

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 AvantisRO

Decizie autorizare: 376/27.02.2008  
Cod inscriere: CSC06FDIR/400050

Situatia activelor si obligatiilor in perioada 31.12.2015 - 31.12.2016

Denumire element	31.12.2015				31.12.2016				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
<b>I Total active</b>	<b>100.31%</b>	<b>100.00%</b>	<b>18,362,955.34</b>	<b>18,362,955.34</b>	<b>100.30%</b>	<b>100.00%</b>	<b>20,941,656.44</b>	<b>20,941,656.44</b>	<b>2,578,701.11</b>
<b>1 Valori mobiliare si instrumente ale pietei monetare din care:</b>	<b>88.47%</b>	<b>88.20%</b>	<b>16,196,035.17</b>	<b>16,196,035.17</b>	<b>83.37%</b>	<b>83.13%</b>	<b>17,407,894.48</b>	<b>17,407,894.48</b>	<b>1,211,859.30</b>
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	77.31%	77.08%	14,153,315.49	14,153,315.49	72.51%	72.30%	15,140,655.17	15,140,655.17	987,339.67
1.1.1. actiuni	77.31%	77.08%	14,153,315.49	14,153,315.49	72.51%	72.30%	15,140,655.17	15,140,655.17	987,339.67
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	11.16%	11.12%	2,042,719.68	2,042,719.68	10.86%	10.83%	2,267,239.31	2,267,239.31	224,519.63
1.2.1. actiuni	11.16%	11.12%	2,042,719.68	2,042,719.68	10.86%	10.83%	2,267,239.31	2,267,239.31	224,519.63
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat terț sau negociate pe o alta piata reglementata dintr-un stat terț, care operează în mod regulat și este recunoscută și deschisă publicului, aprobată de A.S.F., din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>2 valori mobiliare nou emise</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
2.1. actiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2.2. obligatiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>3 alte valori mobiliare și instrumente ale pietei monetare menționate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
3.1. valori mobiliare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.2. instrumente ale pietei monetare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>4 Depozite bancare din care:</b>	<b>2.37%</b>	<b>2.36%</b>	<b>434,006.76</b>	<b>434,006.76</b>	<b>8.39%</b>	<b>8.37%</b>	<b>1,752,562.66</b>	<b>1,752,562.66</b>	<b>1,318,555.90</b>
4.1. depozite bancare constituite la instituti de credit din Romania	2.37%	2.36%	434,006.76	434,006.76	8.39%	8.37%	1,752,562.66	1,752,562.66	1,318,555.90
4.1.1. OTP BANK ROMANIA	0.87%	0.87%	159,005.23	159,005.23	0.73%	0.73%	152,553.77	152,553.77	-6,451.46
4.1.2. BANCA COMERCIALA ROMANA	1.50%	1.50%	275,001.53	275,001.53	7.66%	7.64%	1,600,008.89	1,600,008.89	1,325,007.36
4.2. depozite bancare constituite la instituti de credit dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.3. depozite bancare constituite la instituti de credit dintr-un stat terț	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>5 Instrumente financiare derivate tranzactionate pe o piata reglementata</b>	<b>0.01%</b>	<b>0.01%</b>	<b>1,340.00</b>	<b>1,340.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>-1,340.00</b>
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	0.01%	0.01%	1,340.00	1,340.00	0.00%	0.00%	0.00	0.00	-1,340.00
5.4.1. Contracte forward	0.01%	0.01%	1,340.00	1,340.00	0.00%	0.00%	0.00	0.00	-1,340.00
<b>6 Conturi curente si numerar</b>	<b>0.04%</b>	<b>0.04%</b>	<b>7,336.74</b>	<b>7,336.74</b>	<b>0.09%</b>	<b>0.09%</b>	<b>18,999.10</b>	<b>18,999.10</b>	<b>11,662.36</b>
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	157.04	157.04	0.01%	0.01%	2,741.37	2,741.37	2,584.33
6.2. BANCA ROMANEASCA	0.00%	0.00%	123.33	123.33	0.00%	0.00%	0.00	0.00	-123.33
6.3. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	126.70	126.70	0.00%	0.00%	912.94	912.94	786.24
6.4. OTP BANK ROMANIA	0.03%	0.03%	6,252.43	6,252.43	0.00%	0.00%	0.00	0.00	-6,252.43
6.5. Procredit Bank	0.00%	0.00%	99.18	99.18	0.00%	0.00%	0.00	0.00	-99.18
6.6. Banca Comerciala Romana - EURO	0.00%	0.00%	408.43	408.43	0.07%	0.07%	14,202.61	14,202.61	13,794.18
6.7. LIBRA BANK	0.00%	0.00%	169.63	169.63	0.01%	0.01%	1,142.18	1,142.18	972.55
<b>7 Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conform art. 82 lit.g) din O.U.G. nr. 32/2012</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
7.1. Titluri emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
7.2. Contracte de tip repo pe titluri de valoare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>8 Titluri de participare ale A.O.P.C./O.P.C.V.M.</b>	<b>9.35%</b>	<b>9.32%</b>	<b>1,712,034.67</b>	<b>1,712,034.67</b>	<b>8.38%</b>	<b>8.35%</b>	<b>1,749,548.24</b>	<b>1,749,548.24</b>	<b>37,513.57</b>
<b>9 Dividende sau alte drepturi de incasat</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.06%</b>	<b>0.06%</b>	<b>12,651.97</b>	<b>12,651.97</b>	<b>12,651.97</b>
<b>10 Alte active</b>	<b>0.07%</b>	<b>0.07%</b>	<b>12,202.00</b>	<b>12,202.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>-12,202.00</b>
10.4. sume in curs de decontare	0.07%	0.07%	12,202.00	12,202.00	0.00%	0.00%	0.00	0.00	-12,202.00
<b>II Total obligatii</b>	<b>0.31%</b>	<b>0.30%</b>	<b>55,908.80</b>	<b>55,908.80</b>	<b>0.30%</b>	<b>0.30%</b>	<b>59,594.14</b>	<b>59,594.14</b>	<b>3,685.34</b>
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.26%	0.26%	47,625.90	47,625.90	0.25%	0.25%	50,010.06	50,010.06	2,384.16
1.1. Comision de administrare	0.25%	0.25%	45,381.24	45,381.24	0.25%	0.25%	50,010.06	50,010.06	4,628.82
1.2. Comision de subscriere	0.01%	0.01%	2,244.66	2,244.66	0.00%	0.00%	0.00	0.00	-2,244.66
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.02%	0.02%	3,851.24	3,851.24	0.02%	0.02%	3,075.31	3,075.31	-775.93
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	2,248.57	2,248.57	0.01%	0.01%	1,798.71	1,798.71	-449.86
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.01%	0.01%	1,602.67	1,602.67	0.01%	0.01%	1,276.59	1,276.59	-326.08
3. Cheltuieli cu comisiunile datorate intermediarilor	0.00%	0.00%	788.05	788.05	0.01%	0.01%	2,134.04	2,134.04	1,345.99
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	1,428.52	1,428.52	0.01%	0.01%	1,574.76	1,574.76	146.24
8. Cheltuielile cu auditul financiar	0.01%	0.01%	2,182.00	2,182.00	0.01%	0.01%	2,176.04	2,176.04	-5.96
9. Alte cheltuieli aprobate	0.00%	0.00%	33.08	33.08	0.00%	0.00%	623.92	623.92	590.84
<b>III Valoarea activului net (I - II)</b>	<b>100.00%</b>	<b>99.70%</b>	<b>18,307,046.54</b>	<b>18,307,046.54</b>	<b>100.00%</b>	<b>99.70%</b>	<b>20,882,062.30</b>	<b>20,882,062.30</b>	<b>2,575,015.77</b>

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2016	La data de 31.12.2015	Diferente
<b>Valoarea activ net</b>	<b>20,882,062.30</b>	<b>18,307,046.54</b>	<b>2,575,015.77</b>
Numar unitati de fond/actiuni in circulatie	2,283,432.6423	2,154,049.3248	129,383.3175
<b>Valoarea unitara a activului net</b>	<b>9.1450</b>	<b>8.4989</b>	<b>0.6461</b>

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General  
Dan Marius POPOVICI

Intocmit  
Filon-Daniel ANGHEL-GRIGORE

## 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	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
ANTIBIOTICE S.A.	ATB	30-Dec-16	996,794	0.1000	0.5200	518,332.88	0.148	2.475
BANCA TRANSILVANIA S.A.	TLV	30-Dec-16	417,508	1.0000	2.3850	995,756.58	0.011	4.755
BRD - GROUPE SOCIETE GENERALE S.A.	BRD	30-Dec-16	130,000	1.0000	11.8800	1,544,400.00	0.019	7.375
BURSA DE VALORI BUCURESTI SA	BVB	30-Dec-16	11,678	10.0000	29.0000	338,662.00	0.152	1.617
C.N.T.E.E. TRANSELECTRICA	TEL	30-Dec-16	20,370	10.0000	29.2000	594,804.00	0.028	2.840
CONFET SA Ploiesti	COTE	30-Dec-16	12,500	3.3000	78.8000	985,000.00	0.144	4.704
ELECTRICA SA	EL	30-Dec-16	107,053	10.0000	13.1600	1,408,817.48	0.031	6.727
FONDUL PROPRIETATEA	FP	30-Dec-16	1,935,187	0.8500	0.7950	1,538,473.67	0.018	7.346
OMV PETROM S.A.	SNP	30-Dec-16	6,950,580	0.1000	0.2610	1,814,101.38	0.012	8.663
S.N.G.N. ROMGAZ S.A.	SNG	30-Dec-16	41,220	1.0000	25.0000	1,030,500.00	0.011	4.921
S.N.T.G.N. TRANSGAZ S.A.	TGN	30-Dec-16	3,350	10.0000	294.0000	984,900.00	0.028	4.703
SIF BANAT CRISANA S.A.	SIF1	30-Dec-16	520,000	0.1000	1.8480	960,960.00	0.095	4.589
SIF MOLDOVA S.A.	SIF2	30-Dec-16	888,050	0.1000	0.7800	692,679.00	0.086	3.308
SIF OLTENIA S.A.	SIF5	30-Dec-16	610,704	0.1000	1.6300	995,447.52	0.105	4.753
TERAPLAST SA	TRP	30-Dec-16	1,000,000	0.1000	0.5	500,000.00	0.177	2.388
Trancart Adjud	VNC	30-Dec-16	1,317,566	0.1000	0.1805	237,820.66	0.153	1.136
<b>TOTAL</b>						<b>15,140,655.17</b>		<b>72.299</b>

## 2. Actiuni netranzactionate in ultimele 30 de zile de tranzactionare

Emitent	Simbol actiune	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
VULCAN SA BUCURESTI	VULC	22-May-13	60,000	2.5000	0.2000	0.00	0.202	0.000
<b>TOTAL</b>						<b>0.00</b>		<b>0.000</b>

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

## 1. Actiuni tranzactionate in ultimele 30 de zile de tranzactionare - denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				EUR	EUR	lei		lei	%	%
ERSTE GROUP BANK AG	AT0000652011	30-Dec-16	12,500	-	27.8250	4.5411	Austria	1,579,451.34	0.003	7.542
KAPSCH TRAFFICOM AG	AT000KAPSCH9	30-Dec-16	1,650	-	37.3050	4.5411	Austria	279,519.46	0.013	1.335
PORR AG	AT0000609607	30-Dec-16	2,310	-	38.9200	4.5411	Austria	408,268.50	0.008	1.950
<b>TOTAL</b>								<b>2,267,239.31</b>		<b>10.826</b>

## IX. Disponibil in conturi curente si numerar

## 1. Disponibil in conturi curente si numerar in RON

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	lei	%
Banca Comerciala Romana	2,741.37	0.013
BRD - GROUPE SOCIETE GENERALE S.A.	912.94	0.004
Libra Internet Bank	1,142.18	0.005
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
<b>TOTAL</b>	<b>4,796.49</b>	<b>0.023</b>

## 2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	EUR	lei	lei	%
Banca Comerciala Romana	3,127.57	4.5411	14,202.61	0.068
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5411	0.00	0.000
<b>TOTAL</b>			<b>14,202.61</b>	<b>0.068</b>

## 3. Disponibil in conturi curente si numerar denumite in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	USD	lei	lei	%
Banca Comerciala Romana	0.00	4.3033	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.3033	0.00	0.000
<b>TOTAL</b>			<b>0.00</b>	<b>0.000</b>

## 4. Disponibil in conturi curente si numerar denumite in HUF

Denumire banca	Valoare curenta	Curs valutar BNR HUF/RON	Valoare actualizata	Pondere in activul total al OPCVM
	HUF	lei	lei	%
Banca Comerciala Romana	0.00	0.0146	0.00	0.000
<b>TOTAL</b>			<b>0.00</b>	<b>0.000</b>

## 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 OPCVM
			lei	lei	lei	%	
Banca Comerciala Romana	30-Dec-16	3-Jan-17	1,600,000.00	8.89	8.89	1,600,008.89	7.640
OTP BANK ROMANIA	30-Dec-16	3-Jan-17	152,553.35	0.42	0.42	152,553.77	0.728
<b>TOTAL</b>						<b>1,752,562.66</b>	<b>8.369</b>

## XIV. Titluri de participare la OPCVM / AOPC

## 1. Titluri de participare denuminate in lei

Denumire fond	COD ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	38.847.721247	29.1600	-	1.126.967.55	5.945	5.381
FDI OTP GLOBAL MIX	ROFDIN000275	-	14.933.843000	10.8159	-	161.522.95	2.075	0.771
FDI OTP Premium Return	ROFDIN0002A3	-	41.246.8900	11.1780	-	461.057.74	3.704	2.202
<b>TOTAL</b>						<b>1.749.548.24</b>		<b>8.354</b>

## 2. Actiuni distribuite cu contraprestatie in bani

Emitent	Simbol actiune	Data ex-dividend	Nr. actiuni	Valoare actiune	Valoare totala	Pondere in activul total al OPCVM
				lei	lei	%
Vrancart Adjud	VNC	12-Sep-16	70.094	0.1805	12.651.97	0.060
<b>Total</b>					<b>12.651.97</b>	<b>0.060</b>

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

	31-Dec-14	31-Dec-15	31-Dec-16
Activ net	15.000.641.00	18.307.046.54	20.882.062.31
VUAN	7.9999	8.4989	9.1450

OTP Asset Management Romania SAI SA

Membru Directorat,  
Dan POPOVICIIntocmit,  
Filon ANGHEL