



OTP Omega Developed Market Equity Fund of Funds

Annual report for the financial year ended 31 December 2024

Financial year: from 1 January 2024
31 December 2024

Name of fund manager:	OTP Fund Management Ltd.
Headquarters:	1026 Budapest, Riadó u.1-3.
Name of the custodian:	OTP Bank Plc.
Headquarters:	1051 Budapest, Nádor u.16.

OTP Omega Developed Market Equity Fund of

I. Balance

data in thousands of HUF

	Title of the lot	Previous year 31 December 2023.	Current year 31 December 2024.
a.	b.	c.	d.
01.	A) Fixed assets	0	0
02.	I. Securities	0	0
03.	1. Securities	0	0
04.	2. Valuation differences on securities	0	0
05.	a) from interest, dividends	0	0
06.	b) other	0	0
07.	II. Long-term bank deposits	0	0
08.	B. Current assets	36 549 561	50 260 950
09.	I. Claims	0	0
10.	1. Claims	0	0
11.	2. Impairment of receivables (-)	0	0
12.	3. Valuation differences on foreign currency receivables	0	0
13.	4. Valuation differences on receivables in HUF	0	0
14.	II. Securities	35 266 924	49 773 111
15.	1. Securities	32 500 302	40 427 347
16.	2. Valuation differences on securities	2 766 622	9 345 764
17.	a) from interest, dividends	0	0
18.	b) other	2 766 622	9 345 764
19.	III. Financial assets	1 282 637	487 839
20.	1. Financial assets	1 282 637	487 839
21.	2. Valuation differences on currency, foreign currency deposits	0	0
22.	C. Accrued income and prepaid expenses	2 994	2 367
23.	1. Accrued income and prepaid expenses	2 994	2 367
24.	2. Impairment of accruals (-)	0	0
25.	D. Valuation differences on derivative transactions	0	0
26.	TOTAL ASSETS (ASSETS):	36 552 555	50 263 317
27.	E. Equity capital	36 424 764	50 117 385
28.	I. Initial capital	11 727 974	12 994 648
29.	1. Face value of units issued	111 229 499	115 149 420
30.	2. Face value of units redeemed (-)	-99 501 525	-102 154 772
31.	II. Change in capital (capital gain)	24 696 790	37 122 737
32.	1.a) Withdrawal premium on repurchased units	-9 136 729	-14 898 020
33.	1.b) Difference in value of units sold	11 735 841	20 561 449
34.	2. Reserve for valuation differences	2 766 622	9 345 764
35.	3. Results of previous year(s)	6 623 457	19 331 056
36.	4. Profit for the year	12 707 599	2 782 488
37.	F. Provisions	0	0
38.	G. Commitments	127 791	145 932
39.	I. Long-term liabilities	0	0
40.	II. Current liabilities	127 791	145 932
41.	III. Valuation differences on liabilities denominated in foreign currency	0	0
42.	H. Accruals and deferred income	0	0
43.	TOTAL LIABILITIES:	36 552 555	50 263 317

II. Results statement

data in thousands of HUF

	Title of the lot	Previous year 2023.01.01-2023.12.31.	Current year 2024.01.01-2024.12.31.
a.	b.	c.	d.
01.	I. Revenue from financial operations	14 750 122	4 691 031
02.	II. Expenditure on financial operations	1 559 762	1 209 020
03.	III. Other revenue	0	0
04.	IV. Operating costs	466 040	677 959
05.	V. Other expenses	16 721	21 564
06.	VI. Returns paid, payable	0	0
07.	VII Result for the year (I - II + III - IV - V - VI)	12 707 599	2 782 488

Celt: BUDAPEST, 29 April 2025.

..... György
István Éder
CEO OTP
Alapkezelő Zrt.

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Facts and figures:

1. Name of the Fund: OTP Omega Developed Market Equity Fund of Funds
2. Number and date of the Fund's registration in the supervisory register (registration number): 1111-98, 16 December 1999.
3. Type of Fund: Public
4. Type of Fund: open-ended investment fund
5. Duration of the Fund: from 16 December 1999 for an indefinite period.
6. The Fund's financial year is from 01/01/2024 to 31/12/2024.
7. Fund harmonisation: harmonised under the non-UCITS Directive (Alternative Investment Fund, "AIF")
8. Balance sheet date: 29 April 2025.
9. Name of the Fund Manager: OTP Alapkezelő Zrt. head office: 1026 Budapest, Riadó u.1-3.
10. Custodian name: OTP Bank Nyrt. OTP Bank Bank Bank, registered office: 1051 Budapest, Nádor u.16.
11. Main distributor name: OTP Bank Plc. Head office.

The person authorised to represent the Fund is György István Éder, residing at 2100 Gödöllő, Pipacs utca 17.

12. person responsible for the management and administration of the accounting service Garamvölgyi Zoltán Mihály, residence 2000 Szentendre, Körte köz 7. accounting certificate number: MK 129785.

An audit is mandatory for the Fund. The auditor is Ernst & Young Könyvvizsgáló Kft.

13. head office: 1132 Budapest, Váci út 20. The person responsible for the audit is Zsuzsanna Bertalan, Chamber membership number: 005611.
14. The gross audit fee of the Fund for the financial year 2024 plus 27% VAT is HUF 1 524 million.
15. A report on the extent to which environmental or social characteristics have been achieved is presented in Annex I to the annual report.

The Fund, by virtue of its operating model (fund of funds), does not promote environmental and social characteristics directly, but indirectly, by investing in actively and passively managed equity funds seeking to comply with Articles 8 or 9 of the SFDR. As a consequence of this specificity of the Fund's operation, the promotion of environmental and social characteristics can only be assessed on the basis of the information provided by the funds in which the Fund invests. However, in view of the fact that information on the promotion of environmental and/or social characteristics of the funds in question is not yet publicly available, it is not possible to provide accurate information on these aspects in relation to the Fund.

For more information on the Fund, please see the Fund Manager's website:

<https://www.otpbank.hu/otpalapkezeslo/hu/fooldal>

Main accounting policies and accounting principles used

The Fund's accounting policy is based on Act XVI of 2014 on Collective Investment Schemes and their Managers and on the Amendment of Certain Financial Laws ("CthCUA"), Act C of 2000 on Accounting ("Accounting Act"), Government Decree 215/2000 (XII.11.) on the specificities of the annual reporting and accounting obligations of investment funds ("Government Decree") and other applicable legislation.

The Fund Manager shall keep detailed analytical records of the assets and liabilities of the Fund.

The rules for the valuation and accounting of assets and liabilities have been established in accordance with the provisions of Article 7 of the Government Decree.

Valuation and accounting of securities

- In accordance with the requirements of the Government Regulation, securities are recorded at net acquisition value. When securities are sold, the book value per sale is determined using the FIFO method.
- The securities are valued at market value on a regular basis as required by the CISA, the Government Decree and the Fund's prospectus.
- In accordance with the requirements of the Government Decree, accrued interest and dividends on securities in the current year are recorded as the difference in value of the securities.

Valuation and accounting of derivative transactions

The market value of a derivative is the expected future profit or loss on the derivative at which the unrealised gain or loss on the derivative can be resold as a position. The valuation of derivatives is determined for each type of transaction using generally accepted valuation techniques (typically a model based on discounted present values (DCF) of actual or estimated future cash flows arising from the contract).

The Fund option premiums paid on option contracts as an expense of financial operations when incurred and shall not make use of the accrual option under Article 9/B (12) of the Government Decree.

Claims and liabilities denominated in foreign currency

The market value of foreign currency assets and liabilities, foreign currency reserves and foreign currency deposits is determined by the value of the official exchange rate published by the Magyar Nemzeti Bank on the valuation date for the given currency.

Intangible and tangible fixed assets

The Fund has no intangible or tangible assets.

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Explanation of certain items in the balance sheet:

Tools:

In line 15 of the balance sheet, securities are recorded at acquisition price, including interest-bearing securities at net acquisition price (excluding accrued interest). Line 17 shows the accrued interest on securities held at the end of the year and line 18 shows the difference between the (net) market value at the end of the year and the (net) acquisition price at the end of the year. The differences in value recorded are shown in a separate table for each series of securities.

Sources:

Initial capital represents the nominal value of units outstanding. Line 28 shows the cumulative number of units issued or redeemed from the first trading day onwards. The accumulated profit of previous years is shown in line 35 and the profit for the current year in line 36. Unrealised gains and accrued interest on securities and other assets in the portfolio are recorded in line 34 and realised exchange differences on the sale of units are recorded in lines 32 to 33.

Explanation of certain items in the income statement:

The result of financial operations is 3 482 011 eFt, comprising income of 4 691 031 eFt and expenses of 1 209 020 eFt the difference between. After operating expenses of 677 959 eFt and other expenses of 21 564 eFt, the profit is 2 782 488 eFt.

Operating costs are detailed in Table II of the Liquidity Report, where the cash realised column includes the portion of 2024 costs that will have been paid by the end of the term. Expenses relating to the Fund that are not included in the above table (e.g. distribution fees, advertising costs) are borne by the Fund Manager in accordance with the Fund's prospectus.

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III. Statement of assets

Data in thousands of HUF

Type of asset or security		Opening stock for the period 2024.01.01		Closing stock for the period 31.12.2024		Distribution (%)
Cash in hand - bank balances						
Bank	Connection time					
OTP Bank Plc. HUF	current account	2		16		0,00%
OTP Bank Plc. EUR	current account	526		2 197		0,00%
OTP Bank Plc. USD	current account	99		16 151		0,03%
OTP Bank Plc. GBP	current account	86		375		0,00%
OTP Bank Plc. CHF	current account	0		169		0,00%
OTP Bank Plc. HUF	2023.12.29 - 2024.01.02	100 800		0		0,00%
OTP Bank Plc. USD	2023.12.29 - 2024.01.02	139 962		0		0,00%
OTP Bank Plc. EUR	2023.12.29 - 2024.01.02	1 041 162		0		0,00%
OTP Bank Plc. HUF	2024.12.31 - 2025.01.02	0		280 700		0,56%
OTP Bank Plc. EUR	2024.12.31 - 2025.01.02	0		188 231		0,37%
Total bank balances:		1 282 637		487 839		0,96%
Transferable securities						
Name of security	Deadline	Stock exchange securities	OTC securities	Stock exchange securities	OTC securities	
MNB Bonds:		0		1 097 508		2,19%
MNB250102	2024.12.19 - 2025.01.02	0		797 992		1,59%
MNB250109	2024.12.31 - 2025.01.09	0		299 516		0,60%
Investment tickets:		35 266 924		48 675 603		96,84%
OTP CLIMATE CHANGE SERIES		720 986		763 209		1,52%
AMUNDI MS R AI ESG UCITS ETF		804 178		0		0,00%
AMUNDI MSCI WORLD ESG CLIMAT		3 824 432		5 185 746		10,32%
BNP ENERGY TRANSITION I		803 912		0		0,00%
BNP EUROPE SMALL CAP-IC		32		36		0,00%
BNP US SMALL CAP-I		0		934 433		1,86%
DB X-TRACKERS FTSE 100 UCITS		692 461		0		0,00%
ETF SMI		0		780 012		1,55%
ETF US UTILITIES		515 591		0		0,00%
FIRST TRUST NASDAQ CYBERSECU		766 611		1 006 199		2,00%
INVECO S&P 500 EQUAL WEIGHT		0		1 886 413		3,75%
ISHARES DAX ESG ETF DE		2 278 376		0		0,00%
ISHARES EURO STOXX BANKS DE		772 086		0		0,00%
ISHARES GLOBAL SUST SCREENED		0		4 862 831		9,67%
ISHARES MSCI EUROPE ESG SCRND		2 494 883		0		0,00%
ISHARES MSCI EUROPE SRI UCITS ETF		5 655 835		0		0,00%
ISHARES MSCI JAPAN ESG SCRND		1 047 475		0		0,00%
ISHARES MSCI WLD ESG EHNCN USD-A		1 444 662		5 190 368		10,33%
ISHARES MSCI WORLD ESG SCRND		0		5 011 068		9,97%
ISHARES MSCI WORLD SRI-EUR-A		4 117 438		5 220 397		10,39%
IVZ NASDAQ-100 ESG ACC		769 024		0		0,00%
JPM GLOBAL REI ESG UCITS ETF		0		3 458 454		6,88%
PARVEST EQY BST SELECT EU-IC		2 343 869		0		0,00%
REAL ESTATE SELECT SECT SPDR		569 014		0		0,00%
SPDR S&P MIDCAP 400 ETF TRST		351 554		901 454		1,79%
SPDR S&P REGIONAL BANKING		345 113		475 075		0,95%
TEMP GLB CLI CHANGE-I ACC		1 795 391		0		0,00%
X MSCI ACWI ESG SCRND IC		0		5 207 223		10,36%
X MSCI WORLD ESG IC		0		5 213 735		10,37%
XTRACKERS DAX ESG SCREENED		2 399 801		0		0,00%
XTRACKERS S&P 500 ESG ETF		754 200		2 578 950		5,13%
Total transferable securities:		35 266 924	0	49 773 111	0	99,03%
Other tools						
Claims		0		0		0,00%
Accrued income and prepaid expenses		2 994		2 367		0,01%
Valuation differences on derivative transactions		0		0		0,00%
Total other assets:		2 994		2 367		0,01%
TOTAL ASSETS:		36 552 555		50 263 317		100,00%

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III. Statement of assets and liabilities - continuation

data in thousands of HUF

Type of asset or security	Opening stock for the period 2024.01.01	Closing stock for the period 31.12.2024	Distribution (%)
Commitments			
1. Credit portfolio:	0	0	0,00%
2. Other liabilities and accrued expenses:			
Management fee	38 042	64 233	44,02%
Custodian fee	4 334	6 063	4,15%
Other items charged to expenses	4 306	4 983	3,41%
Other - non-cost based - liabilities	81 109	70 653	48,42%
3. Provisions:	0	0	0,00%
4. Other accruals and deferred income:	0	0	0,00%
Total liabilities:	127 791	145 932	100,00%
NET ASSET VALUE:	36 424 764	50 117 385	

IV. Number of units outstanding

Number of units in circulation :	11 727 973 829	12 994 648 534
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V. Net asset value per unit (HUF/unit):

	2023.12.31	2024.12.31
Based on this document:	3,105802	3,856771
Based on the officially published net asset value:	3,225035	4,031796 *

*The Fund contains several series of units in issue. The information above shows the total value (net asset value and number of units) and the weighted average value (net asset value per unit) for the portfolio. For further details on this information, see the table below. VI.

The slight difference is due to the fact that the officially published net asset value per unit is determined in accordance with the provisions of the Management Regulations, whereas the value presented in this document is determined in accordance with the provisions of the Accounting Law and the Government Decree.

The "Net Asset Value Disclosed" presented below shows the net asset value calculated on 02.01.2025 and referring to the value date of 31.12.2024 (day T), which is the value calculated with the closing stock on business day T-1 (30.12.2024), the exchange rate on day T and the accrued interest on current account until calendar day T, while all data in the accounting report refer to 31.12.2024."

	Published Net Asset value	Annual report
Long-term bank deposits	0	0
Claims	643 844	0
Securities	49 475 316	49 773 111
Funds	18 110	487 839
Accrued income and prepaid expenses	0	2 367
Valuation differences on derivatives	0	0
Total assets	50 137 270	50 263 317
Commitments	147 473	145 932
Passive accruals	0	0
Net asset value / Equity	49 989 797	50 117 385

VI. Composition of the Fund's securities portfolio

Title	2024.01.01	Share (%)	2024.12.31	Share (%)
a) transferable securities officially listed on a stock exchange:	35 266 924	96,48%	49 773 111	99,03%
(b) transferable securities dealt in on another regulated market:	0	0,00%	0	0,00%
from the above:				
c) transferable securities recently placed:	0	0,00%	1 097 508	2,19%
d) other transferable securities:	0	0,00%	0	0,00%
e) debt securities:	0	0,00%	1 097 508	2,19%

Description of changes in the composition of the portfolio during the period

For a detailed breakdown of some of the changes in the composition of the portfolio, see. III.

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VII. Changes in the Fund's assets

Title	31 December 2023- financial year ended	31 December 2024- financial year ended
a) income from investments:	13 190 360	3 482 011
b) other income:	0	0
c) management costs (management fee):	-431 151	-632 426
d) the depositary's fees:	-17 246	-21 752
e) other fees and taxes:		
donation fee: bank charges:	-4 122	-6 936
surveillance fee:	-152	-114
other costs and expenses:	-12 074	-15 186
f) net income:	-18 016	-23 109
g) distributed income (return paid): income reinvested:	12 707 599 0	2 782 488 0
h) changes in the capital account:	12 707 599	2 782 488
i) the increase or decrease in the value of investments:	-648 818	4 330 991
j) any other changes that affect the assets and liabilities of the investment fund: (*)	-9 030 141 0	6 579 142 0

*There were no such items in the period or in the previous period.

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VIII. Comparative table of changes in net asset values and net asset values per unit

Number of units outstanding and net asset value:

	Returns achieved by year	Number of units outstanding (db)	Net asset value at turnaround (HUF)	Net asset value per ticket (HUF/unit)
31 December 2020.	16,85%	8 689 417 349	22 959 088 645	2,642190
31 December 2021.	22,50%	11 908 717 622	38 544 901 477	3,236696
31 December 2022.	-13,92%	11 986 260 353	33 396 124 219	2,786200
31 December 2023.	11,47%	11 727 973 829	36 424 764 070	3,105802
31 Jan. 2024.		11 658 907 312		3,278824
Feb. 29, 2024.		11 626 731 784		3,444947
28 Mar 2024.		12 186 231 703		3,579651
30 Apr 2024.		12 671 952 060		3,439549
31 May 2024.		12 737 607 922		3,490084
28 Jun 2024.		12 764 256 459		3,663207
31 Jul 2024.		12 695 538 666		3,689298
Aug. 30, 2024.		12 527 536 165		3,625363
30 Sep 2024.		12 468 193 876		3,707170
31 Oct 2024.		12 445 311 558		3,818008
29 Nov. 2024.		12 580 078 287		4,128441
31 December 2024.	24,18%	12 994 648 534	50 117 385 436	3,856771

In the table above, the starting and year-end figures are those determined from accounting data, while the end-of-month figures for the current year are the published mid-year figures. The 2024 return of the OTP Omega Emerging Market Equity Fund of Funds after deduction of the expenses charged to the Fund:

24,18%

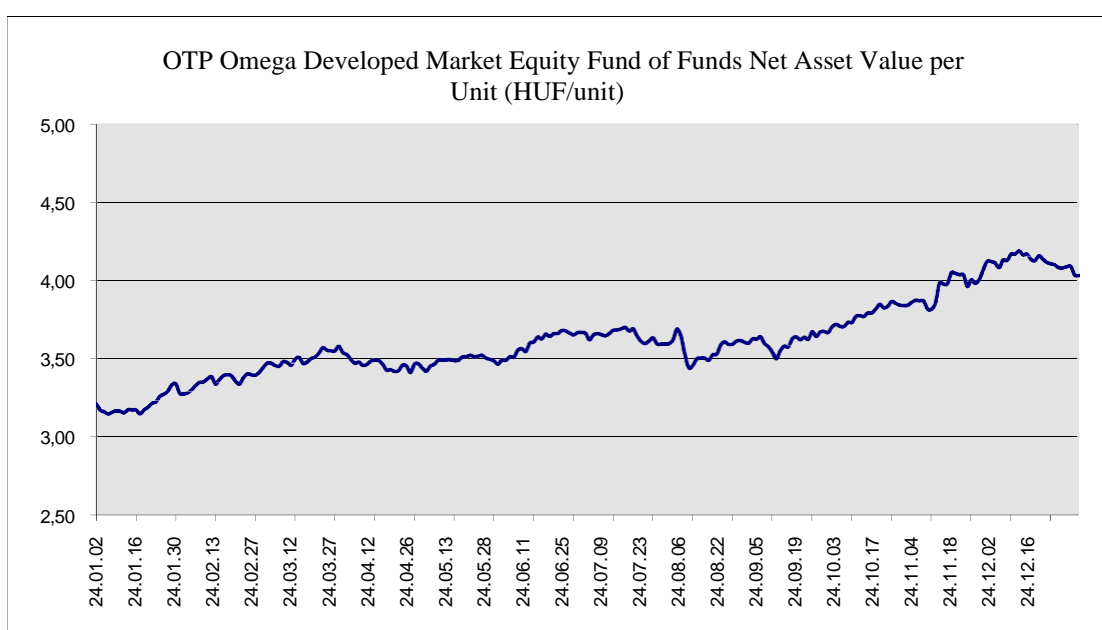
Monthly change in the number of units issued for the Fund:

'A' series (face value 1 Ft)	Quantity of emissions (db)	Redemption quantity (pieces)
January 2024	46 461 925	115 528 442
February 2024	85 637 573	117 813 101
March 2024	621 398 860	61 898 941
April 2024	1 076 531 536	590 811 179
May 2024	115 259 366	49 603 504
June 2024	98 272 203	71 623 666
July 2024	103 668 968	172 386 761
August 2024	51 093 082	219 095 583
September 2024	91 802 264	151 144 553
October 2024	144 146 828	167 029 146
November 2024	257 541 683	122 774 954
December 2024	368 514 582	132 444 114
Total:	3 060 328 870	1 972 153 944

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Series I (face value 1 EUR)	Quantity of emissions (db)	Redemption quantity (pieces)
January 2024	49 811	48 895
February 2024	115 584	96 587
March 2024	146 297	41 385
April 2024	156 510	94 282
May 2024	175 218	49 593
June 2024	86 496	60 575
July 2024	59 076	119 986
August 2024	36 563	160 243
September 2024	47 044	82 964
October 2024	45 786	170 643
November 2024	104 692	80 878
December 2024	220 577	61 679
Total:	1 243 654	1 067 710

The Fund did not pay a return during the reporting period.



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IX. Presentation of derivatives and related commitments

Derivatives and related commitments are presented in note XV, together with details of the difference in value of securities.

X. Description of changes in the operations of the Fund Manager and the main factors affecting the development of its investment policy

The internal regulations governing the operation of the Fund Manager have been established and amended in accordance with the provisions of the CUA and other applicable laws. However, there were no significant changes in the operation of the Fund Manager during the period under review.

For further details on the activities and operations of the Fund Manager, see.

https://www.otpbank.hu/OTP_ALAPKEZELO/hu/bemutatkozas.jsp

The Fund's prospectus and management regulations have also been drawn up and amended in accordance with the provisions of the CMAA and other applicable legislation.

There have been no significant changes to the investment policy affecting the operation of the Fund, as detailed herein.

XI. Remuneration paid by the Manager in relation to persons who have a material impact on the Manager as a whole and on the risk profile of the Fund through their activities:

The total amount paid by the Fund Manager in 2024:

eFt.

Title	Total
Fixed remuneration	1 248 787
Variable remuneration	1 442 483
Total	2 691 270

The total amount paid out in 2024 by those with a material impact on the Fund's risk profile:

eFt.

Title	Managers	Other workers	Total
Number of beneficiaries	4	23	27
Profit-sharing	0	0	0
Full remuneration *	409 377	817 531	1 226 908

*The above figures include all remuneration paid by the fund manager (not just the fund).

XII. Information on risk management

a) assets subject to special rules because of their illiquidity:

The Fund's portfolio did not contain any assets subject to a special management rule due to their illiquidity, neither in the current in the previous period.

b) presentation of liquidity management arrangements

The Fund Manager has not entered into any new contractual arrangements on behalf of the Fund for the performance of liquidity management functions in relation to the Fund's portfolio, neither during the current period nor in the preceding period.

The Fund Manager generally maintains the liquidity of the Fund in liquid Hungarian government securities maturing within one year or in withdrawable fixed-term deposits, subject to the limits set out in the Management Regulations.

In the course of liquidity management, the Fund Manager examines funds with liquidity surpluses or liquidity deficits in order to reduce transaction costs and enters into market price sales transactions between the funds for the benefit or the detriment of their Hungarian government securities holdings. Thus, in the first instance, liquidity management is carried out between the funds managed by OTP Fund Manager, mainly with discount Treasury bills. If there is then a net exposure remaining in the funds, further liquidity management transactions will be carried out by the Fund Manager with external counterparties in the context of market price transactions.

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c) the current risk profile of the Fund and the risk management systems employed by the Manager to manage these risks

Information on the Fund's risk profile is provided in the "Significant Risk Factors" and "Presentation of Risk Factors" chapters of the Fund's Prospectus and Management Regulations.

The Company's liquidity policy is designed in accordance with Articles 46-48 of Commission Delegated Regulation (EU) No 231/2013 of 19 December 2012 supplementing Directive 2011/61/EU of the European Parliament and of the Council as regards exemptions, general operating conditions, depositary, leverage, transparency and supervision (the "AIFM Regulation").

The Company's liquidity policy has been developed in accordance with Article 24 of the Government Decree 79/2014 (14.III.) on the organisational, conflict of interest, business conduct and risk management requirements for UCITS fund managers ("Decree 79/2014").

XIII. Changes in leverage

	2023.12.31	2024.12.31	Change 2024/2023
Leverage *	36 518 100 023	50 069 780 218	37,1095%

* Leverage has been calculated in accordance with Articles 6 to 11 of the AIFM Regulation.

XIV. Other information

a) Presentation of the Fund's illiquid assets

The Fund Manager has not segregated any illiquid assets in accordance with the CBA during the current and previous periods.

b) Acquisitions of controlling interests in an unlisted company by the Fund

The Fund has not acquired any controlling interests in companies during the current or previous periods.

c) Other information

The maximum amount of the fees charged to the investment fund for the performance of the activities of the Manager and for the intermediated services and other services not constituting intermediated services listed in point 36.1 of the Management Regulations is 2% of the net asset value of the fund per annum. The maximum amount of the management fees charged to other investment funds and other collective investment schemes which are potential investments in the portfolio of the fund and which each represent at least 20% of the net asset value of the fund is 3% of the net asset value per annum.

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XV. Securities difference in value breakdown, and a derivatives transactions and a presentation of related commitments

data in thousands of HUF

Name	Securities duration	Purchase price	Value difference		Mark et value
			from interest, from dividends	other market from	
MNB Bonds:		1 097 508	0	0	1 097 508
MNB250102	2024.12.19 - 2025.01.02	797 992	0	0	797 992
MNB250109	2024.12.31 - 2025.01.09	299 516	0	0	299 516
Investment tickets:		39 329 839	0	9 345 764	48 675 603
OTP CLIMATE CHANGE SERIES		785 092	0	-21 883	763 209
AMUNDI MSCI WORLD ESG CLIMAT		3 570 593	0	1 615 153	5 185 746
BNP EUROPE SMALL CAP-IC		31	0	5	36
BNP US SMALL CAP-I		737 575	0	196 858	934 433
ETF SMI		762 598	0	17 414	780 012
FIRST TRUST NASDAQ CYBERSECU		921 865	0	84 334	1 006 199
INVESCO S&P 500 EQUAL WEIGHT		1 774 595	0	111 818	1 886 413
ISHARES GLOBAL SUST SCREENED		4 156 784	0	706 047	4 862 831
ISHARES MSCI WLD ESG EHNCD USD-A		3 841 880	0	1 348 488	5 190 368
ISHARES MSCI WORLD ESG SCRND		4 162 125	0	848 943	5 011 068
ISHARES MSCI WORLD SRI-EUR-A		3 934 538	0	1 285 859	5 220 397
JPM GLOBAL REI ESG UCITS ETF		3 518 706	0	-60 252	3 458 454
SPDR S&P MIDCAP 400 ETF TRST		730 798	0	170 656	901 454
SPDR S&P REGIONAL BANKING		441 685	0	33 390	475 075
X MSCI ACWI ESG SCRND 1C		4 028 833	0	1 178 390	5 207 223
X MSCI WORLD ESG 1C		4 019 419	0	1 194 316	5 213 735
XTRACKERS S&P 500 ESG ETF		1 942 722	0	636 228	2 578 950
MINIMUM:		40 427 347	0	9 345 764	49 773 111

XVI. Presentation of securities financing and total return swaps:

The Fund did not engage in any securities financing transactions or total return swaps during the period.

Annual Report - OTP Omega Developed Market Equity Fund of

XVII. Additional notes to the balance sheet and profit and loss account

Equity moving table

Data in eFt

Title	Opening balance	Growth	Decrease	Closing balance
Changes in initial capital:	11 727 974	3 919 921	-2 653 247	12 994 648
Derivation of the change in the capital account:				
Ticketing the difference in value of:	2 599 112	8 825 608	-5 761 291	5 663 429
Valuation margin:	2 766 622	9 345 764	-2 766 622	9 345 764
Profit and loss reserve:	6 623 457	12 707 599	0	19 331 056
Result for the year:	12 707 599	2 782 488	-12 707 599	2 782 488
Total capital gains:	24 696 790	33 661 459	-21 235 512	37 122 737
Total equity:	36 424 764	37 581 380	-23 888 759	50 117 385

Liquidity report

I. Loan portfolio composition

Date of recording	Creditor	Amount of credit	Expiry time	Arrears Amount
-	-	-	-	-

II. Composition of costs

data in HUF

Name of cost item	Cost in 2023	In 2023 financially realized	Cost in 2024	In 2024 financially realized
Management fee	431 150 828	393 109 185	632 425 906	568 193 167
Custodian fee	17 246 031	12 912 107	21 751 759	15 688 787
Donor Prize	4 122 499	4 122 499	6 935 813	6 935 813
Bank charges	151 531	151 531	113 866	113 866
Surveillance fee	12 074 000	9 063 000	15 186 000	10 965 000
Audit fees	1 295 400	0	1 524 000	762 000
Other	0	0	21 430	21 430
Total:	466 040 289	419 358 322	677 958 774	602 680 063

Annual Report - OTP Omega Developed Market Equity Fund of Funds

XVIII. Cash flow statement

		data in thousands of HUF	
		2023.01.01- 2023.12.31.	2024.01.01- 2024.12.31.
I.	Operating cash flow	-106 592	-1 852 814
1.	Profit for the year (excluding income received)	12 431 082	2 655 454
3.	Impairment and reversal of impairment	0	0
4.	Calculated valuation differences	-9 030 141	6 579 142
5.	Difference between provisioning and utilisation	0	0
7.	Proceeds from the sale of investments in securities	-13 210 013	-4 527 036
8.	Changes in fixed assets	0	0
9.1.	Change in receivables	613 292	0
9.2.	Change in valuation differences on securities	9 030 141	-6 579 142
10.	Change in short-term liabilities	58 954	18 141
11.	Change in long-term liabilities	0	0
12.	Changes in accrued income and prepaid expenses	93	627
13.	Change in accruals and deferred income	0	0
	Change in stocks of derivative transactions	0	0
II.	Change in cash and cash equivalents from investing activities	-4 605 931	-3 272 975
17.	Purchase of securities -	-108 751 757	-53 063 703
18.	Sale, redemption of securities +	103 869 309	49 663 694
19.	received +	276 517	127 034
III.	Change in cash and cash equivalents from financial operations	-648 818	4 330 991
20.	investment fund shares +	4 148 396	12 745 529
22.	Repurchase of an investment unit -	-4 797 214	-8 414 538
23.	Returns paid on investment fund shares -	0	0
IV.	Change in cash and cash equivalents	-5 361 341	-794 798
	Opening value of financial assets	6 643 978	1 282 637
	Closing value of financial assets	1 282 637	487 839

Comments:

1. The numbering of the detail rows is in accordance with Annex 4 of the Government Decree.
2. A further breakdown is provided in line 9 Changes in inventories of current assets.
3. An additional detail line has been added with the heading "Changes in stocks of derivatives" without numbering.

XIX Portfolio report for securities**Basic data:**

Fund name: OTP Omega Advanced Market Equity Fund of Funds
 Base registration number: 1111-98
 Name of fund manager: OTP Fund Management Ltd.
 Name of the custodian: OTP Bank Plc.
 Type of Net Asset Value calculation: T

	Ft
Subject day (T):	2024.12.31
Equity:	50 117 385 436
NO per ticket:	3,856771
Piece number:	12 994 648 534

Determination of the net asset value at the end of the day:**figures in eFt**

I. OBLIGATIONS	Total	%
I/1. Stock of loans:	0	0,00
I/2. Other liabilities and accrued charges:	145 932	100,00
Management fee	64 233	44,02
Custodian fee	6 063	4,15
Other items charged to expenses	4 983	3,41
Other - non-cost based - liabilities	70 653	48,42
I/3. Provisions:	0	0,00
I/4. Other accruals and deferrals:	0	0,00
Total liabilities:	145 932	100,00

II. CHANCELLERY				Total	%
II/1. Current account, cash (total):				18 908	0,04
II/2. Other receivables:				0	0,00
II/3. Bank deposits (total):	Bank	Devizanem	Deadline	468 931	0,93
II/3.1. bank deposits with a maturity of less than 3 months:				468 931	0,93
	OTP	HUF	24.12.31 - 25.01.02	280 700	0,56
	OTP	EUR	24.12.31 - 25.01.02	188 231	0,37
II/4. Securities (total):		Devizanem	Nominal value in foreign currency	49 773 111	99,03
II/4.1. Government securities (total):				1 097 508	2,19
II/4.1.3 Other eligible buildings (total):				1 097 508	2,19
MNB250102 discount bond		HUF	800 000	797 992	1,59
MNB250109 discount bond		HUF	300 000	299 516	0,60
II/4.5. Investment fund shares (total):				48 675 603	96,84
II/4.5.1. Listed on stock exchange (total):				48 675 603	96,84
OTP CLIMATE CHANGE SERIES		HUF	328 336	763 209	1,52
AMUNDI MSCI WORLD ESG CLIMAT		EUR	1 448 000	5 185 746	10,32
BNP EUROPE SMALL CAP-IC		EUR	0	36	0,00
BNP US SMALL CAP-I		USD	4 863	934 433	1,86
ETF SMI		CHF	14 900	780 012	1,55
FIRST TRUST NASDAQ CYBERSECU		USD	40 290	1 006 199	2,00
INVESCO S&P 500 EQUAL WEIGHT		USD	27 351	1 886 413	3,75
ISHARES GLOBAL SUST SCREENED		USD	168 850	4 862 831	9,67
ISHARES MSCI WLD ESG EHNC D USD-A		EUR	1 420 500	5 190 368	10,33
ISHARES MSCI WORLD ESG SCRND		USD	1 245 000	5 011 068	9,97
ISHARES MSCI WORLD SRI-EUR-A		EUR	1 066 601	5 220 397	10,39
JPM GLOBAL REI ESG UCITS ETF		EUR	174 082	3 458 454	6,88

XIX Portfolio report for securities

SPDR S&P MIDCAP 400 ETF TRST	USD	4 021	901 454	1,79
SPDR S&P REGIONAL BANKING	USD	20 000	475 075	0,95
X MSCI ACWI ESG SCRND 1C	EUR	313 990	5 207 223	10,36
X MSCI WORLD ESG 1C	EUR	305 800	5 213 735	10,37
XTRACKERS S&P 500 ESG ETF	USD	123 000	2 578 950	5,13
II/5. Accrued income and prepaid expenses (total):			2 367	0,00

Total assets:	50 263 317	100,00
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Note: the nominal value of securities issued in Hungarian forint is given in thousands of forints.

Celt: BUDAPEST, 29 April 2025.

..... György István
Éder
CEO
OTP Fund Management Ltd.

Sustainable investment: such Economic an investment in an activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective, and provided that the investee companies follow good corporate governance practices.

the (EU) 2020/852 Regulation specified classification system, which defines the **environmental sustainable economic activities** a list of. The said Regulation does not define the social sustainable economic list of activities. With the environmental objective have sustainable investments or meet the taxonomy or no.

Sustainability indicators measure the extent to which financial products are successful in promoted by environmental or social characteristics.

I. ANNEX

Periodic financial product disclosures referred to in Article 81), (2) and (2a) of Regulation (EU) 2019/2088 and in the first paragraph of Article 6 of Regulation (EU) 2020/852

Product name: OTP Omega Developed Market Equity Fund of Funds
Jogalany-azonosító: 5299002UWOCOWRHJ645

Environmental and/or social characteristics Does this financial product have a sustainable investment objective?	
<div><div><div><div><div></div><div></div></div><div>Yes</div></div></div></div>	<div><div><div><div><div></div><div></div></div><div>No</div></div></div></div>
<div><div><div><div><div></div><div></div></div><div>Sustainable development with an environmental objective</div><div>investment ratio: _____%</div></div></div><div><div><div><div></div><div></div></div><div>economic activities that are environmentally sustainable according to the EU taxonomy</div></div><div><div><div><div></div><div></div></div><div>economic activities that are not environmentally sustainable according to the EU taxonomy</div></div></div></div><div><div><div><div></div><div></div></div><div>The share of sustainable investments with a social objective: _____%</div></div></div></div>	<div><div><div><div><div></div><div></div></div><div>Promoted environmental/social (E/S) characteristics and, although it did not have a sustainable investment objective, at least 51% of investments in sustainable investments</div></div></div><div><div><div><div></div><div></div></div><div>economic activities that are environmentally sustainable according to the EU taxonomy and have an environmental objective</div></div><div><div><div><div></div><div></div></div><div>economic activities that are not considered environmentally sustainable according to the EU taxonomy and have an environmental objective</div></div><div><div><div><div></div><div></div></div><div>which have a social objective have</div></div></div></div><div><div><div><div></div><div></div></div><div>Promoted environmental/social features but not sustainable investments</div></div></div></div></div>
To what extent have the objectives promoted by the financial product environmental and/or social characteristics?	

By investing in a range of funds that promote environmental and social characteristics, the Fund promotes a range of environmental and social characteristics. These include Action against Climate Change and Affordable and Clean Energy, which are also included in the UN Sustainable Development Goals (SDGs) (SDG 13 and SDG 7). Among the Social Goals, the Fund's primary focus is on gender equality (SDG 5) and reducing inequality (SDG 10), which are included in the Sustainable Development Goals (SDGs).

among investments. This can be measured primarily by the achievement of the SDG indicators.

● **What are the results of the sustainability indicators?**

In addition to the above, the portfolio's contribution to the UN Sustainable Development Goals (SDGs) can also be measured by so-called SDG compliance indicators. These can be used to determine whether each underlying fund is aligned with one or more SDGs.

Meeting the SDG targets by hosting the underlying fund's investments as a proportion of turnover of companies (weighted value)¹²³	19.32%
SDG 1. End poverty	6.89%
SDG 2. End hunger	1.23%
SDG 3. Health and well-being	7.36%
SDG 4. Quality education	0.02%
SDG 5: Gender equality	69.25%
<i>SDG 6: Clean water and basic sanitation</i>	16.79%
<i>SDG 7: Affordable and clean energy</i>	37.40%
SDG 8: Decent work and economic growth	43.47%
<i>SDG 9: Industry, Innovation and Infrastructure</i>	14.88%
SDG 10: Reduce inequality	44.45%
SDG 11. Sustainable cities and communities	3.14%
<i>SDG 12: Responsible consumption and production</i>	33.05%
<i>SDG 13: Action against climate change</i>	41.88%
<i>SDG 14: Protect oceans and seas</i>	0.15%
<i>SDG 15: Protect terrestrial ecosystems</i>	0.00%
SDG 16: Peace, justice and strong institutions	6.65%
SDG 17: Partnership to achieve the Goals	1.77%

¹For example: in the case of products produced and services provided, strongly aligned means that at least 25% of the target company's turnover comes from products and services that contribute positively to the achievement of the SDG target under consideration, while in the case of non-aligned, the company offers products and services have a negative impact on the SDG target under consideration. The 36% rate of alignment with SDG 7 shows that 31% of the target companies in the Fund derive at least 20% of their revenues from products and services that are aligned with SDG 7 targets.

²For general operations, MSCI's methodology will determine the degree of alignment with the SDG targets based on the target companies' operating costs, externalities, internal policies and rules, with the proportion allocated to the Fund determined on the basis of a distribution on a scale from "strongly aligned" to "strongly not aligned". A 34% ratio means that at least one third of the target companies in the portfolio contribute positively to this objective on the basis of their operations.

³The following methodology was used to determine aggregate compliance:

- target companies that have positively contributed to at least one SDG target are rated as "aligned",
- target companies that have not positively to any target "misaligned" and at the end of the

process the aligned and misaligned ratio is determined.

● ... and compared to previous periods?

2023

Compliance with the SDG targets as a percentage of the turnover of the companies investing in the underlying fund (weighted value)⁴⁵⁶	22.04%
SDG 1: End poverty.	11.8%
SDG 2: End hunger.	2.2%
SDG 3: Health and well-being.	6.1%
SDG 4: Quality education.	0.1%
<i>SDG 5: Gender equality.</i>	73.7%
SDG 6: Clean water and basic sanitation.	18.1%
<i>SDG 7: Affordable and clean energy.</i>	36%
SDG 8: Decent work and economic growth.	54.3%
SDG 9: Industry, Innovation and Infrastructure.	22.9%
SDG 10: Reduce inequality.	56.2%
SDG 11: Sustainable cities and communities.	6.9%
SDG 12: Responsible consumption and production.	31.7%
<i>SDG 13: Action on climate change.</i>	44.5%
SDG 14: Protect oceans and seas.	0.3%
SDG 15: Protect terrestrial ecosystems	0.0%
SDG 16: Peace, justice and strong institutions	7.8%
SDG 17: Partnership to achieve the Goals.	2.1%

2022

Compliance with the SDG targets as a proportion of the turnover of the companies receiving the underlying fund's investments (weighted, 2022)	15.5%
SDG 1: End poverty.	7.9%
SDG 2: End hunger.	0.8%

⁴For example: in the case of products produced and services provided, strongly aligned means that at least 25% of the target company's turnover comes from products and services that contribute positively to the achievement of the SDG target under consideration, while in the case of non-aligned, the company offers products and services have a negative impact on the SDG target under consideration. The 36% rate of alignment with SDG 7 shows that 31% of the target companies in the Fund derive at least 20% of their revenues from products and services that are aligned with SDG 7 targets.

⁵For general operations, MSCI's methodology determines the degree of alignment with the SDG targets based on the target companies' operating costs, externalities, internal policies and rules, with the proportion of the Fund determined based on a distribution on a scale from "strongly aligned" to "strongly not aligned". A 34% ratio means that at least one third of the target companies in the portfolio contribute positively to this objective on the basis of their operations.

⁶The following methodology was used to determine aggregate compliance:

- target companies that have positively contributed to at least one SDG target are rated as "aligned",
- target companies that have not positively to any target "misaligned" and at the end of the

process the aligned and misaligned ratio is determined

SDG 3. Health and well-being.	4.2%
SDG 4. Quality education.	0.0%
<i>SDG 5. Gender equality.</i>	57.0%
SDG 6: Clean water and basic sanitation.	13.3%
<i>SDG 7. Affordable and clean energy.</i>	26.5%
SDG 8: Decent work and economic growth.	37.2%
SDG 9. Industry, Innovation and Infrastructure.	16.4%
SDG 10: Reduce inequality.	36.5%
SDG 11. Sustainable cities and communities.	3.3%
SDG 12. Responsible consumption and production.	21.8%
<i>SDG 13: Action on climate change.</i>	32.6%
SDG 14. Protect oceans and seas.	0.0%
SDG 15 Protect terrestrial ecosystems	0.0%
SDG 16: Peace, justice and strong institutions	4.6%
SDG 17: Partnership to achieve the Goals.	1.4%

Even with the change in the underlying investments, the Fund has not shown a radical change in its compliance with the SDG targets compared to previous years, based on the available data provided by the underlying funds.

Among the environmental targets, *SDG 7 ("Affordable and clean energy")* and *SDG 13 ("Take action on climate change")* were the most prominent each year, while among the social targets, the underlying SDG 5 ("Gender equality") was the main focus.

● ***What were the objectives of the sustainable investments that the financial product partly achieved and how did sustainable investment contribute to these objectives?***

The Fund does not currently have a sustainable investment objective, however more than 50% of its investments were investments that were considered sustainable.

Based on the data available on the underlying funds' compliance with the sustainability goals, Fund's indirect sustainable investments contributed most to SDG 7 (Affordable and clean energy) and SDG 13 (Action against climate change), but *SDG 5 (Gender equality)* and *SDG 10 (Reducing inequality)* were also predominantly social goals.

How have sustainable investments, partly implemented by a financial product, avoided significant damage to environmentally or socially sustainable investment objectives?



— — — *How have adverse impacts on sustainability factors been taken into account?
impact indicators?*

With regard to the fund of funds design, individual sustainable investments are made by the underlying funds, so the managers of these underlying funds are responsible for ensuring DNSH compliance when investing.

On the other hand, the Fund Manager itself is able to use the look-through methodology to query the DNSH test from the data provider for the underlying individual sustainable investments and thus verify that the sustainable investments are indeed avoiding significant damage.

Avoiding adverse impacts on sustainable investments is the
by the fund manager at two levels:

First level: the ESG data provider (MSCI ESG Research) filters investments based on the so-called PAI indicators measuring the adverse impacts, and in this process only those investments that meet the so-called DNSH test for avoiding significant harm, among other statutory criteria, are considered sustainable.

Second level: in addition to the above, the Fund Manager shall seek to avoid significant damage in the PAI statement applicable to the Fund Manager at the organisational level as set out in the competition notice, taking into account the additional indicators indicated therein and also applying our exclusion lists.

In addition, the Manager is able to estimate and thus take into account the avoidance of adverse impact on sustainability factors for the underlying funds as a whole, as follows:

<i>DNSH test for the underlying funds as a whole (by taxonomy)</i>	43,1%
<i>DNSH test coverage of the underlying funds as a whole (taxonomy according to)</i>	94,73%

The indicator shows that, based on weighted calculations for underlying funds as a whole, 43.1% of the market value of underlying funds invested in issuers meeting the criteria set by MSCI ESG Research for Article 2(17) of the SFDR is "not significantly harmed"⁷. Pass' in this case indicates that the company has no links to contested arms, the proportion of revenue from thermal coal is less than 1%, revenue from tobacco related activities is less than 5%, the company is not a tobacco producer and there are no red or orange ESG contradictions.

⁷According to MSCI's methodology, this means that 43.1% of indirectly invested target companies have no exposure to contested weapons, less than 1% of revenue from thermal coal, less than 5% of revenue from tobacco related activities, are not tobacco producers, and have no red or orange ESG inconsistencies

— — Have sustainable investments been aligned with the OECD multinational and the UN Guiding Principles on the Responsibility of Businesses for Human Rights?
Details:

As in the previous question, alignment in this area is specific because of the fund of funds construction. On the one hand, if the underlying fund manager has identified the investment as a sustainable investment, it must itself ensure compliance.

On the other hand, the OTP Fund Manager itself can check the alignment for the target companies receiving the underlying funds' investments. For these international guidelines, the Fund Manager can also rely on data provided by MSCI.

The OECD Guidelines for Multinational Enterprises and the UN Guidelines on the Human Rights Responsibilities of Business Enterprises are enforced in the screening of ESG providers for shares, corporate bonds, deposit-taking credit institutions and OTC derivative counterparties, where this information is available

. The EU taxonomy sets out the principle of no significant harm, which means that investments adapted to the taxonomy must not significantly undermine the objectives of the EU taxonomy and are subject to specific EU criteria.

The principle of no significant harm applies only to investments underlying a financial product that take into account EU criteria for environmentally sustainable economic activities. Investments underlying the rest of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Other sustainable investments should not significantly compromise environmental and social objectives.



How has the financial product taken into account the main adverse impacts on sustainability factors?

The *Principal Adverse Impact (PAI)* on sustainability factors is defined as the negative directional result of the underlying investment in sustainability factors, i.e. that the investments in the Fund may have a direct or indirect adverse impact on sustainability factors (such as: air purity, biodiversity, drinking water resources, human rights, working conditions, etc.).

The Fund Manager has taken into account the adverse impact of its investment decisions on sustainability factors for this Fund.

The Fund Manager shall, in accordance with the relevant legal requirements, provide information on the development of all mandatory indicators set out in the SFDR regulations and on the development of certain selected indicators to supplement the mandatory indicators in the annual PAI

in its statement. This statement shall contain aggregated data for all the Funds of the Manager (including this Fund).

In addition to monitoring and reporting on PAI indicators, adverse effects are also taken into account through the use of a so-called exclusion and restriction list, whereby the Fund Manager has set investment limits *on tobacco, alcohol, gambling, coal mining, arms manufacturing and authoritarian regimes*.

The compliance with the exclusion list is continuously monitored by the Risk Management area of the Fund Manager on the basis of data provided by the ESG Provider.

As with the exclusion lists, the Fund Manager's risk management area monitors the evolution of the value of the PAIs selected by the Fund Manager for the sustainability control of investment decision making on the basis of data provided by the ESG Provider.

In addition to, and partly overlapping with, exclusion lists, investment decision-making is based on The Fund Manager monitors the following PAIs.

- PAI 14 - Exposure to controversial weapons (anti-personnel mines, cluster bombs, chemical weapons and biological weapons)
- PAI 16 - Countries hosting an investment affected by a social violation

The detailed methodology and the indicators to be taken into account for the consideration of sustainability impacts are set out in the Fund Manager's *Policy on Sustainable Investment, Management of Sustainability Risks and Consideration of Major Sustainability Impacts*, details of which are available in the *Statement on Sustainability Impacts of Investments and the Screening and Engagement Policy* below:

<https://www.otpbank.hu/otpalapkezekelo/hu/Fenntarthatosag>

Company-level information on the development of sustainability impacts is available on the Fund Manager's website in connection with the Fund Manager's annual report:

https://www.otpbank.hu/otpalapkezekelo/hu/A_Omega



What were the main investments in the financial product?

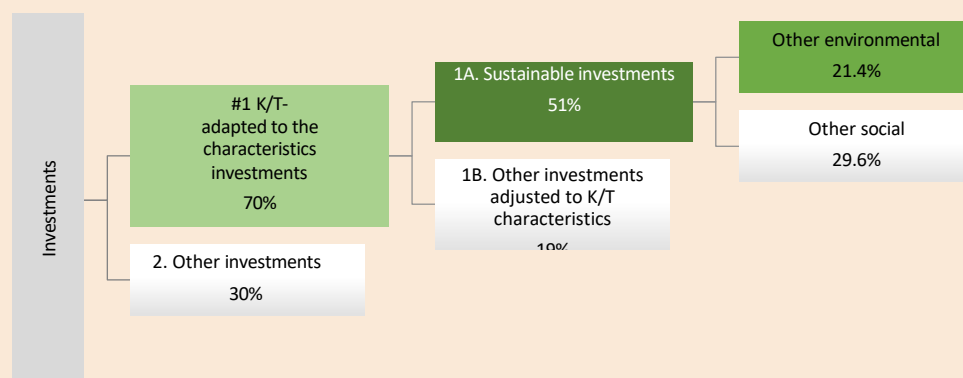
list includes those investments which, during the reference period, were Product accounted for the largest share of your investments, i.e:

Largest blacklistings	Sector	Assets % of	Country
ISHARES MSCI WORLD SRI-EUR-A	Funds	10.70%	Great Britain
AMUNDI MSCI WORLD ESG CLIMAT	Funds	10.33%	France
ISHARES MSCI WLD ESG EHNCD USD-A	Funds	9.94%	Germany
X MSCI WORLD ESG 1C	Funds	9.70%	Germany
X MSCI ACWI ESG SCRND 1C	Funds	9.65%	Germany
ISHARES GLOBAL SUST SCREENED	Funds	9.37%	Great Britain
ISHARES MSCI WORLD ESG SCRND	Funds	7.72%	Great Britain
TEMP GLB CLI CHANGE-I ACC	Funds	5.46%	Luxembourg
XTRACKERS S&P 500 ESG ETF	Funds	4.31%	USA
OTP CLIMATE CHANGE IN THE SOROCIETY	Funds	1.79%	Hungary
BNP US SMALL CAP-I	Funds	1.75%	Luxembourg
ISHARES MSCI JAPAN ESG SCRND	Funds	1.71%	Great Britain
SPDR S&P MIDCAP 400 ETF TRST	Funds	1.63%	USA
IVZ NASDAQ-100 ESG ACC	Funds	1.43%	Germany
IVZ NASDAQ-100 ESG	Funds	1.43%	Germany



What was the share of sustainability-related investments?

● What was the asset allocation⁸?



Category **#1 Investments aligned to K/T characteristics** includes investments of a financial product to achieve the environmental or social characteristics promoted by the financial product.

#2 The category **Other investments** includes the remaining investments of the financial product that are not aligned with environmental or social characteristics and are not considered sustainable investments.

The category of **investments adjusted for the #1 K/T characteristics** includes:

- **Sustainable investments** subcategory **1A** covers sustainable investments with environmental or social objectives.

- Subcategory **1B. Other investments with K/T characteristics** includes investments with environmental or social characteristics that are not considered sustainable investments.

The Fund's investments adjusted for K/T characteristics have been calculated based on information collected by MSCI and Bloomberg as third-party providers.

From
asset allocation
the investment
in each
instrument
describes the
proportion of
investments.

● In which economic sectors have investments been made?

Economic sector code	Economic sector	Total / Portfolio_weight
A	AGRICULTURE, FORESTRY, FISHERIES	0.00%
B	MINING, QUARRYING	0.88%
C	MANUFACTURING INDUSTRY	17.46%
D	ELECTRICITY, GAS, STEAM, AIR CONDITIONING	0.85%

⁸ Asset allocation is determined on a look-through basis, where possible. This means, for example, that the target companies indirectly invested in, determined on the basis of the investments of the underlying funds in the Fund, were 70% aligned with one or more sustainability objectives, calculated on the basis of the sales of the products they produce and services they provide and other aspects of their operations, as calculated by the weight of the underlying fund.

E	WATER SUPPLY; WASTEWATER COLLECTION, TREATMENT, WASTE MANAGEMENT, DECONTAMINATION	0.25%
F	BUILDING PARTY	0.35%
G	TRADE, MOTOR VEHICLE REPAIR	2.60%
H	TRANSPORT, STORAGE	0.91%
I	ACCOMMODATION AND FOOD SERVICE ACTIVITIES	0.50%
J	INFORMATION, COMMUNICATION	11.48%
K	FINANCIAL, INSURANCE ACTIVITIES	7.60%
L	REAL ESTATE	0.96%
M	PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	0.65%
N	ADMINISTRATIVE AND SERVICE SUPPORT ACTIVITIES	0.44%
P	DESCRIPTION	0.00%
Q	HUMAN HEALTH, SOCIAL CARE	0.34%
R	ARTS, ENTERTAINMENT, FREE TIME	0.05%
S	OTHER SERVICES	0.06%
Total amount		45.38%

Note: Due to the nature of the fund of funds design, it is not possible to give a complete answer at the fund level, with the look through method the data coverage in this respect is slightly over 45%.



To what are sustainable investments with an environmental objective aligned with the EU taxonomy?

The sustainable investments made by the Fund have contributed to environmental goals, but not according to the EU taxonomy.

What was the share of investment in transition and support activities?

Sustainable investments made by the Fund have contributed to environmental objectives, but not in line with the EU taxonomy.

How has the percentage of investments aligned with the EU taxonomy compared to previous reference periods?

Sustainable investments made by the Fund have contributed to environmental objectives, but not in line with the EU taxonomy.

What was the share of sustainable investments with environmental objectives that were not aligned with the EU taxonomy?

The share of sustainable investments with an environmental objective in the underlying investments was 21.4% on average.



What was the share of socially sustainable investments?

The share of socially sustainable investments in the underlying investments was 19.3% on average. The Fund Manager considered socially sustainable investments to be investments that met the following SDG targets, based on the CAPEX ratio of the target companies receiving investments from the underlying funds, adjusted by the capital allocation:

SDG 1: End poverty.	6.89%
SDG 2. End hunger.	1.23%
SDG 3. Health and well-being .	7.36%
SDG 4. Quality education.	0.02%
SDG 5. Gender equality.	69.25%
SDG 8: Decent work and economic growth.	43.47%
SDG 10: Reduce inequality.	44.45%
SDG 11. Sustainable cities and communities.	3.14%
SDG 16: Peace, justice and strong institutions	6.65%
SDG 17: Partnership to achieve the Goals.	1.77%



Which investments were included in the category "other investments", what was their purpose and were there minimum environmental or social safeguards?

In the category "2. Other investments", the Fund has included assets and derivatives that provide liquidity to the Fund on the basis of the mandatory elements of the investment strategy. By their nature, minimum environmental and social safeguards are not meaningful.



What measures have been taken to meet the environmental and/or social characteristics during the reference period?

No such action was taken during the reference period.

OTP Omega Developed Market Equity Fund of Funds

Issuer Statement :

On behalf of OTP Alapkezelő Zrt. (registered office: 1026 Budapest, Riadó utca 1-3.; company registration number: 01-10-043959, tax number: 11766199-4-41, hereinafter referred to as the Fund Manager), which is a public company that also establishes and manages closed-end investment funds and is subject to the detailed rules of the Hungarian Act No. (VIII. 15.) PM Decree (hereinafter referred to "PM Decree"), we declare the following

Pursuant to Annex 1, point 2.4 of the PM Regulation, we declare that

- the annual accounts of the Funds give a true and fair view of the assets, liabilities, financial position and profit or loss of the Funds in accordance with applicable accounting laws and regulations; and
- the Funds' Management Report gives a true and fair view of the issuer's position, development and performance, together with a description of the principal risks and uncertainties.

Done at: BUDAPEST, 29 April 2025.

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György István Éder
CEO
OTP Fund Management Ltd.