320800*	-	150	-	4-Mar-14	19-Sep-13	19-Sep-14	1,033.00	0.00	41.15	-3.84	-	160,546.56	0.0336%	0.616%			
OTP BANK PLC	XS0268320800*	-	100	-	3-Apr-14	19-Sep-13	19-Sep-14	1,033.00	0.00	41.15	-3.84	-	107,031.05	0.0224%	0.411%			
UNICREDIT BANK AG	XS0801857409*	-	5	-	6-Sep-12	20-Oct-13	20-Oct-14	100,597.69	16.49	4,384.11	-511.97	-	522,349.12	0.0117%	2.004%			
J.P. Morgan Structured Products B.V.	XS0857176423*	-	32	-	11-Jul-13	7-May-14	7-Aug-14	52,642.81	5.44	365.60	-406.15	-	1,745,742.49	3.1978%	6.698%			
RAIFFEISEN BANK INTL	XS1034950672*	-	2	-	21-Feb-14	21-Feb-14	21-Feb-15	99,912.00	12.35	1,602.74	2.85	-	203,035.17	0.0059%	0.779%			
CITIGROUP INC	XS1048564626*	-	4	-	26-Mar-14	26-Mar-14	26-Sep-14	250,000.00	30.31	2,939.90	0.00	-	1,011,759.59	0.0121%	3.882%			
CITIGROUP INC	XS1061845779*	-	750	-	30-Apr-14	30-Apr-14	30-Oct-14	1,000.00	0.12	7.21	0.00	-	755,406.74	2.2766%	2.898%			
ORLEN CAPITAL	XS1082660744*	-	100	-	30-Jun-14	30-Jun-14	30-Jun-15	991.35	0.32	0.07	0.00	-	99,142.19	0.0201%	0.380%			
Total													6,622,415.21		25.407%			

* 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 30.06.2014

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	Valoare totala	Pondere in total obligatiuni emitent	Ponderea in activul total al OPC
								eur	eur	eur	eur	eur	eur	%	%
ROMANIA	XS0852474336*	-	100	-	10-Jan-13	7-Nov-13	7-Nov-14	1,053.75	0.11	31.52	-11.58	-	107,368.80	0.0008%	0.412%
ROMANIA	XS0852474336*	-	159	-	11-Feb-13	7-Nov-13	7-Nov-14	1,043.00	0.12	31.52	-8.83	-	169,445.24	0.0012%	0.650%
ROMANIA	XS0852474336*	-	200	-	11-Feb-13	7-Nov-13	7-Nov-14	1,045.00	0.12	31.52	-9.24	-	213,456.55	0.0016%	0.819%
ROMANIA	XS0852474336*	-	100	-	5-Mar-13	7-Nov-13	7-Nov-14	1,050.00	0.11	31.52	-9.91	-	107,161.49	0.0008%	0.411%
ROMANIA	XS0852474336*	-	100	-	26-Mar-13	7-Nov-13	7-Nov-14	1,055.00	0.11	31.52	-10.51	-	107,600.75	0.0008%	0.413%
ROMANIA	XS0852474336*	-	100	-	5-Apr-13	7-Nov-13	7-Nov-14	1,052.50	0.11	31.52	-9.86	-	107,416.18	0.0008%	0.412%
ROMANIA	XS0852474336*	-	200	-	11-Apr-13	7-Nov-13	7-Nov-14	1,058.00	0.11	31.52	-10.77	-	215,749.34	0.0016%	0.828%
ROMANIA	XS0852474336*	-	700	-	11-Apr-13	7-Nov-13	7-Nov-14	1,065.00	0.11	31.52	-12.07	-	759,112.49	0.0055%	2.912%
ROMANIA	XS0852474336*	-	200	-	22-Apr-13	7-Nov-13	7-Nov-14	1,065.00	0.11	31.52	-11.83	-	216,938.00	0.0016%	0.832%
ROMANIA	XS0852474336*	-	200	-	14-Jun-13	7-Nov-13	7-Nov-14	1,037.50	0.12	31.52	-6.13	-	212,578.18	0.0016%	0.816%
ROMANIA	XS0852474336*	-	100	-	30-Jul-13	7-Nov-13	7-Nov-14	1,056.00	0.11	31.52	-8.21	-	107,930.75	0.0008%	0.414%
ROMANIA	XS0852474336*	-	1,200	-	8-Jan-14	7-Nov-13	7-Nov-14	1,071.50	0.10	31.52	-5.84	-	1,316,612.35	0.0094%	5.051%
ROMANIA	XS0852474336*	-	200	-	10-Mar-14	7-Nov-13	7-Nov-14	1,085.00	0.09	31.52	-4.64	-	222,375.20	0.0016%	0.853%
ROMANIA	XS0852474336*	-	100	-	20-May-14	7-Nov-13	7-Nov-14	1,118.50	0.09	31.52	-2.49	-	114,752.83	0.0008%	0.440%
ROMANIA	XS0495980095*	-	200	-	17-Aug-12	18-Mar-14	18-Mar-15	1,020.00	0.12	14.38	-14.49	-	203,979.58	0.0016%	0.783%
ROMANIA	XS0495980095*	-	200	-	8-Nov-12	18-Mar-14	18-Mar-15	1,040.05	0.09	14.38	-27.94	-	205,298.59	0.0016%	0.788%
ROMANIA	XS0972758741*	-	100	-	20-Sep-13	18-Sep-13	18-Sep-14	1,001.50	0.13	36.24	-0.17	-	103,757.30	0.0008%	0.398%
ROMANIA	XS0972758741*	-	200	-	24-Sep-13	18-Sep-13	18-Sep-14	1,017.00	0.12	36.24	-1.87	-	210,274.75	0.0016%	0.807%
ROMANIA	XS0972758741*	-	100	-	3-Oct-13	18-Sep-13	18-Sep-14	1,013.00	0.12	36.24	-1.39	-	104,785.38	0.0008%	0.402%
ROMANIA	XS0972758741*	-	300	-	19-Dec-13	18-Sep-13	18-Sep-14	1,039.00	0.11	36.24	-3.07	-	321,651.11	0.0024%	1.234%
ROMANIA	XS0972758741*	-	200	-	19-Dec-13	18-Sep-13	18-Sep-14	1,038.50	0.11	36.24	-3.03	-	214,341.94	0.0016%	0.822%
ROMANIA	XS0972758741*	-	200	-	8-Jan-14	18-Sep-13	18-Sep-14	1,046.50	0.11	36.24	-3.31	-	215,886.11	0.0016%	0.828%
ROMANIA	XS0972758741*	-	500	-	13-Feb-14	18-Sep-13	18-Sep-14	1,063.00	0.10	36.24	-3.61	-	547,815.38	0.0039%	2.102%
ROMANIA	XS0972758741*	-	200	-	5-Mar-14	18-Sep-13	18-Sep-14	1,073.50	0.00	36.24	-3.63	-	221,221.86	0.0016%	0.849%
ROMANIA	XS0972758741*	-	200	-	4-Apr-14	18-Sep-13	18-Sep-14	1,066.70	0.00	36.24	-2.49	-	220,090.31	0.0016%	0.844%
ROMANIA	XS0972758741*	-	100	-	20-May-14	18-Sep-13	18-Sep-14	1,112.50	0.00	36.24	-2.04	-	114,669.69	0.0008%	0.440%
ROMANIA	XS1060842975*	-	500	-	24-Apr-14	24-Apr-14	24-Apr-15	993.74	0.10	6.75	0.12	-	500,304.98	0.0039%	1.919%
ROMANIA	XS1060842975*	-	78	-	19-May-14	24-Apr-14	24-Apr-15	1,030.40	0.10	6.75	-0.36	-	80,869.86	0.0006%	0.310%
ROMANIA	XS1060842975*	-	100	-	27-Jun-14	24-Apr-14	24-Apr-15	1,051.00	0.10	6.75	-0.06	-	105,769.66	0.0008%	0.406%
ROMANIA	XS1060842975*	-	200	26-Jun-14	1-Jul-14	24-Apr-14	24-Apr-15	1,051.00	0.10	6.75	0.00	-	211,550.68	0.0016%	0.812%
REPUBLIC OF CROATIA	XS0645940288*	-	200	-	23-Apr-13	9-Jul-13	9-Jul-14	1,098.50	0.11	57.46	-22.46	-	226,699.66	0.0013%	0.870%
REPUBLIC OF CROATIA	XS0645940288*	-	200	-	30-May-13	9-Jul-13	9-Jul-14	1,091.00	0.11	57.46	-19.36	-	225,820.33	0.0013%	0.866%
REPUBLIC OF CROATIA	XS1028953989*	-	300	-	30-May-13	29-May-14	29-May-15	999.00	0.11	3.50	0.00	99.9000	300,751.03	0.0020%	1.154%
Kingdom of Morocco	XS1063399536*	-	100	-	19-Jun-14	19-Jun-14	19-Jun-15	983.37	0.44	1.15	0.05	-	98,457.53	0.0007%	0.378%
Total													8,412,493.88		32.275%

* 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 30.06.2014

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

Emitent	Cod ISIN	Numar instrumente financiare tranzactionate	Valoarea unitara a instrumentului financiar	Valoare actualizata	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
			eur	eur	%	%
ROMANIA	XS1060842975*	200	1,057.75	-211,550.68	0.0008%	-0.812%
ROMANIA	XS0852474336*	100	1,167.28	116,727.63	0.0039%	0.448%
ROMANIA	XS1060842975*	200	1,057.25	211,450.68	0.0039%	0.811%
ROMANIA	XS0852474336*	200	1,167.28	233,455.25	0.0006%	0.896%
Total				350,082.88		1.343%

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 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	usd	%	%
REPUBLIC OF CROATIA	XS0908769887*	-	100	-	19-Apr-13	4-Apr-14	4-Oct-14	1,050.00	0.14	13.22	-6.02	usd	4.3870	3.2138	77,447.86	0.0005%	0.297%
REPUBLIC OF CROATIA	XS0997000251*	-	200	-	26-Nov-13	26-Nov-13	26-Jul-14	984.88	0.17	35.87	0.88	usd	4.3870	3.2138	149,684.03	0.0010%	0.574%
Total															227,131.90		0.871%

* 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

VII. Valori mobiliare nou emise

2. Obligatiuni nou emise

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
						eur	eur	eur	eur	eur	%	%
Bulgaria	200	26-Jun-14	3-Jul-14	3-Jul-14	3-Sep-15	990.85	-	-	-	198,170.00	0.0070%	0.760%
GPB Finance PLC	100	27-Jun-14	2-Jul-14	1-Jul-14	1-Jul-15	1,003.75	-	0.48	-	100,385.96	0.0011%	0.385%
Nova Ljubljanska Banka	250	24-Jun-14	3-Jul-14	3-Jul-14	3-Jul-15	996.46	-	-	-	249,115.00	0.0814%	0.956%
Total										547,670.96		2.101%

Sume in curs de decontare pentru obligatiuni nou emise

Emitent	Numar instrumente financiare tranzactionate	Valoarea unitara a instrumentului financiar	Valoare actualizata	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
		eur	eur	%	%
Bulgaria	200	990.85	-198,170.00	0.0070%	-0.760%
GPB Finance PLC	100	1,003.86	-100,385.96	0.0011%	-0.385%
Nova Ljubljanska Banka	250	996.46	-249,115.00	0.0814%	-0.956%
Total			-547,670.96		-2.101%

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

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 30.06.2014

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

4. Obligatiuni neadmise la tranzactionare denumite in EUR

Serie	Nr. obligatiuni detinute	Data achizitiei	Data decontarii	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPC
						eur	eur	eur	eur	eur	%	%
RO1316DBE011	20	-	24-Jan-13	26-Feb-14	26-Feb-15	200,572.00	17.30	2,226.03	-265.21	202,532.82	0.0024%	0.777%
RO1316DBE011	50	-	8-May-13	26-Feb-14	26-Feb-15	509,329.54	35.41	5,565.07	-3,817.46	511,077.15	0.0059%	1.961%
RO1115DBE025	4	-	3-Dec-12	29-Jul-13	29-Jul-14	205,433.72	20.14	8,678.90	-3,227.67	210,884.95	0.0024%	0.809%
RO1115DBE025	2	-	29-Jul-11	29-Jul-13	29-Jul-14	99,466.20	13.24	4,339.45	390.21	104,195.86	0.0012%	0.400%
RO1419DBE013	50	-	27-Jan-14	21-Jan-14	21-Jan-15	252,837.00	21.73	3,749.32	-241.61	256,344.71	0.0030%	0.983%
RO1419DBE013	50	-	27-Jan-14	21-Jan-14	21-Jan-15	252,380.00	21.98	3,749.32	-202.69	255,926.63	0.0030%	0.982%
RO1419DBE013	40	-	27-Jan-14	21-Jan-14	21-Jan-15	202,361.20	17.33	2,999.45	-201.09	205,159.56	0.0024%	0.787%
HU0000402664	400,000	-	17-May-13	25-May-14	25-Nov-14	1.00	0.00	0.00	0.00	401,206.52	0.0024%	1.539%
Total										2,147,328.19		8.238%

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	1,633.85	4.3870	372.43	0.001%
OTP BANK ROMANIA	922.92	4.3870	210.38	0.001%
BRD Groupe Societe Generale	125.44	4.3870	28.59	0.000%
Numerar in casierie	0.00	4.3870	0.00	0.000%
Total			611.40	0.002%

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%
BRD - GROUPE SOCIETE GENERALE S.A.	13,541.42	0.052%
CITIBANK ROMANIA	0.00	0.000%
Credit Europe Bank	84.36	0.000%
OTP BANK	67,415.00	0.259%
VENETO BANCA SCPA ITALIA MONETBELLUNA	69.26	0.000%
Numerar in casierie	0.00	0.000%
Total	81,110.04	0.311%

3. Disponibil in conturi curente si numerar denumite in USD

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	usd	%
BANCA COMERCIALA ROMANA	0.00	4.3870	3.3272	0.00	0.000%
CITIBANK ROMANIA	0.00	4.3870	3.3272	0.00	0.000%
BRD - GSG	0.00	4.3870	3.3272	0.00	0.000%
Total				0.00	0.000%

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 30.06.2014

X. Depozite bancare constituite la institutii de credit din Romania

1. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in activul total al OPC
			usd	usd	usd	lei	lei	usd	%
Banca Comerciala Romana	30-Jun-14	1-Jul-14	17,229.05	0.04	0.04	4.3870	3.2138	12,621.58	0.048%
Total								12,621.58	0.048%

2. 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	30-Jun-14	1-Jul-14	631,112.28	0.44	0.44	631,112.72	2.421%
Veneto Banca Scpa	23-May-14	22-May-15	103,500.00	7.80	304.12	103,804.12	0.398%
Veneto Banca Scpa	23-May-14	22-May-15	103,500.00	7.80	304.12	103,804.12	0.398%
Veneto Banca Scpa	23-May-14	22-May-15	103,400.00	7.79	303.83	103,703.83	0.398%
Veneto Banca Scpa	23-May-14	22-May-15	103,500.00	7.80	304.12	103,804.12	0.398%
CREDIT EUROPE BANK SA	28-May-14	29-Aug-14	109,000.00	5.97	203.07	109,203.07	0.419%
CREDIT EUROPE BANK SA	11-Jun-14	23-Sep-14	100,000.00	5.21	104.11	100,104.11	0.384%
CREDIT EUROPE BANK SA	11-Jun-14	18-Sep-14	100,000.00	5.21	104.11	100,104.11	0.384%
CREDIT EUROPE BANK SA	2-May-14	5-Aug-14	108,500.00	5.95	356.71	108,856.71	0.418%
CREDIT EUROPE BANK SA	11-Jun-14	16-Sep-14	100,000.00	5.21	104.11	100,104.11	0.384%
CREDIT EUROPE BANK SA	6-May-14	7-Aug-14	103,050.00	5.65	316.21	103,366.21	0.397%
CREDIT EUROPE BANK SA	28-May-14	29-Aug-14	100,000.00	5.48	186.30	100,186.30	0.384%
CREDIT EUROPE BANK SA	12-May-14	12-Aug-14	100,900.00	5.53	276.44	101,176.44	0.388%
CREDIT EUROPE BANK SA	5-Jun-14	5-Sep-14	106,700.00	5.85	152.01	106,852.01	0.410%
CREDIT EUROPE BANK SA	8-May-14	12-Aug-14	103,000.00	5.64	304.77	103,304.77	0.396%
CREDIT EUROPE BANK SA	16-May-14	19-Aug-14	100,800.00	5.52	254.07	101,054.07	0.388%
CREDIT EUROPE BANK SA	29-May-14	29-Aug-14	100,300.00	5.50	181.36	100,481.36	0.386%
CREDIT EUROPE BANK SA	29-Apr-14	29-Jul-14	100,000.00	5.48	345.21	100,345.21	0.385%
CREDIT EUROPE BANK SA	29-Apr-14	31-Jul-14	100,000.00	5.48	345.21	100,345.21	0.385%
CREDIT EUROPE BANK SA	14-May-14	14-Aug-14	100,000.00	5.48	263.01	100,263.01	0.385%
CREDIT EUROPE BANK SA	3-Jun-14	4-Sep-14	106,800.00	5.85	163.86	106,963.86	0.410%
CREDIT EUROPE BANK SA	11-Jun-14	11-Sep-14	87,350.00	4.55	90.94	87,440.94	0.335%
CREDIT EUROPE BANK SA	17-Jun-14	18-Sep-14	106,800.00	5.56	77.83	106,877.83	0.410%
CREDIT EUROPE BANK SA	14-May-14	14-Aug-14	100,000.00	5.48	263.01	100,263.01	0.385%
CREDIT EUROPE BANK SA	11-Jun-14	11-Sep-14	100,000.00	5.21	104.11	100,104.11	0.384%
CREDIT EUROPE BANK SA	14-May-14	14-Aug-14	119,200.00	6.53	313.51	119,513.51	0.459%
CREDIT EUROPE BANK SA	29-Apr-14	5-Aug-14	111,250.00	6.10	384.04	111,634.04	0.428%
CREDIT EUROPE BANK SA	14-May-14	14-Aug-14	100,000.00	5.48	263.01	100,263.01	0.385%
CREDIT EUROPE BANK SA	14-May-14	14-Aug-14	100,000.00	5.48	263.01	100,263.01	0.385%
CREDIT EUROPE BANK SA	2-May-14	31-Jul-14	100,000.00	5.48	328.77	100,328.77	0.385%
OTP BANK ROMANIA	26-Jun-14	29-Jul-14	100,000.00	4.41	22.05	100,022.05	0.384%
OTP BANK ROMANIA	30-Jun-14	1-Jul-14	576,885.38	3.95	3.95	576,889.33	2.213%
BANCA VENETO BANCA	9-Oct-13	9-Oct-14	500,000.00	192.31	11,616.44	511,616.44	1.963%
CREDIT EUROPE BANK SA	2-Apr-14	2-Jul-14	100,000.00	32.45	665.75	100,665.75	0.386%
CREDIT EUROPE BANK SA	30-Apr-14	29-Jul-14	102,100.00	24.54	346.86	102,446.86	0.393%
CREDIT EUROPE BANK SA	21-Mar-14	21-Jul-14	100,000.00	32.45	754.52	100,754.52	0.387%
CREDIT EUROPE BANK SA	23-Jun-14	25-Sep-14	100,600.00	22.97	41.89	100,641.89	0.386%
CREDIT EUROPE BANK SA	21-Mar-14	21-Aug-14	120,000.00	38.94	905.42	120,905.42	0.464%
CREDIT EUROPE BANK SA	24-Jun-14	24-Sep-14	217,500.00	49.67	79.25	217,579.25	0.835%
CREDIT EUROPE BANK SA	19-Jun-14	19-Sep-14	100,700.00	23.00	62.90	100,762.90	0.387%
Total						5,647,912.13	21.669%

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 30.06.2014

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	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	30-Jun-14	4-Aug-14	1.3659	4.3870	3.2138	1.3651	0.0008	-125.35	0.000%
Total										-125.35	0.000%

XIV. Titluri de participare la OPCVM / AOPC

1. 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)	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	120.7978	-	967.970.48	0.5476%	3.714%
Total					967.970.48		3.714%

Evolutia activului net si a VUAN în ultimii 3 ani

	AN T-2	AN T-1	AN T
Activ net	10,203,988.48	22,984,294.91	26,033,940.51
VUAN	10.7354	11.4471	11.8215

OTP ASSET MANAGEMENT ROMANIA SAI SA
Membru Directorat
Dan Marius Popovici

Intocmit
Adriana Ciobanu