

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 (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.66%	100.00%	2,027,544.52	2,027,544.52	100.26%	100.00%	12,518,350.20	12,518,350.20	10,490,805.68
1 Valori mobiliare si instrumente ale pietei monetare:	0.00%	0.00%	0.00	0.00	38.74%	38.64%	4,836,682.65	4,836,682.65	4,836,682.65
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	0.00%	0.00%	0.00	0.00	22.87%	22.81%	2,854,930.52	2,854,930.52	2,854,930.52
111 Actiuni Tranzactionate	0.00%	0.00%	0.00	0.00	21.01%	20.96%	2,623,457.97	2,623,457.97	2,623,457.97
113 Obligatiuni, din care:	0.00%	0.00%	0.00	0.00	1.85%	1.85%	231,472.55	231,472.55	231,472.55
1133 Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.00%	0.00%	0.00	0.00	1.85%	1.85%	231,472.55	231,472.55	231,472.55
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	15.87%	15.83%	1,981,752.13	1,981,752.13	1,981,752.13
123 Obligatiuni	0.00%	0.00%	0.00	0.00	15.87%	15.83%	1,981,752.13	1,981,752.13	1,981,752.13
1231 Obligatiuni tranzactionate corporative	0.00%	0.00%	0.00	0.00	8.41%	8.39%	1,050,255.33	1,050,255.33	1,050,255.33
1233 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	7.46%	7.44%	931,496.79	931,496.79	931,496.79
2 Disponibil in cont curent	0.83%	0.83%	16,783.95	16,783.95	0.27%	0.26%	33,102.45	33,102.45	16,318.50
202 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	0.09%	0.09%	11,059.65	11,059.65	11,059.65
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.07%	0.07%	8,897.96	8,897.96	8,897.96
207 OTP BANK ROMANIA	0.50%	0.50%	10100.13	10100.13	0.00%	0.00%	0.00	0.00	-10,100.13
213 VENETO BANCA	0.00%	0.00%	0.00	0.00	0.00%	0.00%	269.74	269.74	269.74
214 Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	0.03%	0.03%	3,964.33	3,964.33	3,964.33
219 Credit Europ Bank SA	0.33%	0.33%	6683.82	6683.82	0.00%	0.00%	323.46	323.46	-6,360.36
232 LIBRA BANK	0.00%	0.00%	0.00	0.00	0.00%	0.00%	255.33	255.33	255.33
235 Volksbank RON	0.00%	0.00%	0.00	0.00	0.04%	0.04%	5,179.81	5,179.81	5,179.81
236 VOLKSBANK EUR	0.00%	0.00%	0.00	0.00	0.03%	0.03%	3,152.17	3,152.17	3,152.17
3 Depozite bancare:	99.82%	99.17%	2,010,760.57	2,010,760.57	52.23%	52.23%	6,538,364.71	6,538,364.71	4,527,604.14
31 Depozite bancare constituite la instituti de credit din Romania	99.82%	99.17%	2,010,760.57	2,010,760.57	52.23%	52.23%	6,538,364.71	6,538,364.71	4,527,604.14
311 OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	9.76%	9.73%	1,218,346.96	1,218,346.96	1,218,346.96
3125 Credit Europe Bank SA	99.82%	99.17%	2,010,760.57	2,010,760.57	0.00%	0.00%	0.00	0.00	-2,010,760.57
314 BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	21.54%	21.49%	2,689,736.99	2,689,736.99	2,689,736.99
327 LIBRA BANK	0.00%	0.00%	0.00	0.00	11.30%	11.27%	1,410,981.79	1,410,981.79	1,410,981.79
328 VOLKSBANK RON	0.00%	0.00%	0.00	0.00	9.77%	9.74%	1,219,298.98	1,219,298.98	1,219,298.98
5 Instrumente financiare derivate tranzactionate in afara pietelor reglementate	0.00%	0.00%	0.00	0.00	0.00%	0.00%	300.00	300.00	300.00
51 Contracte Forward	0.00%	0.00%	0.00	0.00	0.00%	0.00%	300.00	300.00	300.00
7 Titluri de participare la OPCVMAOPC	0.00%	0.00%	0.00	0.00	8.89%	8.87%	1,109,900.40	1,109,900.40	1,109,900.40
9 Alte active, din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
I Total obligatii			13,233.07	13,233.07			32,594.00	32,594.00	19,360.93
10 CHELTUIELILE FONDULUI (sold obligatii)	0.66%	0.65%	13,233.07	13,233.07	0.26%	0.26%	32,594.00	32,594.00	19,360.93
101 Comisioane datorate soc. de admin.	0.58%	0.57%	11,611.47	11,611.47	0.16%	0.16%	20,542.50	20,542.50	8,931.03
102 Comisioane datorate depozitarului	0.05%	0.05%	1,005.27	1,005.27	0.01%	0.01%	1,336.01	1,336.01	330.74
103 Taxa ASF	0.01%	0.01%	167.85	167.85	0.01%	0.01%	1,040.60	1,040.60	872.75
106 Cheltuieli de audit	0.02%	0.02%	448.47	448.47	0.00%	0.00%	448.21	448.21	-0.26
107 Comision custode	0.00%	0.00%	0.00	0.00	0.01%	0.01%	773.28	773.28	773.28
109 Comision de subscriere	0.00%	0.00%	0.00	0.00	0.07%	0.07%	8,419.79	8,419.79	8,419.79
110 Cheltuieli estimate	0.00%	0.00%	0.00	0.00	0.00%	0.00%	33.60	33.60	33.60
II Valoarea activului net (I - II)			2,014,311.45	2,014,311.45			12,485,756.21	12,485,756.21	

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2013	La data de 31.12.2014	Diferente
Valoarea activ net	2,014,311.45	12,485,756.21	10,471,444.76
Numar unitati de fond/actiuni in circulatie	1,0000	12,067,6006	12,066,6006
Valoarea unitara a activului net	2,014,311.4539	1,034,6511	-2,013,276.80

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius Popovici

Intocmit
Nadia Corina Chiriac

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

1. Actiuni tranzactionate

Emitent	Simbol actiune	Data ultimei sedinte in care s-a tranzactionat	Data achizitiei	Data decontare	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPC
						lei	lei	lei	%	%
SC BURSA DE VALORI BUCURESTI SA	BVB	30-Dec-14	-	-	2.500	10.0000	33.9700	84.925.00	0.0326%	0.678%
CONPET SA Ploiesti	COTE	30-Dec-14	-	-	6.626	3.3000	56.0500	364.761.30	0.0766%	2.914%
ELECTRICA SA	EL	30-Dec-14	-	-	29.000	10.0000	11.3700	329.730.00	0.0084%	2.634%
SC FONDUL PROPRIETATEA SA	FP	30-Dec-14	-	-	1.334.007	0.9500	0.8960	1.195.270.27	0.0107%	9.548%
S.N.G.N. ROMGAZ S.A.	SNR	30-Dec-14	-	-	6.000	1.0000	35.3900	282.980.00	0.0021%	2.260%
OMV PETROM S.A.	SNP	30-Dec-14	-	-	50.100	0.1000	0.4060	20.440.80	0.0001%	0.163%
S.N.T.G.N. TRANSGAZ S.A.	TGN	30-Dec-14	-	-	1.314	10.0000	262.9000	345.450.60	0.0112%	2.760%
TOTAL								2.623.457.97		20.957%

2. Obligatiuni admise la tranzactionare

2.1. 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	Creștere zilnică	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	lei	lei
CJ HUNEDOARA	HUE26	-	6.000	-	13-Aug-14	15-Nov-14	15-Feb-15	33.19	0.01	0.21	0.37	-	202.616.70	1.0000%	1.619%
CJ HUNEDOARA	HUE26	-	1.000	-	13-Aug-14	15-Nov-14	15-Feb-15	28.27	0.01	0.21	0.37	-	28.835.85	0.1667%	0.231%
TOTAL													231.472.55		1.869%

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 RON

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	Creștere zilnică	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	lei	lei
Banca Comerciala Romana	XS0496326223	-	2	-	24-Jun-14	7-Apr-14	7-Apr-15	281.837.58	37.68	14.186.99	-2.876.53	-	586.296.08	0.0697%	4.683%
TOTAL													586.296.08		4.683%

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 sadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Cotatie Bloomberg	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								eur	eur	eur	eur	eur	eur	eur	eur	lei	lei
Cable Communications Systems N.V.	XS0954673777	-	100	-	16-Oct-14	1-Nov-14	1-May-15	1.040.00	0.21	12.64	-	-	1,022.5000	4.4821	463.959.26	0.0133%	3.706%
TOTAL															463.959.26		3.706%

2.3. 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	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Cotatie Bloomberg	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
								eur	eur	eur	eur	eur	eur	eur	lei	lei	%
ROMANIA	XS1129788524	-	200	-	28-Oct-14	28-Oct-14	28-Oct-15	991.63	0.08	5.12	-	-	1,034.0100	4.4821	931.496.79	0.0001%	7.441%
TOTAL															931.496.79		7.441%

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al OPC
	lei	%
Banca Comerciala Romana	8.178.82	0.065%
BRD Groupe Societe Generale	6.897.96	0.071%
CREDIT EUROPE BANK SA	323.46	0.003%
Libra Internet Bank	295.33	0.002%
OTP BANK ROMANIA	0.00	0.000%
VENETO BANCA SCPA ITALIA MONETBELLUNA	269.74	0.002%
Volksbank	5.179.81	0.041%
Numerar in casierie	0.00	0.000%
Total	23.105.12	0.189%

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoarea actualizata	Pondere in activul total al OPC
	EUR	lei	lei	%
Banca Comerciala Romana	884.48	4.4821	3.964.33	0.032%
BRD Groupe Societe Generale	0.00	4.4821	0.00	0.000%
Volksbank	703.28	4.4821	3.152.17	0.025%
TOTAL			7.116.50	0.697%

3. Disponibil in conturi curente si numerar denumite in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoarea actualizata	Pondere in activul total al OPC
	USD	lei	lei	%
Banca Comerciala Romana	781.39	3.6868	2.880.83	0.023%
OTP Bank	0.00	3.6868	0.00	0.000%
BRD Groupe Societe Generale	0.00	3.6868	0.00	0.000%
TOTAL			2.880.83	0.023%

X. Depozite bancare

1. Depozite bancare denumite in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPC
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Dec-14	5-Jan-15	510.000,00	5,67	11,33	510.011,33	4,074%
Libra Internet Bank	17-Dec-14	12-Jan-15	1.013.000,00	72,16	1.082,38	1.014.082,38	8,101%
Libra Internet Bank	14-Oct-14	14-Jan-15	394.000,00	36,70	2.899,41	396.899,41	3,171%
OTP BANK ROMANIA	30-Dec-14	5-Jan-15	1.218.320,26	13,35	26,70	1.218.346,96	9,732%
Volksbank	8-Dec-14	8-Jan-15	100.000,00	8,90	213,70	100.213,70	0,801%
Total						3.229.553,78	23,878%

2. Depozite bancare denumite 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	30-Dec-14	5-Jan-15	205.000,00	0,28	0,57	4.4821	918.833,05	7,340%
Volksbank	15-Dec-14	15-Jun-15	249.400,00	16,40	278,78	4.4821	1.119.085,27	8,940%
TOTAL							2.037.918,32	16,279%

3. Depozite bancare denumite in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR USD/RON	Valoare totala	Pondere in activul total al OPC
			eur	eur	eur	lei	lei	%
Banca Comerciala Romana	30-Dec-14	5-Jan-15	342.000,00	0,95	1,90	3.6868	1.260.892,60	10,072%
TOTAL							1.260.892,60	10,072%

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward EUR/RON

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	lei	lei	%	
BRD Groupe Societe Generale	300.000,00	V	15-Dec-14	15-Jun-15		4.5133	4.4821	4.5123	0,0010	300,00	0,002%
TOTAL									300,00	0,002%	

1. Titluri de participare denumite 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 OPCVMAOPC	Pondere in activul total al OPC
			lei	lei	lei	%	%
OTP ComodisRO	-	67.258.1305	16.5021	-	1.109.900,40	0,8309%	8,866%
TOTAL					1.109.900,40		8,866%

Evolutia activului net si a VUAN in ultimii 3 ani

	31/12/2012	31/12/2013	31/12/2014
Activ net	-	2.014.311,45	12.485.756,21
VUAN	-	2.014.311,4539	1.024.6211

OTP ASSET MANAGEMENT ROMANIA SAI SA
Membru Directorat

Dan Marius Popovici

Intocmit

Nadia Corina Chiriac