

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 DollarBond

Decizie autorizare: A/2/09.01.2014
Cod inscriere: CSC06FDIR/400085

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 (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.11%	100.00%	5,742,946.26	23,820,018.21	100.10%	100.00%	8,558,179.06	36,828,411.97	13,008,393.76
1 Valori mobiliare si instrumente ale pietei monetare din care:	72.40%	72.32%	4,153,554.53	17,227,698.13	86.19%	86.10%	7,368,371.12	31,708,311.45	14,480,613.32
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	0.05%	0.05%	2,869.03	11,899.89	0.03%	0.03%	2,739.83	11,790.32	-109.57
1.1.3. obligatiuni, din care:	0.05%	0.05%	2,869.03	11,899.89	0.03%	0.03%	2,739.83	11,790.32	-109.57
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.05%	0.05%	2,869.03	11,899.89	0.03%	0.03%	2,739.83	11,790.32	-109.57
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	72.35%	72.27%	4,150,685.50	17,215,798.24	86.15%	86.07%	7,365,631.29	31,696,521.13	14,480,722.89
1.2.3. obligatiuni, din care:	72.35%	72.27%	4,150,685.50	17,215,798.24	86.15%	86.07%	7,365,631.29	31,696,521.13	14,480,722.89
1.2.3.1. Obligatiuni corporative cotate	26.25%	26.22%	1,505,616.83	6,244,846.94	51.13%	51.08%	4,371,490.79	18,811,836.33	12,566,989.39
1.2.3.2. Obligatiuni emise de administratia publica centrala	46.11%	46.06%	2,645,068.66	10,970,951.30	35.02%	34.99%	2,994,140.50	12,884,684.80	1,913,733.50
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat tert sau negociate pe o alta piata reglementata dintr-un stat tert, care opereaza in mod regulat si este recunoscuta si deschisa publicului, aprobata de A.S.F., din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
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
3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	0.00%	0.00%	0.00	0.00	2.35%	2.35%	200,929.34	864,659.22	864,659.22
3.1. valori mobiliare	0.00%	0.00%	0.00	0.00	2.35%	2.35%	200,929.34	864,659.22	864,659.22
3.1.2. obligatiuni neadmise la tranzactionare	0.00%	0.00%	0.00	0.00	2.35%	2.35%	200,929.34	864,659.22	864,659.22
3.2. instrumente ale pietei monetare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4 Depozite bancare din care:	19.10%	19.08%	1,095,683.51	4,544,566.48	3.55%	3.55%	303,642.57	1,306,665.06	-3,237,901.43
4.1. depozite bancare constituite la instituti de credit din Romania	19.10%	19.08%	1,095,683.51	4,544,566.48	3.55%	3.55%	303,642.57	1,306,665.06	-3,237,901.43
4.1.1. OTP BANK ROMANIA	17.87%	17.85%	1,025,346.31	4,252,828.90	2.78%	2.78%	237,955.30	1,023,993.04	-3,228,835.85
4.1.2. BANCA COMERCIALA ROMANA	0.52%	0.52%	30,003.50	124,445.52	0.77%	0.77%	65,687.27	282,672.01	158,226.50
4.1.3. BRD-GROUP SOCIETATE GENERAL	0.70%	0.70%	40,333.70	167,292.07	0.00%	0.00%	0.00	0.00	-167,292.07
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 tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	-0.13%	-0.13%	-7,717.57	-32,010.15	1.11%	1.11%	94,687.70	407,469.60	439,479.75
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.13%	-0.13%	-7,717.57	-32,010.15	1.11%	1.11%	94,687.70	407,469.60	439,479.75
5.4.1. Contracte forward	-0.17%	-0.17%	-9,725.34	-40,337.78	1.06%	1.06%	90,837.11	390,899.35	431,237.13
5.4.2. Contracte swap	0.03%	0.03%	2,007.77	8,327.63	0.05%	0.04%	3,850.59	16,570.24	8,242.62
6 Conturi curente si numerar	0.06%	0.06%	3,724.38	15,447.61	0.12%	0.12%	10,594.57	45,591.60	30,143.99
6.1. BANCA COMERCIALA ROMANA	0.02%	0.02%	1,197.23	4,965.77	0.00%	0.00%	221.33	952.46	-4,013.31
6.2. BRD-GROUP SOCIETATE GENERAL	0.00%	0.00%	161.43	669.55	0.00%	0.00%	47.86	205.94	-463.61
6.3. OTP BANK ROMANIA	0.03%	0.03%	1,523.89	6,320.63	0.01%	0.01%	433.45	1,865.25	-4,455.38
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	6.67	27.64	0.00%	0.00%	0.00	0.00	-27.64
6.5. BRD-GROUP SOCIETATE GENERAL USD	0.00%	0.00%	0.00	0.00	0.11%	0.11%	9,829.34	42,298.60	42,298.60
6.6. Banca Comerciala Romana USD	0.01%	0.01%	784.93	3,255.65	0.00%	0.00%	0.00	0.00	-3,255.65
6.7. ING BANK ROMANIA	0.00%	0.00%	50.24	208.36	0.00%	0.00%	62.59	269.35	60.99
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	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
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
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	8.68%	8.67%	497,701.41	2,064,316.14	6.78%	6.78%	579,953.77	2,495,715.04	431,398.90
9 Dividende sau alte drepturi de incasat	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
10 Alte active	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
II Total obligatii	0.11%	0.11%	6,219.61	25,797.07	0.10%	0.10%	8,729.24	37,564.55	11,767.48
1. Cheltuieli pentru plata comisionelor datorate S.A.I.	0.08%	0.08%	4,720.25	19,578.18	0.08%	0.08%	6,766.77	29,119.45	9,541.28
1.1. Comision de administrare	0.08%	0.08%	4,720.25	19,578.18	0.08%	0.08%	6,766.77	29,119.45	9,541.28
2. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	834.64	3,461.84	0.01%	0.01%	970.61	4,176.81	714.97
2.1. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	700.34	2,904.80	0.01%	0.01%	730.78	3,144.75	239.95
2.2. Cheltuieli pentru plata comisionelor datorate custodelui	0.00%	0.00%	134.30	557.04	0.00%	0.00%	239.83	1,032.06	475.02
7. Cheltuieli cu plata comisionelor/tarifelor datorate A.S.F.	0.01%	0.01%	447.48	1,856.00	0.01%	0.01%	645.23	2,776.63	920.63
8. Cheltuieli cu auditul financiar	0.00%	0.00%	212.17	880.00	0.00%	0.00%	203.94	877.60	-240
9. Alte cheltuieli aprobate	0.00%	0.00%	5.08	21.05	0.00%	0.00%	142.69	614.06	593.01
III Valoarea activului net (I - II)	100.00%	99.89%	5,736,726.65	23,794,221.14	100.00%	99.90%	8,549,449.82	36,790,847.41	12,996,628.27

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2016	La data de 31.12.2015	Diferente
Valoare activ net	8,549,449.82	5,736,726.65	2,812,723.17
Numar unitati de fond/actiuni in circulatie	787,867.6010	542,843.8041	245,023.7969
Valoarea unitara a activului net	10.8514	10.5679	0.2835

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 31.12.2016

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 scadenta 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-16	11-Jun-17	10,574.80	1.63	330.92	0.0000	11,459.4000	4.3033	2,739.83	BCR	0.000	0.032
TOTAL												2,739.83			0.032

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

2. Obligatiuni admise la tranzactionare

2.2.1 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	lei	lei	usd	%	%
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	22-Sep-16	7-Nov-16	7-Nov-17	1,038.75	0.12	6.29	0.00	1,029.3750	4.5411	4.3033	109,289.33	0.005	1.277
Croatian Bank for Reconstruction and Development	XS0305384124	-	100	17-Nov-14	14-Jun-16	14-Jun-17	1,038.50	0.07	27.40	-2.06	1,013.0550	4.5411	4.3033	109,576.86	0.005	1.280
EMERALD CAP	XS1523215116	-	200	2-Dec-16	2-Dec-16	6-Feb-17	1,000.00	0.05	1.44	0.00	-	4.5411	4.3033	211,355.63	0.000	2.470
Societe Generale	XS1490846810	-	200	24-Nov-16	6-Dec-16	6-Jun-17	1,000.00	0.05	1.24	0.00	-	4.5411	4.3033	211,314.63	0.000	2.469
TOTAL														641,536.45		7.496

2.2.2 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	%	%
AUST & NZ BANKING GRP NY	US05252BCS60	-	250	13-Dec-16	23-Dec-16	23-Mar-17	1,001.39	0.05	0.37	0.0000	1,001.2900	250,414.59	0.002	2.926
Black Sea Trade and Development Bank	XS1405888576	-	200	6-May-16	6-Nov-16	6-May-17	992.70	0.14	7.45	0.0000	1,044.3200	210,353.58	0.033	2.458
CITI GROUP INC	US172967KL43	-	100	30-Mar-16	30-Dec-16	30-Mar-17	1,000.00	0.07	0.07	0.0000	1,020.6450	102,071.11	0.000	1.193
CITI GROUP INC	US172967KW08	-	300	2-Aug-16	2-Nov-16	2-Feb-17	1,000.00	0.06	3.40	0.0000	1,013.1900	304,976.85	0.000	3.564
COCA COLA ICECEK URETIM	XS0975576165	-	200	20-Jul-15	1-Oct-16	1-Apr-17	1,060.70	0.13	11.88	0.0000	1,033.3100	209,037.00	0.042	2.443
DEUTSCHE TELEKOM INT FIN	USN27915AH55	-	150	16-Dec-16	19-Dec-16	20-Mar-17	1,000.22	0.04	0.48	0.0000	999.4250	149,985.91	0.001	1.753
FORD MOTOR CREDIT CO LLC	US345397XC25	-	200	16-Dec-16	11-Oct-16	9-Jan-17	1,002.70	0.05	4.09	0.0000	1,003.8850	201,594.23	0.003	2.356
GENERAL MOTORS FINL CO	US37045XBA37	-	100	16-Dec-16	17-Oct-16	17-Jan-17	1,024.40	0.08	6.13	0.0000	1,020.6250	102,675.00	0.001	1.200
Goldman Sachs Group Inc	US38141GVV30	-	200	17-Oct-16	25-Oct-16	25-Jan-17	1,007.31	0.05	3.58	0.0000	1,007.6200	202,239.33	0.000	2.363
Goldman Sachs Group Inc	US38145GAF72	-	95	20-Dec-16	27-Sep-16	15-Feb-17	1,004.60	0.06	5.91	0.0000	1,005.3900	96,073.76	0.000	1.123
HP INC	US428236BZ56	-	200	12-Dec-16	14-Oct-16	17-Jan-17	1,001.03	0.05	3.95	0.0000	1,000.9000	200,969.15	0.003	2.348
ING BANK NV	US44987DAK28	-	200	22-Mar-16	22-Dec-16	22-Mar-17	1,003.00	0.06	0.53	0.0000	1,012.7500	202,656.31	0.003	2.368
J.P. Morgan & Co.	US46625HRW24	-	200	21-Nov-16	24-Oct-16	24-Jan-17	1,002.50	0.06	3.99	0.0000	1,021.0550	205,008.78	0.003	2.395
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	26-Nov-14	12-Aug-16	12-Feb-17	1,064.41	0.15	21.24	0.0000	1,041.0000	212,447.22	0.003	2.482
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	30-Jul-15	12-Aug-16	12-Feb-17	1,068.75	0.15	21.24	0.0000	1,041.0000	212,447.22	0.003	2.482
MOL Group Finance SA	XS0834435702	-	100	14-May-14	26-Sep-16	26-Mar-17	1,087.00	0.17	16.49	0.0000	1,086.2500	110,274.31	0.002	1.289
MOL Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Sep-16	26-Mar-17	1,094.00	0.17	16.49	0.0000	1,086.2500	110,274.31	0.002	1.289
Morgan Stanley	US61746BEC63	-	200	21-Nov-16	24-Oct-16	24-Jan-17	1,001.96	0.06	4.31	0.0000	1,012.6200	203,386.01	0.003	2.377
Societe Generale	US83368TAE82	-	200	25-May-16	11-Oct-16	9-Jan-17	1,008.70	0.06	4.96	0.0000	1,016.9400	204,380.73	0.003	2.388
Wells Fargo & Company	US949746SJ14	-	200	12-Dec-16	31-Jan-16	31-Jan-17	1,002.00	0.06	3.59	0.0000	1,012.1100	203,139.54	0.003	2.374
Wells Fargo & Company	US949746SJ14	-	35	20-Dec-16	31-Oct-16	31-Jan-17	1,009.08	0.06	3.59	0.0000	1,012.1100	35,549.42	0.000	0.415
TOTAL												3,729,954.34		43.584

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2016

2.3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite in USD

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(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-Aug-16	7-Feb-17	2,360.00	0.38	54.00	0.00	2,282.8000	2,336.80	0.000	0.027
Romania	US77586TAA43	-	50	21-Aug-15	7-Aug-16	7-Feb-17	2,377.50	0.38	54.00	0.00	2,282.8000	116,840.00	0.001	1.365
Romania	US77586TAD81	-	1	14-May-14	22-Jul-16	22-Jan-17	2,128.00	0.27	43.06	0.00	2,121.0500	2,164.11	0.000	0.025
Republic of Croatia USD	XS0464257152	-	100	6-Feb-15	5-Nov-16	5-May-17	1,112.50	0.19	10.50	0.00	1,088.2300	109,873.00	0.001	1.284
Republic of Croatia USD	XS0776179656	-	200	17-Nov-15	27-Oct-16	27-Apr-17	1,045.00	0.17	11.11	0.00	1,015.8350	205,389.22	0.002	2.400
Republic of Croatia USD	XS0776179656	-	300	3-Mar-16	27-Oct-16	27-Apr-17	1,041.50	0.17	11.11	0.00	1,015.8350	308,083.83	0.002	3.600
Republic of Croatia USD	XS0776179656	-	200	3-Oct-16	27-Oct-16	27-Apr-17	1,024.97	0.17	11.11	0.00	1,015.8350	205,389.22	0.002	2.400
Republic of Hungary	US445545AG19	-	50	27-May-15	19-Aug-16	19-Feb-17	2,097.50	0.23	30.25	0.00	2,049.9200	104,008.50	0.001	1.215
Republic of Hungary	US445545AG19	-	50	31-Jul-15	19-Aug-16	19-Feb-17	2,089.00	0.23	30.25	0.00	2,049.9200	104,008.50	0.001	1.215
Republic of Hungary	US445545AG19	-	50	21-Aug-15	19-Aug-16	19-Feb-17	2,092.70	0.23	30.25	0.00	2,049.9200	104,008.50	0.001	1.215
Republic of Hungary	US445545AG19	-	90	6-Oct-15	19-Aug-16	19-Feb-17	2,084.00	0.23	30.25	0.00	2,049.9200	187,215.30	0.001	2.188
Republic of Hungary	US445545AG19	-	90	15-Oct-15	19-Aug-16	19-Feb-17	2,087.46	0.23	30.25	0.00	2,049.9200	187,215.30	0.001	2.188
Republic of Hungary	US445545AG19	-	50	25-Jul-16	19-Aug-16	19-Feb-17	2,068.38	0.23	30.25	0.00	2,049.9200	104,008.50	0.001	1.215
Republic of Hungary	US445545AK21	-	50	28-Nov-14	25-Sep-16	25-Mar-17	2,068.00	0.22	21.33	0.00	2,073.9500	104,764.17	0.001	1.224
Republic of Hungary	US445545AK21	-	50	26-Aug-15	25-Sep-16	25-Mar-17	2,089.76	0.22	21.33	0.00	2,073.9500	104,764.17	0.001	1.224
REPUBLIC OF SERBIA	XS0856951263	-	200	30-Jul-15	21-Nov-16	21-May-17	1,038.75	0.15	5.83	0.00	1,026.1950	206,405.67	0.004	2.412
REPUBLIC OF SERBIA	XS0856951263	-	200	3-Oct-16	21-Nov-16	21-May-17	1,036.00	0.15	5.83	0.00	1,026.1950	206,405.67	0.004	2.412
REPUBLIC OF SERBIA	XS0995679619	-	100	19-Oct-15	3-Dec-16	3-Jun-17	1,059.80	0.16	4.57	0.00	1,048.1000	105,266.94	0.002	1.230
Republic of Slovenia	XS0927637495	-	200	5-Mar-15	10-Nov-16	10-May-17	1,077.50	0.13	6.73	0.00	1,037.6950	208,884.83	0.003	2.441
Republic of Slovenia	XS0982708926	-	100	20-Oct-15	18-Aug-16	18-Feb-17	1,066.15	0.11	15.24	0.00	1,039.9350	105,517.46	0.001	1.233
TOTAL												2,782,549.69		32.513

2.4. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(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
							usd	usd	usd	usd	usd	lei	lei	usd	%	%
Republic of Croatia EUR	XS0645940288	-	180	4-Nov-15	9-Jul-16	9-Jul-17	1,098.00	0.16	28.17	0.0000	1,085.7800	4.5411	4.3033	211,590.80	0.001	2.472
TOTAL														211,590.80		2.472

VIII. Alte instrumente ale pietei monetare mentionate la art. 83 alin (1) lit.a) din O.U.G. nr.32/2012

2. Obligatiuni corporative neadmise la tranzactionare

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Pret piata	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al OPCVM
						usd	usd	usd	usd	usd	usd	%	%
ING BANK NV	USN45780CW66	200	16-Aug-16	15-Nov-16	15-Feb-17	1,000.00	0.05	2.28	0.00	1,002.37	200,929.34	0.000	2.348
TOTAL											200,929.34		2.348

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	952.46	4.3033	221.33	0.003
BRD - GROUPE SOCIETE GENERALE S.A.	205.94	4.3033	47.86	0.001
Citi Bank	0.00	4.3033	0.00	0.000
ING BANK Romania	269.35	4.3033	62.59	0.001
OTP BANK ROMANIA	1,848.72	4.3033	429.61	0.005
TOTAL			761.39	0.009

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2016

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR	Curs valutar	Valoare actualizata	Pondere in
		EUR/RON	BNR USD/RON		activul total al
	eur	lei	lei	usd	%
Banca Comerciala Romana	0.00	4.5411	4.3033	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5411	4.3033	0.00	0.000
Citi Bank	0.00	4.5411	4.3033	0.00	0.000
ING BANK Romania	0.00	4.5411	4.3033	0.00	0.000
OTP BANK ROMANIA	3.64	4.5411	4.3033	3.84	0.000
TOTAL				3.84	0.000

2. 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 - GROUPE SOCIETE GENERALE S.A.	9,829.34	0.115
Citi Bank	0.00	0.000
ING BANK Romania	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	9,829.34	0.115

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda	Valoare	Pondere in
			usd	usd	cumulata	toatala	activul total al
			usd	usd	usd	usd	%
Banca Comerciala Romana	30-Dec-16	31-Dec-16	22,291.70	0.40	0.40	22,292.10	0.260
OTP BANK ROMANIA	30-Dec-16	3-Jan-17	187,851.31	0.36	0.36	187,851.67	2.195
OTP BANK ROMANIA	3-Oct-16	3-Jan-17	50,000.00	1.16	103.63	50,103.63	0.585
TOTAL						260,247.40	3.041

X. Depozite bancare

3. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda	Curs valutar	Curs valutar	Valoare toatala	Pondere in activul
			eur	eur	cumulata	BNR EUR/RON	BNR USD/RON	usd	total al OPCVM
			eur	eur	eur	lei	lei	usd	%
Banca Comerciala Romana	30-Dec-16	31-Dec-16	41,122.73	0.00	0.00	4.5411	4.3033	43,395.17	0.507
TOTAL								43,395.17	0.507

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	Curs valutar	Curs forward	Profit / pierdere	Valoare totala	Pondere in
						BNR EUR/RON	BNR USD/RON				activul total al
	EUR				USD	lei	lei	USD	USD	USD	%
BRD - GROUPE SOCIETE GENERALE S.A.	105,000.00	V	8-Dec-16	12-Jan-17	1.0807	4.5411	4.3033	1.0557	0.0250	2,626.87	0.031
BRD - GROUPE SOCIETE GENERALE S.A.	245,000.00	V	24-Mar-16	30-Mar-17	1.1321	4.5411	4.3033	1.0587	0.0734	17,973.97	0.210
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	24-Mar-16	30-Mar-17	1.1321	4.5411	4.3033	1.0587	0.0734	7,336.32	0.086
BRD - GROUPE SOCIETE GENERALE S.A.	240,000.00	V	24-Mar-16	30-Mar-17	1.1321	4.5411	4.3033	1.0587	0.0734	17,607.16	0.206
BRD - GROUPE SOCIETE GENERALE S.A.	201,000.00	V	6-Jun-16	6-Jun-17	1.1506	4.5411	4.3033	1.0621	0.0885	17,779.97	0.208
Citi Bank	240,000.00	V	29-Sep-16	31-Mar-17	1.1306	4.5411	4.3033	1.0588	0.0718	17,236.30	0.201
ING BANK Romania	200,000.00	V	20-Jul-16	19-Jan-17	1.1073	4.5411	4.3033	1.0559	0.0514	10,276.53	0.120
TOTAL										90,837.11	1.061

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2016

2. Contracte swap

evaluare in functie de determinarea valorii prezente a platilor din cadrul contractului

Contraparte	Capital inițial (Notional)	Data achizitiei	Data scadentei	Valoare actualizata a plăților efectuate câtre Fond	Valoare actualizata a plăților efectuate de Fond	Valoare totala	Pondere in activul total al OPCVM
	USD			USD	USD	USD	%
ING BANK	1,000,000.00	29-Oct-15	2-Nov-17	12,503.03	8,652.43	3,850.59	0.045
TOTAL						3,850.59	0.045

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denumite 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
				eur	eur	lei	lei	usd	%	%
FDI BRD EURO FOND	ROFDIN0001D9	-	365.2215	135.1519	-	4.5411	4.3033	52,088.03	0.019	0.609
FDI OTP EURO BOND	ROFDIN0001J6	-	33,324.7529	12.6478	-	4.5411	4.3033	444,776.03	0.994	5.197
TOTAL								496,864.06		5.806

2. Titluri de participare denumite in USD

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
				usd	usd	lei	lei	usd	%	%
FDI BRD USD FOND	ROFDIN000267	-	806.3995	103.0379	-	4.5411	4.3033	83,089.71	0.437	0.971
TOTAL								83,089.71		0.971

Evolutia activului net si a VUAN în ultimii 3 ani

	31-Dec-14	31-Dec-15	31-Dec-16
Activ net	4,278,946.73	5,736,726.65	8,549,449.83
VUAN	10.3214	10.5679	10.8514

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL