

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 - 31.12.2014

Denumire element	31.12.2013				31.12.2014				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>99.97%</b>	<b>99.86%</b>	<b>4,283,511.15</b>	<b>15,792,448.90</b>	<b>15,792,448.90</b>
1 Valori mobiliare si instrumente ale pietei monetare:	0.00%	0.00%	0.00	0.00	61.74%	61.67%	2,641,689.81	9,739,382.01	9,739,382.01
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	0.00%	0.00%	0.00	0.00	0.07%	0.07%	2,943.46	10,851.94	10,851.94
113 Obligatiuni, din care:	0.00%	0.00%	0.00	0.00	0.07%	0.07%	2,943.46	10,851.94	10,851.94
1132 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.07%	0.07%	2,943.46	10,851.94	10,851.94
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	61.67%	61.60%	2,638,746.36	9,728,530.07	9,728,530.07
123 Obligatiuni	0.00%	0.00%	0.00	0.00	61.67%	61.60%	2,638,746.36	9,728,530.07	9,728,530.07
1231 Obligatiuni tranzactionate corporative	0.00%	0.00%	0.00	0.00	35.02%	34.98%	1,498,326.78	5,524,031.17	5,524,031.17
1233 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	26.65%	26.62%	1,140,419.58	4,204,498.90	4,204,498.90
2 Disponibili in cont curent	0.00%	0.00%	0.00	0.00	1.92%	1.91%	81,968.82	302,202.65	302,202.65
202 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	0.01%	0.01%	586.12	2,160.92	2,160.92
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.00%	0.00%	22.74	83.82	83.82
207 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	1.65%	1.65%	70,605.31	260,307.65	260,307.65
214 Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	0.00%	0.00%	10.37	38.23	38.23
229 BRD-GROUP SOCIETE GENERAL USD	0.00%	0.00%	0.00	0.00	0.22%	0.22%	9,612.06	35,437.74	35,437.74
231 Banca Comerciala Romana USD	0.00%	0.00%	0.00	0.00	0.03%	0.03%	1,121.16	4,133.49	4,133.49
234 ING BANK ROMANIA	0.00%	0.00%	0.00	0.00	0.00%	0.00%	11.07	40.80	40.80
3 Depozite bancare:	0.00%	0.00%	0.00	0.00	28.44%	28.41%	1,217,084.35	4,487,146.56	4,487,146.56
31 Depozite bancare constituite la instituti de credit din Romania	0.00%	0.00%	0.00	0.00	28.44%	28.41%	1,217,084.35	4,487,146.56	4,487,146.56
311 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	19.03%	19.01%	814,082.11	3,001,357.91	3,001,357.91
314 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	9.42%	9.41%	403,002.24	1,485,788.65	1,485,788.65
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	0.00%	0.00%	0.00	0.00	0.14%	0.14%	6,042.67	22,278.12	22,278.12
51 Contracte Forward	0.00%	0.00%	0.00	0.00	0.14%	0.14%	6,042.67	22,278.12	22,278.12
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	0.13%	0.13%	5,378.78	19,830.48	19,830.48
63 Titluri de stat emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.13%	0.13%	5,378.78	19,830.48	19,830.48
7 Titluri de participare la OPCVM/AOPC	0.00%	0.00%	0.00	0.00	7.74%	7.74%	331,346.72	1,221,609.07	1,221,609.07
9 Alte active, din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
93 Sume in curs de rezolvare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>II Total obligatii</b>			<b>0.00</b>	<b>0.00</b>			<b>4,564.44</b>	<b>16,828.17</b>	<b>16,828.17</b>
10 CHELTUIELILE FONDULUI (sold obligatii)	0.00%	0.00%	0.00	0.00	0.11%	0.11%	4,564.44	16,828.17	16,828.17
101 Comisioane datorate soc. de admin.	0.00%	0.00%	0.00	0.00	0.08%	0.08%	3,511.48	12,946.13	12,946.13
102 Comisioane datorate depozitarului	0.00%	0.00%	0.00	0.00	0.01%	0.01%	522.63	1,926.83	1,926.83
103 Taxa ASF	0.00%	0.00%	0.00	0.00	0.01%	0.01%	356.58	1,314.62	1,314.62
106 Cheltuieli de audit	0.00%	0.00%	0.00	0.00	0.00%	0.00%	100.00	368.68	368.68
107 Comision custode	0.00%	0.00%	0.00	0.00	0.00%	0.00%	68.10	251.08	251.08
110 Cheltuieli estimate	0.00%	0.00%	0.00	0.00	0.00%	0.00%	5.64	20.80	20.80
<b>III Valoarea activului net (I - II)</b>			<b>0.00</b>	<b>0.00</b>			<b>4,278,946.72</b>	<b>15,775,620.75</b>	<b>15,775,620.75</b>

Denumire element	La data de 31.12.2013	La data de 31.12.2014	Diferente
Valoare activ net	0.0000	4,278,946.72	4,278,946.7200
Numar unitati de fond/actiuni in circulatie	0.0000	414,571.6551	414,571.6551
Valoarea unitara a activului net	0.0000	10.3214	10.3214

 OTP ASSET MANAGEMENT ROMANIA SAI SA  
 Director General

Dan Marius POPOVICI

Intocmit

Nadia Corina CHIRIAC

## FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2014

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

5. 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 cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Banca intermediara	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei	usd		%	%
RO1121DBN032	-	1	25-Apr-14	11-Jun-14	11-Jun-15	10,574.80	1.41	332.55	-55.40	-	3.6868	2,943.46	BCR	0.000	0.069
<b>TOTAL</b>												<b>2,943.46</b>			<b>0.069</b>

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata din alt stat membru

2. Obligatiuni admise la tranzactionare

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 cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/ prima cumulată(a)	Pret piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	RON	RON	usd	%	%
HBRO Croatia	XS0305384124	-	100	17-Nov-14	14-Jun-14	14-Jun-15	1,038.50	0.10	27.53	-1.84	-	4.4821	3.6868	129,375.36	0.013	3.020
<b>TOTAL</b>														<b>129,375.36</b>		<b>3.020</b>

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 cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/ prima cumulată(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Hrvatska Elektroprivreda	XS0853036860	-	200	3-Sep-14	9-Nov-14	9-Mar-15	1,055.00	0.12	8.78	-5.67	-	211,621.91	0.036	4.940
Magyar Export-Import	XS0864511588	-	200	26-Nov-14	12-Aug-14	12-Feb-15	1,064.41	0.09	21.22	-1.98	-	216,731.55	0.036	5.060
MOL Group Finance SA	XS0834435702	-	200	13-Feb-14	26-Sep-14	26-Mar-15	1,055.00	0.15	16.75	-8.63	-	212,622.48	0.036	4.964
MOL Group Finance SA	XS0834435702	-	100	14-Mar-14	26-Sep-14	26-Mar-15	1,087.00	0.13	16.75	-10.29	-	109,345.45	0.018	2.553
PKO Finance AB	XS0783934085	-	200	5-Mar-14	26-Sep-14	26-Mar-15	1,007.00	0.13	12.41	-0.68	-	203,746.06	0.036	4.757
Turkiye Halk Bankasi	XS0906482948	-	200	12-Nov-14	19-Jul-14	19-Jan-15	1,030.80	0.10	21.99	-1.57	-	210,243.82	0.036	4.908
Yapi Kredi Bankasi A.S	XS0524202810	-	100	12-Nov-14	13-Oct-14	14-Apr-15	1,025.00	0.07	11.40	-3.73	-	103,266.97	0.018	2.411
TC Ziraat Bankasi	XS1083936029	-	100	14-Nov-14	3-Jul-14	3-Jan-15	992.50	0.12	21.02	0.21	-	101,373.18	0.018	2.367
<b>TOTAL</b>												<b>1,368,951.42</b>		<b>31.959</b>

2.4. 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 cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/ prima cumulată(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Romania	US77586TAA43	-	25	4-Feb-14	7-Aug-14	7-Feb-15	2,277.50	0.37	53.93	-31.40	-	57,500.60	0.000	1.342
Romania	US77586TAA43	-	50	7-Feb-14	7-Aug-14	7-Feb-15	2,285.00	0.37	53.93	-31.99	-	115,346.74	0.001	2.693
Romania	US77586TAA43	-	50	21-Feb-14	7-Aug-14	7-Feb-15	2,315.00	0.37	53.93	-34.01	-	116,745.68	0.001	2.725
Romania	US77586TAA43	-	39	10-Mar-14	7-Aug-14	7-Feb-15	2,350.00	0.37	53.93	-35.96	-	92,350.84	0.000	2.156
Romania	US77586TAA43	-	50	28-Apr-14	7-Aug-14	7-Feb-15	2,360.00	0.37	53.93	-31.41	-	119,125.61	0.001	2.781
Romania	US77586TAD81	-	50	14-May-14	22-Jul-14	22-Jan-15	2,128.00	0.23	43.19	-8.39	-	108,139.88	0.001	2.525
Republic of Slovenia	XS0847086237	-	200	9-Apr-14	26-Oct-14	26-Apr-15	1,047.45	0.15	10.12	-4.57	-	210,601.48	0.002	4.917
Republic of Slovenia	XS0847086237	-	200	3-Mar-14	26-Oct-14	26-Apr-15	1,077.50	0.15	10.12	-6.63	-	216,199.14	0.002	5.047
Republic of Hungary	US445545AKZ1	-	50	28-Nov-14	26-Sep-14	24-Mar-15	2,068.00	0.22	21.66	-1.47	-	104,409.62	0.001	2.437
<b>TOTAL</b>												<b>1,140,419.98</b>		<b>26.629</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 OPCVM
	lei	lei	usd	%
BANCA COMERCIALA ROMANA	2,160.92	3.6868	586.12	0.014
BRD-GSG	83.82	3.6868	22.74	0.001
CITI BANK	0.00	3.6868	0.00	0.000
OTP BANK ROMANIA	20,223.23	3.6868	5,485.31	0.128
ING BANK ROMANIA	40.80	3.6868	11.07	0.000
<b>TOTAL</b>			<b>6,105.23</b>	<b>0.143</b>

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2014

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR	Curs valutar	Valoare	Pondere in
		EUR/RON	BNR USD/RON		
	eur	lei	lei	usd	%
BANCA COMERCIALA ROMANA	8.53	4.4821	3.6868	10.37	0.000
ING BANK	0.00	4.4821	3.6868	0.00	0.000
CITI BANK	0.00	4.4821	3.6868	0.00	0.000
BRD- GSG	0.00	4.4821	3.6868	0.00	0.000
OTP BANK ROMANIA	0.00	4.4821	3.6868	0.00	0.000
<b>TOTAL</b>				<b>10.37</b>	<b>0.000</b>

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
BANCA COMERCIALA ROMANA	1,121.16	0.026
ING BANK	0.00	0.000
CITI BANK	0.00	0.000
BRD-GSG	9,612.06	0.224
OTP BANK ROMANIA	65,120.00	1.520
NUMERAR IN CASIERIE	0.00	0.000
<b>TOTAL</b>	<b>75,853.22</b>	<b>1.771</b>

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Creștere zilnică	Dobanda	Valoare totala	Pondere in
			usd	usd	usd	usd	activul total al OPCVM
							%
Banca Comerciala Romana	30-Dec-14	5-Jan-15	403,000.00	1.12	2.24	403,002.24	9.408
OTP BANK ROMANIA	30-Dec-14	5-Jan-15	538,747.61	2.21	4.43	538,752.04	12.577
OTP BANK ROMANIA	2-Dec-14	2-Feb-16	50,000.00	1.85	55.48	50,055.48	1.169
OTP BANK ROMANIA	2-Dec-14	5-Jan-15	50,000.00	1.64	49.32	50,049.32	1.168
OTP BANK ROMANIA	5-Nov-14	5-Jan-15	25,000.00	1.03	58.56	25,058.56	0.585
OTP BANK ROMANIA	29-Oct-14	29-Jan-15	25,000.00	1.06	67.95	25,067.95	0.585
OTP BANK ROMANIA	11-Dec-14	12-Jan-15	25,000.00	0.89	18.70	25,018.70	0.584
OTP BANK ROMANIA	11-Dec-14	11-Feb-15	25,000.00	0.96	20.14	25,020.14	0.584
OTP BANK ROMANIA	11-Dec-14	11-Mar-15	25,000.00	1.03	21.58	25,021.58	0.584
OTP BANK ROMANIA	12-Dec-14	12-Jan-15	25,000.00	0.89	17.81	25,017.81	0.584
OTP BANK ROMANIA	12-Dec-14	12-Mar-15	25,000.00	1.03	20.55	25,020.55	0.584
<b>TOTAL</b>						<b>1,217,084.35</b>	<b>28.413</b>

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward USD/EUR

1.1. Contracte forward fara livrare USD/EUR

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de	Curs valutar BNR	Curs valutar BNR	Curs forward	Profit / pierdere	Valoare totala	Pondere in
					exercitare	EUR/RON	USD/RON				
	EUR				USD	lei	lei	USD	USD	USD	%
BRD Groupe Societe Generale	100,000.00	V	13-Nov-14	17-Feb-15	1.2471	4.4821	3.6650	1.2160	0.03	3,106.93	0.073
BRD Groupe Societe Generale	270,000.00	V	8-Dec-14	12-Jan-15	1.2267	4.4821	3.6650	1.2158	0.01	2,935.74	0.069
<b>TOTAL</b>										<b>6,042.67</b>	<b>0.141</b>

### FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2014

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art.82, lit.g din OUG nr.32/2012

#### 1. Titluri emise de administratia publica centrala

Seria emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat (a)	Curs valutar BNR USD/RON	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	usd		%	%
RO1415CTN081	Certificate de trezorerie	1	-	10-Aug-15	4,904.74	0.31	0.00	26.01	3.6868	1,337.41	BCR	0,000	0.031
RO1415CTN057	Certificate de trezorerie	2	-	30-Mar-15	9,757.38	0.75	0.00	176.31	3.6868	2,694.39	BCR	0,000	0.063
RO1415CTN073	Certificate de trezorerie	1	-	27-May-15	4,926.72	0.23	0.00	39.32	3.6868	1,346.98	BCR	0,000	0.031
<b>TOTAL</b>										<b>5,378.78</b>			<b>0.126</b>

#### XIV. Titluri de participare la OPCVM / AOPC

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

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				lei	lei	lei	lei	lei	%	%
OTP EURO BOND	N/A	-	22,671.74	12.0217	-	4.4821	3.6868	331,346.72	0.881	7.735
<b>TOTAL</b>								<b>331,346.72</b>		<b>7.735</b>

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

	31-Dec-12	31-Dec-13	31-Dec-14
Activ net	-	-	4,278,946.72
VUAN	-	-	10,3214

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Membru Directorat  
Dan Marius POPOVICI

Intocmit  
Nadia Corina CHIRIAC