

SAI: OTP Asset Management Romania SAI SA

OTP Dollar Bond

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

Decizie autorizare: 2/09.01.2014

Cod inscriere: CSC06FDIR/400085

Situatia activelor si obligatiilor in perioada 31.12.2014 - 30.06.2015

Denumire element	31.12.2014				30.06.2015				Diferenta (lei)
	% din activul net	% din activul total	Valuta (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.11%	100.00%	4,283,511.15	15,792,448.90	100.11%	100.00%	5,635,556.07	22,524,754.04	6,732,305.14
1 Valori mobiliare si instrumente ale pietei monetare:	61.74%	61.67%	2,641,689.81	9,739,382.01	47.59%	47.54%	2,679,116.86	10,708,162.16	968,780.16
11 Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania:	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,630.03	10,511.95	-339.99
113 Obligatiuni, din care:	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,630.03	10,511.95	-339.99
1132 Obligatiuni emise de administratia publica centrala	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,630.03	10,511.95	-339.99
12 Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	61.67%	61.60%	2,638,746.36	9,728,530.07	47.54%	47.49%	2,676,486.83	10,697,650.21	969,120.14
123 Obligatiuni	61.67%	61.60%	2,638,746.36	9,728,530.07	47.54%	47.49%	2,676,486.83	10,697,650.21	969,120.14
1231 Obligatiuni tranzactionate corporative	35.02%	34.98%	1,498,326.78	5,524,031.17	35.80%	35.76%	2,015,347.26	8,055,141.46	2,531,110.29
1233 Obligatiuni emise de administratia publica centrala	26.65%	26.62%	1,140,419.58	4,204,498.90	11.74%	11.73%	661,139.57	2,642,508.75	-1,561,990.15
2 Disponibil in cont curent	1.92%	1.91%	81,968.82	302,202.65	2.64%	2.64%	148,801.67	594,745.39	292,542.73
202 BANCA COMERCIALA ROMANA	0.01%	0.01%	586.12	2,160.92	0.02%	0.02%	1,283.59	5,130.38	2,969.46
204 BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	22.74	83.82	0.00%	0.00%	28.25	112.92	29.10
207 OTP BANK ROMANIA	1.65%	1.65%	70,605.31	260,307.65	0.00%	0.00%	137.30	548.76	-259,758.89
214 Banca Comerciala Romana - EURO	0.00%	0.00%	10.37	38.23	0.15%	0.15%	8,254.45	32,992.20	32,953.96
229 BRD-GROUP SOCIETE GENERAL USD	0.22%	0.22%	9,612.06	35,437.74	2.26%	2.26%	127,204.34	508,423.03	472,985.28
231 Banca Comerciala Romana USD	0.03%	0.03%	1,121.16	4,133.49	0.00%	0.00%	0.00	0.00	-4,133.49
234 ING BANK ROMANIA	0.00%	0.00%	11.07	40.80	0.00%	0.00%	43.64	174.44	133.64
241 MILLENNIUM BANK USD	0.00%	0.00%	0.00	0.00	0.21%	0.21%	11,850.10	47,363.66	
3 Depozite bancare:	28.44%	28.41%	1,217,084.35	4,487,146.56	41.51%	41.47%	2,336,785.25	9,339,896.98	4,852,750.42
31 Depozite bancare constituite la institutii de credit din Romania	28.44%	28.41%	1,217,084.35	4,487,146.56	41.51%	41.47%	2,336,785.25	9,339,896.98	4,852,750.42
311 OTP BANK ROMANIA	19.03%	19.01%	814,082.11	3,001,357.91	11.11%	11.10%	625,581.82	2,500,387.98	-500,969.93
314 BANCA COMERCIALA ROMANA	9.42%	9.41%	403,002.24	1,485,788.65	30.40%	30.36%	1,711,203.43	6,839,509.00	5,353,720.35
5 Instrumente financiare derivate tranzactionate in afara pietelor reglemntate	0.14%	0.14%	6,042.67	22,278.12	-0.08%	-0.08%	-4,339.64	-17,345.11	-39,623.23
51 Contracte Forward	0.14%	0.14%	6,042.67	22,278.12	-0.08%	-0.08%	-4,339.64	-17,345.11	-39,623.23
6 Instrumente ale pietei monetare, altele decat cele tranz pe o piata reglementata cf art 101 (1) lit g:	0.13%	0.13%	5,378.78	19,830.48	0.02%	0.02%	1,247.83	4,987.47	-14,843.01
63 Titluri de stat emise de administratia publica centrala	0.13%	0.13%	5,378.78	19,830.48	0.02%	0.02%	1,247.83	4,987.47	-14,843.01
7 Titluri de participare la OPCVM/AOPC	7.74%	7.74%	331,346.72	1,221,609.07	8.42%	8.41%	473,944.09	1,894,307.15	672,698.08
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
II Total obligatii			4,564.44	16,828.17			6,074.48	24,279.08	7,450.91
10 CHELTUIELILE FONDULUI (sold obligatii)	0.11%	0.11%	4,564.44	16,828.17	0.11%	0.11%	6,074.48	24,279.08	7,450.91
101 Comisioane datorate soc. de admin.	0.08%	0.08%	3,511.48	12,946.13	0.08%	0.08%	4,692.30	18,754.64	5,808.51
102 Comisioane datorate depozitarului	0.01%	0.01%	522.63	1,926.83	0.01%	0.01%	697.97	2,789.73	862.90
103 Taxa ASF	0.01%	0.01%	356.58	1,314.62	0.01%	0.01%	439.35	1,756.03	441.41
106 Cheltuieli de audit	0.00%	0.00%	100.00	368.68	0.00%	0.00%	109.18	436.38	67.70
107 Comision custode	0.00%	0.00%	68.10	251.08	0.00%	0.00%	133.73	534.49	283.41
110 Cheltuieli estimate	0.00%	0.00%	5.64	20.80	0.00%	0.00%	1.95	7.81	-12.99
III Valoarea activului net (I - II)			4,278,946.72	15,775,620.75			5,629,481.59	22,500,474.96	6,724,854.21

Denumire element	La data de 31.12.2014	La data de 30.06.2015	Diferente
Valoare activ net	4,278,946.7200	5,629,481.59	1,350,534.8671
Numar unitati de fond/actiuni in circulatie	414,571.6551	536,861.6008	122,289.9457
Valoarea unitara a activului net	10.3214	10.4859	0.1645

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General

Dan Marius POPOVICI

Intocmit

Filon-Daniel ANGHEL-GRIGORE

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2015

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

6. 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 scadentei 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 ale unei emisiuni	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei	usd		%	%
RO1121DBN032	-	1	25-Apr-14	11-Jun-15	11-Jun-16	10,574.80	1.41	32.51	-95.36	-	3.9969	2,630.03	BCR	0.000	0.047
TOTAL												2,630.03			0.047

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	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 ale unei emisiuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	RON	RON	usd	%	%
Croatian Bank for Reconstruction and Deve	XS0305384124	-	100	17-Nov-14	14-Jun-15	14-Jun-16	1,038.50	0.10	2.32	-9.26	-	4.4735	3.9969	115,457.24	0.022	2.049
OTP BANK PLC	XS0268320800	-	100	11-May-15	19-Sep-14	19-Sep-15	1,040.00	0.14	41.15	-4.10	-	4.4735	3.9969	120,547.40	0.020	2.139
TOTAL														236,004.64		4.188

2.2. 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	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
AKBANK TAS	XS1111101314	-	100	23-Jan-15	23-Jan-15	24-Jul-15	996.64	0.11	17.57	0.29	-	101,450.20	0.002	1.800
Hrvatska Elektroprivreda	XS0853036860	-	200	3-Sep-14	9-May-15	9-Nov-15	1,055.00	0.12	8.64	-14.23	-	209,881.31	0.037	3.724
Magyar Export-Import	XS0864511588	-	200	26-Nov-14	12-Feb-15	12-Aug-15	1,064.41	0.10	21.12	-11.91	-	214,724.67	0.010	3.810
MOL Group Finance SA	XS0834435702	-	200	13-Feb-14	26-Mar-15	26-Sep-15	1,055.00	0.14	16.47	-13.49	-	211,597.13	0.040	3.755
MOL Group Finance SA	XS0834435702	-	100	14-May-14	26-Mar-15	26-Sep-15	1,087.00	0.13	16.47	-18.32	-	108,515.14	0.020	1.926
MOL Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Mar-15	26-Sep-15	1,094.00	0.11	16.47	-6.76	-	110,371.16	0.020	1.958
TC Zirat Bankasi	XS1083936028	-	100	14-Nov-14	3-Jan-15	3-Jul-15	992.50	0.12	21.02	1.02	-	101,453.03	0.005	1.800
TUPRAS-TURKIYE PETROL RA	XS0849020556	-	200	29-May-15	2-May-15	2-Nov-15	1,015.00	0.10	6.73	-0.46	-	204,252.50	0.026	3.624
Turkiye Halk Bankasi	XS0806482948	-	200	12-Nov-14	19-Jan-15	19-Jul-15	1,030.80	0.10	21.95	-7.26	-	209,098.19	0.003	3.710
Yapi Kredi Bankasi A.S	XS0524202610	-	100	12-Nov-14	13-Apr-15	13-Oct-15	1,025.00	0.07	11.20	-17.24	-	101,895.93	0.002	1.808
Yapi Kredi Bankasi A.S	XS0994815016	-	200	5-Mar-15	3-Jun-15	3-Dec-15	1,029.00	0.12	4.02	-2.50	-	206,103.35	0.004	3.657
TOTAL												1,779,342.63		31.574

2.3. 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	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(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	-	1	28-Apr-14	7-Feb-15	7-Aug-15	2,360.00	0.25	53.70	-54.34	-	2,359.36	0.000	0.042
Romania	US77586TAD81	-	1	14-May-14	22-Jan-15	22-Jul-15	2,128.00	0.23	43.09	-14.93	-	2,156.16	0.000	0.038
Republic of Croatia USD	XS0464257152	-	100	6-Feb-15	5-May-15	5-Nov-15	1,112.50	0.12	10.46	-9.41	-	111,354.23	0.007	1.976
Republic of Hungary	US445545AG19	-	50	21-May-15	19-Feb-15	19-Aug-15	2,097.50	0.00	30.08	-3.42	-	106,208.35	0.000	1.885
Republic of Hungary	US445545AK21	-	50	28-Nov-14	25-Mar-15	25-Sep-15	2,068.00	0.17	21.30	-9.26	-	104,001.97	0.000	1.845
Republic of Poland	US731011AR30	-	100	21-May-15	15-Jan-15	15-Jul-15	1,172.50	0.00	29.41	-4.00	-	119,791.12	0.000	2.126
Republic of Slovenia	XS0927637495	-	200	5-Mar-15	10-May-15	10-Nov-15	1,077.50	0.06	6.71	-7.87	-	215,268.38	0.003	3.820
TOTAL												661,139.57		11.732

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	5,130.38	3.9969	1,283.59	0.023
BRD-GSG	112.92	3.9969	28.25	0.001
CITI BANK	0.00	3.9969	0.00	0.000
ING BANK ROMANIA	174.44	3.9969	43.64	0.001
OTP BANK ROMANIA	548.76	3.9969	137.30	0.002
TOTAL			1,492.78	0.026

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2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	eur	lei	lei	usd	%
BANCA COMERCIALA ROMANA	7,375.03	4.4735	3.9969	8,254.45	0.146
BRD- GSG	0.00	4.4735	3.9969	0.00	0.000
CITI BANK	0.00	4.4735	3.9969	0.00	0.000
ING BANK	0.00	4.4735	3.9969	0.00	0.000
OTP BANK ROMANIA	0.00	4.4735	3.9969	0.00	0.000
TOTAL				8,254.45	0.146

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	usd	%
BANCA COMERCIALA ROMANA	0.00	0.000
BRD-GSG	127,204.34	2.257
CITI BANK	0.00	0.000
ING BANK	0.00	0.000
MILLENNIUM BANK	11,850.10	0.210
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	139,054.44	2.467

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			usd	usd	usd	usd	%
Banca Comerciala Romana	30-Jun-15	1-Jul-15	1,711,198.11	5.32	5.32	1,711,203.43	30.364
OTP BANK ROMANIA	30-Jun-15	1-Jul-15	174,515.35	0.72	0.72	174,516.07	3.097
OTP BANK ROMANIA	16-Jun-15	16-Jul-15	50,000.00	1.64	24.66	50,024.66	0.888
OTP BANK ROMANIA	8-Jan-15	8-Jul-15	50,000.00	2.33	405.21	50,405.21	0.894
OTP BANK ROMANIA	12-Jan-15	13-Jul-15	50,000.00	2.33	395.89	50,395.89	0.894
OTP BANK ROMANIA	2-Jun-15	2-Jul-15	50,000.00	1.64	47.67	50,047.67	0.888
OTP BANK ROMANIA	3-Jun-15	3-Jul-15	50,000.00	1.64	46.03	50,046.03	0.888
OTP BANK ROMANIA	4-Jun-15	6-Jul-15	50,000.00	1.64	44.38	50,044.38	0.888
OTP BANK ROMANIA	9-Jun-15	9-Jul-15	50,000.00	1.64	36.16	50,036.16	0.888
OTP BANK ROMANIA	11-Jun-15	13-Jul-15	100,000.00	3.29	65.75	100,065.75	1.776
TOTAL						2,336,785.25	41.465

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 exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
	EUR				USD	lei	lei	USD	USD	USD	%
BRD Groupe Societe Generale	57,964.33	V	15-Jun-15	17-Jul-15	1.1234	4.4735	3.9969	1.1194	0.00	229.94	0.004
BRD Groupe Societe Generale	100,000.00	V	26-Jun-15	31-Jul-15	1.1173	4.4735	3.9969	1.1195	0.00	-218.45	-0.004
BRD Groupe Societe Generale	475,000.00	V	29-Jun-15	3-Aug-15	1.1104	4.4735	3.9969	1.1195	-0.01	-4,351.13	-0.077
TOTAL										-4,339.64	-0.077

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2015

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		%	%
RO1415CTN0B1	Certificate de trezorerie	1	10-Oct-14	10-Aug-15	4,904.74	0.31	0.00	82.73	3.9969	1,247.83	BCR	0.000	0.022
TOTAL										1,247.83			0.022

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	%	%
BRD EURO FOND	ROFDIN0001D9	-	365.22	128.6206	-	4.4735	3.9969	52,576.42	0.020	0.933
FDI OTP EURO BOND	ROFDIN0001J6	-	30,961.96	12.1593	-	4.4735	3.9969	421,367.67	1.118	7.477
TOTAL								473,944.09		8.410

Evolutia activului net si a VUAN în ultimii 3 ani

	30-Jun-13	30-Jun-14	30-Jun-15
Activ net	-	3,231,884.82	5,629,481.59
VUAN	-	10.1168	10.4859

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat

Dan Marius POPOVICI

Intocmit

Filon-Daniel ANGHEL-GRIGORE