

SAI: OTP Asset Management Romania
SAI SA

Decizie autorizare: PJR05SAIR400023 Cod inregistrare: 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 EuroBond

Decizie autorizare: 1083/20.08.2010
Cod inregistrare: CSC06FDIR/400069

Situatia activelor si obligatiilor in perioada 31.12.2016 - 30.06.2017

Denumire element	31.12.2016				30.06.2017				Diferente (lei)
	% din activul net	% din activul total	Valuta (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.11%	100.00%	42,414,955.26	192,610,553.32	100.19%	100.00%	43,138,405.03	196,447,982.68	3,837,429.36
1 Valori mobiliare si instrumente ale pietei monetare din care:	62.89%	62.82%	26,644,884.31	120,997,084.16	64.86%	64.74%	27,928,455.69	127,183,394.39	6,186,310.23
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	62.89%	62.82%	26,644,884.31	120,997,084.16	64.86%	64.74%	27,928,455.69	127,183,394.39	6,186,310.23
1.2.3. obligatiuni, din care:	62.89%	62.82%	26,644,884.31	120,997,084.16	64.86%	64.74%	27,928,455.69	127,183,394.39	6,186,310.23
1.2.3.1 Obligatiuni corporative cotate	37.15%	37.11%	15,739,507.56	71,474,677.77	37.95%	37.88%	16,340,298.92	74,412,087.24	2,937,409.47
1.2.3.2 Obligatiuni emise de administratia publica centrala	25.74%	25.71%	10,905,376.76	49,522,406.40	26.91%	26.86%	11,588,156.78	52,771,307.15	3,248,900.75
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, 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
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:	5.48%	5.47%	2,320,763.86	10,538,820.75	4.90%	4.90%	2,111,764.01	9,616,762.14	-922,058.61
3.1. valori mobiliare	5.48%	5.47%	2,320,763.86	10,538,820.75	4.90%	4.90%	2,111,764.01	9,616,762.14	-922,058.61
3.1.2. obligatiuni neadmise la tranzactionare	5.48%	5.47%	2,320,763.86	10,538,820.75	4.90%	4.90%	2,111,764.01	9,616,762.14	-922,058.61
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:	24.85%	24.82%	10,527,009.42	47,804,202.48	33.21%	33.14%	14,297,120.17	65,107,655.54	17,303,453.06
4.1. depozite bancare constituite la instituti de credit din Romania	24.85%	24.82%	10,527,009.42	47,804,202.48	33.21%	33.14%	14,297,120.17	65,107,655.54	17,303,453.06
4.1.1. OTP BANK ROMANIA	1.65%	1.65%	699,921.14	3,178,411.91	1.66%	1.65%	713,522.29	3,249,309.16	70,897.25
4.1.2. Credit Europe Bank SA	4.80%	4.79%	2,033,330.49	9,233,557.10	10.22%	10.20%	4,399,516.22	20,034,956.93	10,801,399.83
4.1.3. BANCA COMERCIALA ROMANA	0.75%	0.75%	317,320.22	1,440,982.83	0.00%	0.00%	0.00	0.00	-1,440,982.83
4.1.4. Banca Transilvania	2.97%	2.97%	1,258,619.79	5,715,518.34	0.00%	0.00%	0.00	0.00	-5,715,518.34
4.1.5. Libra Bank	8.43%	8.42%	3,570,729.92	16,215,041.65	13.41%	13.38%	5,772,870.76	26,289,076.15	10,074,034.50
4.1.6. PATRIA BANK	6.25%	6.24%	2,647,087.85	12,020,690.65	7.92%	7.91%	3,411,210.90	15,534,313.30	3,513,622.65
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	-0.02%	-0.02%	-9,580.49	-43,505.94	0.00%	0.00%	1,697.57	7,730.55	51,236.49
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.02%	-0.02%	-9,580.49	-43,505.94	0.00%	0.00%	1,697.57	7,730.55	51,236.49
5.4.1. Contracte forward	-0.02%	-0.02%	-9,580.49	-43,505.94	0.00%	0.00%	1,697.57	7,730.55	51,236.49
6 Conturi curente si numerar	0.19%	0.19%	42,515.19	193,065.73	2.16%	2.15%	928,904.74	4,230,139.28	4,037,073.54
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	881.70	4,003.89	0.44%	0.44%	189,705.15	863,898.28	859,894.39
6.2. BRD-GROUP SOCIETE GENERAL	0.05%	0.05%	22,726.25	103,202.18	0.04%	0.04%	15,859.59	72,222.99	-30,979.19
6.3. OTP BANK ROMANIA	0.00%	0.00%	812.27	3,688.62	0.00%	0.00%	1,534.93	6,989.94	3,301.32
6.4. CITI BANK	0.00%	0.00%	219.99	999.00	0.00%	0.00%	219.37	999.00	0.00
6.5. LIBRA BANK	0.00%	0.00%	34.69	157.53	0.00%	0.00%	146.14	665.51	507.98
6.6. CITI BANK EUR	0.01%	0.01%	6,032.12	27,392.46	1.42%	1.42%	613,186.14	2,792,388.36	2,764,995.90
6.7. ING BANK ROMANIA	0.00%	0.00%	15.27	69.32	0.00%	0.00%	65.25	297.15	227.83
6.8. CITI BANK USD	0.01%	0.01%	6,317.26	28,687.30	0.20%	0.20%	87,650.15	399,150.00	370,462.70
6.9. PATRIA BANK EUR	0.00%	0.00%	59.56	270.47	0.00%	0.00%	38.59	175.74	-94.73
6.10. ING EUR	0.01%	0.01%	4,983.47	22,630.44	0.05%	0.05%	19,848.05	90,386.03	67,755.60
6.11. BANCA TRANSILVANIA EUR	0.00%	0.00%	381.25	1,731.29	0.00%	0.00%	88.56	403.29	-1,328.00
6.12. Credit Europe Bank EUR	0.00%	0.00%	51.36	233.23	0.00%	0.00%	562.81	2,562.98	2,329.75
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	-11.75%	-11.73%	-5,058,384.41	-23,035,376.77	-23,035,376.77
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	-11.75%	-11.73%	-5,058,384.41	-23,035,376.77	-23,035,376.77
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	6.82%	6.81%	2,889,370.38	13,120,919.85	6.80%	6.79%	2,928,854.68	13,337,711.34	216,791.49
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%	-7.42	-33.70	0.00%	0.00%	-7.42	-33.79	-0.08
10.5. sume in curs de rezolvare	0.00%	0.00%	-7.42	-33.70	0.00%	0.00%	-7.42	-33.79	-0.08
II Total obligatii	0.11%	0.11%	46,623.55	211,722.18	0.19%	0.19%	81,314.17	370,296.62	158,574.44
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.09%	0.09%	38,008.49	172,600.34	0.07%	0.07%	32,147.63	146,397.08	-26,203.27
1.1. Comision de administrare	0.09%	0.09%	38,008.49	172,600.34	0.07%	0.07%	32,147.63	146,397.08	-26,203.27
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	4,238.51	19,247.52	0.01%	0.01%	5,222.30	23,781.81	4,534.30
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	3,617.64	16,428.07	0.01%	0.01%	4,459.95	20,310.18	3,882.11
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.00%	0.00%	620.87	2,819.45	0.00%	0.00%	762.34	3,471.63	652.18
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	3,199.65	14,529.92	0.01%	0.01%	3,358.30	15,293.36	763.44
8. Cheltuieli cu auditul financiar	0.00%	0.00%	994.61	4,516.63	0.00%	0.00%	493.18	2,245.89	-2,270.74
9. Alte cheltuieli aprobate	0.00%	0.00%	182.29	827.77	0.00%	0.00%	82.54	375.90	-451.88
10. Rascumpanari de platit	0.00%	0.00%	0.00	0.00	0.09%	0.09%	40,010.23	182,202.59	182,202.59
III Valoarea activului net (I - II)	100.00%	99.89%	42,368,331.71	192,398,831.14	100.00%	99.81%	43,057,090.86	196,077,686.06	3,678,854.92

Situatia valorii unitare a activului net

Denumire element	La data de 30.06.2017	La data de 31.12.2016	Diferente
Valoarea activ net	43,057,090.86	42,368,331.71	688,759.15
Numar unitati de fond/actiuni in circulatie	3,384,120.9851	3,349,926.9770	34,194.0081
Valoarea unitara a activului net	12.7233	12.6475	0.0758

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 30.06.2017

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

2.2. Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data sadentiei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret Piata	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	eur	eur	eur
JP MORGAN STRUCTURED PRO	XS0857176423	-	32	7/11/2013	5/7/2017	8/7/2017	52.642,81	5,72	314,80	-1.660,05	-	1.917.586,07	0,082	4,445
EP ENERGY AS	XS0783933350	-	200	11/26/2014	5/1/2017	11/1/2017	1.148,75	0,16	9,79	-	1.125,48	227.053,33	0,010	0,526
TURKIYE YAKIFLAR BANKASI	XS1077823225	-	100	5/3/2016	6/17/2017	6/17/2018	1.023,50	0,10	1,34	-	1.025,43	102.677,25	0,005	0,238
TURKIYE GARANTI BANKASI	XS1084838496	-	200	7/8/2014	7/8/2016	7/8/2017	994,36	0,09	33,10	-	1.036,77	213.974,55	0,010	0,496
TURKIYE GARANTI BANKASI	XS1084838496	-	100	3/24/2017	7/8/2016	7/8/2017	1.031,00	0,09	33,10	-	1.036,77	106.987,27	0,005	0,248
TURKIYE GARANTI BANKASI	XS1084838496	-	50	4/5/2017	7/8/2016	7/8/2017	1.031,00	0,09	33,10	-	1.036,77	53.493,64	0,003	0,124
NOVA LIJUBLJANSKA BANKA D	XS1081728195	-	250	7/3/2014	7/3/2016	7/3/2017	996,46	0,08	28,59	-14,25	1.014,38	257.180,20	0,013	0,596
ORLEN CAPITAL AB	XS1082660744	-	100	6/30/2014	6/30/2017	6/30/2018	991,35	0,07	0,07	-	1.069,20	106.926,85	0,005	0,248
ORLEN CAPITAL AB	XS1082660744	-	100	3/31/2016	6/30/2017	6/30/2018	1.012,40	0,07	0,07	-	1.069,20	106.926,85	0,009	0,248
ORLEN CAPITAL AB	XS1082660744	-	100	4/29/2016	6/30/2017	6/30/2018	1.018,50	0,07	0,07	-	1.069,20	106.926,85	0,002	0,248
ORLEN CAPITAL AB	XS1082660744	-	200	5/6/2016	6/30/2017	6/30/2018	1.021,10	0,07	0,07	-	1.069,20	213.853,70	0,003	0,496
ORLEN CAPITAL AB	XS1082660744	-	100	5/6/2016	6/30/2017	6/30/2018	1.020,00	0,07	0,07	-	1.069,20	106.926,85	0,029	0,248
ORLEN CAPITAL AB	XS1082660744	-	300	5/19/2016	6/30/2017	6/30/2018	1.020,33	0,07	0,07	-	1.069,20	320.780,55	0,060	0,744
ORLEN CAPITAL AB	XS1082660744	-	200	6/13/2016	6/30/2017	6/30/2018	1.021,94	0,07	0,07	-	1.069,20	213.853,70	0,040	0,496
ORLEN CAPITAL AB	XS1082660744	-	100	8/8/2016	6/30/2017	6/30/2018	1.049,40	0,07	0,07	-	1.069,20	106.926,85	0,020	0,248
ORLEN CAPITAL AB	XS1082660744	-	100	8/8/2016	6/30/2017	6/30/2018	1.048,50	0,07	0,07	-	1.069,20	106.926,85	0,020	0,248
ORLEN CAPITAL AB	XS1082660744	-	200	9/27/2016	6/30/2017	6/30/2018	1.062,50	0,07	0,07	-	1.069,20	213.853,70	0,040	0,496
ORLEN CAPITAL AB	XS1082660744	-	200	10/3/2016	6/30/2017	6/30/2018	1.061,25	0,07	0,07	-	1.069,20	213.853,70	0,040	0,496
ORLEN CAPITAL AB	XS1082660744	-	250	11/2/2016	6/30/2017	6/30/2018	1.058,00	0,07	0,07	-	1.069,20	267.317,12	0,050	0,620
ORLEN CAPITAL AB	XS1082660744	-	166	1/19/2017	6/30/2017	6/30/2018	1.053,00	0,07	0,07	-	1.069,20	177.498,57	0,033	0,411
ORLEN CAPITAL AB	XS1082660744	-	400	3/14/2017	6/30/2017	6/30/2018	1.053,00	0,07	0,07	-	1.069,20	427.707,40	0,080	0,991
ORLEN CAPITAL AB	XS1082660744	-	300	3/31/2017	6/30/2017	6/30/2018	1.057,80	0,07	0,07	-	1.069,20	320.780,55	0,060	0,744
ENERGA FINANCE AB	XS0906117980	-	100	9/29/2015	3/19/2017	3/19/2018	1.073,75	0,09	9,26	-	1.077,32	108.657,53	0,023	0,252
SPP INFRASTRUCTURE	XS0953958641	-	100	10/8/2015	7/18/2016	7/18/2017	1.060,55	0,10	35,75	-	1.103,92	113.966,84	0,023	0,264
SPP DISTRIBUCIA AS	XS1077088984	-	100	10/29/2015	6/23/2017	6/23/2018	1.057,00	0,07	0,58	-	1.076,08	107.665,53	0,031	0,250
NEPI	XS1325078308	-	250	11/30/2015	2/26/2017	2/26/2018	995,97	0,10	12,84	-	1.086,94	274.944,37	0,039	0,637
NEPI	XS1325078308	-	100	2/1/2016	2/26/2017	2/26/2018	993,00	0,10	12,84	-	1.086,94	109.977,75	0,008	0,255
NEPI	XS1325078308	-	300	3/18/2016	2/26/2017	2/26/2018	1.000,00	0,10	12,84	-	1.086,94	329.933,24	0,060	0,765
NEPI	XS1325078308	-	100	5/18/2016	2/26/2017	2/26/2018	1.031,25	0,10	12,84	-	1.086,94	109.977,75	0,013	0,255
NEPI	XS1325078308	-	200	7/13/2016	2/26/2017	2/26/2018	1.046,50	0,10	12,84	-	1.086,94	219.955,49	0,027	0,510
NEPI	XS1325078308	-	100	10/5/2016	2/26/2017	2/26/2018	1.060,00	0,10	12,84	-	1.086,94	109.977,75	0,025	0,255
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	185	3/30/2016	12/8/2016	12/8/2017	1.017,50	0,07	13,34	-	1.071,09	200.619,37	0,047	0,465
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	3/30/2016	12/8/2016	12/8/2017	1.015,00	0,07	13,34	-	1.071,09	108.442,90	0,025	0,251
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	4/15/2016	12/8/2016	12/8/2017	1.025,00	0,07	13,34	-	1.071,09	108.442,90	0,025	0,251
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	5/19/2016	12/8/2016	12/8/2017	1.032,00	0,07	13,34	-	1.071,09	108.442,90	0,025	0,251
EP ENERGY AS	XS0808636244	-	100	5/3/2016	5/1/2017	11/30/2017	1.039,50	0,10	7,29	-	1.034,44	104.173,17	0,025	0,241
PZU FINANCE AB	XS1082661551	-	100	5/3/2016	7/3/2016	7/3/2017	1.006,05	0,04	13,67	-	1.023,09	103.676,47	0,005	0,240
MFINANCE FRANCE SA	XS1050665386	-	100	5/16/2016	4/1/2017	4/1/2018	1.017,00	0,07	5,92	-	1.039,45	104.536,62	0,005	0,242
CROATIAN BANK RECON & DEV	XS0961637542	-	150	5/19/2016	5/8/2017	5/8/2018	1.116,25	0,16	8,88	-16,95	1.123,98	167.385,60	0,007	0,388
LEASEPLAN CORPORATION NV	XS1418631930	-	1	5/24/2016	5/24/2017	5/24/2018	99.603,00	2,74	104,11	-	101.382,00	101.486,11	0,000	0,235
CESKE DRAHY	XS1415366730	-	100	5/25/2016	5/25/2017	5/25/2018	990,24	0,05	1,90	-	1.042,47	104.436,57	0,005	0,242
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	9/9/2016	11/7/2016	11/7/2017	1.040,00	0,12	27,48	-	1.043,42	107.089,45	0,005	0,248
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	9/15/2016	11/7/2016	11/7/2017	1.038,75	0,12	27,48	-	1.043,42	214.178,89	0,010	0,496
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	12/29/2016	11/7/2016	11/7/2017	1.026,80	0,12	27,48	-	1.043,42	214.178,89	0,010	0,496
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	9/9/2016	8/2/2016	8/2/2017	1.059,50	0,13	44,48	-	1.082,39	112.686,60	0,005	0,261
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	9/22/2016	8/2/2016	8/2/2017	1.058,75	0,13	44,48	-	1.082,39	112.686,60	0,005	0,261
MFINANCE FRANCE SA	XS1496343986	-	150	9/26/2016	9/26/2016	9/26/2017	1.000,00	0,04	10,65	-	1.025,53	155.426,67	0,008	0,360
SOCIETE GENERALE	XS1490846810	-	1,700	11/24/2016	6/6/2017	12/6/2017	1.000,00	0,05	1,22	-	1.000,00	1.702.071,88	0,155	3,946
Goldman Sacs group INC	XS1173867323	-	250	11/28/2016	4/26/2017	7/26/2017	1.018,70	0,02	1,23	-	1.022,88	256.027,54	0,016	0,594
Morgan stanley	XS1511787407	-	500	11/28/2016	4/27/2017	7/27/2017	1.001,20	0,01	0,67	-	1.007,48	504.072,43	0,031	1,169
Goldman Sacs group INC	XS1458408306	-	500	11/28/2016	4/27/2017	7/27/2017	1.017,80	0,02	1,21	-	1.021,23	511.218,26	0,059	1,185
Emerald Capital Limited	XS1523215116	-	1,700	12/2/2016	5/5/2017	8/5/2017	1.000,00	0,05	2,80	-	-	1.704.766,94	0,100	3,952
MFINANCE FRANCE SA	XS1143974159	-	100	1/23/2017	11/26/2016	11/26/2017	1.033,00	0,05	11,89	-	1.055,56	106.744,54	0,008	0,247
CABLE COMM SYST NV	XS1405770576	-	100	1/23/2017	4/15/2017	10/15/2017	1.072,70	0,14	10,56	-	1.054,38	106.493,56	0,000	0,247
CABLE COMM SYST NV	XS1405770576	-	200	5/23/2017	4/15/2017	10/15/2017	1.095,00	0,14	10,56	-	1.054,38	212.987,11	0,000	0,494
PORR AG	AT0000A19Y28	-	60	2/1/2017	10/28/2016	10/28/2017	537,50	0,05	13,06	-	531,36	32.665,09	0,000	0,076
TELEFONAK TIEBOLAGET	XS1571293171	-	100	3/1/2017	3/1/2017	2/1/2018	996,13	0,02	2,92	-	992,96	99.588,47	0,000	0,231
OTP Bank NYRT	XS0274147296	-	100	3/22/2017	5/7/2017	8/7/2017	955,00	0,07	4,08	-	959,63	96.371,07	0,000	0,223
Mol Hungarian Oil	XS1401114811	-	200	4/5/2017	4/28/2017	4/27/2018	955,00	0,07	4,60	-	1.062,54	213.427,55	0,000	0,495
Globalworth REAL ESTATE	XS1577957837	-	191	6/19/2017	6/19/2017	6/20/2018	994,27	0,08	0,95	0,04	-	190.093,29	0,035	0,441
Globalworth REAL ESTATE	XS1577957837	-	109	6/19/2017	6/19/2017	6/20/2018	1.008,75	0,08	0,95	-0,06	-	110.050,51	0,020	0,255
Globalworth REAL ESTATE	XS1577957837	-	150	6/27/2017	6/19/2017	6/20/2018	1.008,50	0,08	0,95	-0,02	-	151.413,98	0,027	0,351
Total												15.500.950,57		35,933

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2.4. Obligatiuni admise la tranzactionare corporative denumite in RON

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret Piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisuni	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	eur	%	%
UniCredit Bank AG Munich	XS1233785630	-	5	5/15/2015	3/26/2017	9/26/2017	550.000,00	61.88	5.878.13	0.00	-	4.5539	610.331.94	0.000	1.415
Internationa Personal Finance PLC	XS1325222948	-	1	12/2/2015	12/2/2016	12/2/2017	500.000,00	95.89	20.232.88	0.00	-	4.5539	114.238.98	0.073	0.265
Internationa Personal Finance PLC	XS1527191081	-	1	12/6/2016	12/6/2016	12/6/2017	500.000,00	109.59	22.684.93	0.00	-	4.5539	114.777.43	0.073	0.266
Total													839.348.35		1.946

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data sadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret Piata	Valoare totala	Pondere in total obligatiuni al unei emisuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	eur	eur	%
CROATIA	XS1028953989	-	300	5/19/2017	5/30/2017	5/30/2018	1.095,00	0,05	3,40	-	1.106,83	333.066,68	0,003	0,772
ROMANIA	XS0852474336	-	100	12/31/2014	11/7/2016	11/7/2017	1.156,20	0,05	31,52	-	1.113,07	114.458,55	0,001	0,265
ROMANIA	XS0972758741	-	100	1/12/2015	9/18/2016	9/18/2017	1.161,20	0,13	36,24	-	1.143,07	117.930,47	0,001	0,273
ROMANIA	XS0972758741	-	200	1/15/2015	9/18/2016	9/18/2017	1.162,00	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	5/11/2015	9/18/2016	9/18/2017	1.148,75	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	5/11/2015	9/18/2016	9/18/2017	1.154,00	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	8/17/2015	9/18/2016	9/18/2017	1.158,00	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	8/17/2015	9/18/2016	9/18/2017	1.157,25	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	8/19/2015	9/18/2016	9/18/2017	1.159,50	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	9/28/2015	9/18/2016	9/18/2017	1.154,00	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	200	11/12/2015	9/18/2016	9/18/2017	1.161,30	0,13	36,24	-	1.143,07	235.860,95	0,002	0,547
ROMANIA	XS0972758741	-	300	1/19/2016	9/18/2016	9/18/2017	1.170,00	0,13	36,24	-	1.143,07	353.791,42	0,003	0,820
ROMANIA	XS0972758741	-	100	11/25/2016	9/18/2016	9/18/2017	1.158,70	0,13	36,24	-	1.143,07	117.930,47	0,001	0,273
Bulgaria	XS1208855616	-	100	8/25/2015	3/26/2017	3/26/2018	990,00	0,06	5,32	-	1.074,31	107.962,01	0,001	0,250
ROMANIA	XS1313004928	-	50	7/18/2016	10/29/2016	10/29/2017	1.081,50	0,09	26,01	-	1.048,59	53.730,01	0,000	0,125
ROMANIA	XS1313004928	-	200	3/29/2017	10/29/2016	10/29/2017	1.054,20	0,10	26,01	-	1.048,59	214.920,05	0,002	0,498
ROMANIA	XS1313004928	-	1.000	4/19/2017	10/29/2016	10/29/2017	1.043,41	0,10	26,01	-	1.048,59	1.074.600,27	0,009	2,491
ROMANIA	XS1060842975	-	50	10/10/2016	4/24/2017	4/24/2018	1.155,63	0,04	6,75	-	1.139,67	57.320,92	0,000	0,133
MACEDONIA	XS1318363766	-	100	3/31/2016	12/1/2016	12/1/2017	1.000,00	0,13	28,32	-	1.077,09	110.540,51	0,001	0,256
MACEDONIA	XS1318363766	-	100	12/30/2016	12/1/2016	12/1/2017	1.055,00	0,10	28,32	-	1.077,09	110.540,51	0,001	0,256
ROMANIA	XS1420357318	-	1.000	3/31/2017	5/26/2017	5/26/2018	1.028,40	0,07	2,84	-	1.031,85	1.034.685,62	0,009	2,399
ROMANIA	XS1129788524	-	200	8/9/2016	10/28/2016	10/28/2017	1.050,50	0,06	19,38	-	1.086,91	221.256,34	0,002	0,513
MACEDONIA	XS1087984164	-	100	12/30/2016	7/24/2016	7/24/2017	1.155,63	0,02	37,25	-	1.046,56	108.380,02	0,001	0,251
ROMANIA	XS1312891549	-	1.000	3/31/2017	10/29/2016	10/29/2017	1.057,40	0,06	18,46	-	1.064,82	1.083.273,90	0,006	2,511
ROMANIA	XS1312891549	-	100	5/16/2017	10/29/2016	10/29/2017	1.062,00	0,06	18,46	-	1.064,82	108.327,39	0,001	0,251
ROMANIA	XS1312891549	-	300	3/19/2017	10/29/2016	10/29/2017	1.062,60	0,06	18,46	-	1.064,82	324.982,17	0,003	0,753
Croatia	XS1428088626	-	100	4/5/2017	3/20/2017	3/20/2018	1.057,40	0,07	8,47	-	1.015,99	102.445,08	0,001	0,237
ROMANIA	XS1599193403	-	1.000	4/19/2017	4/19/2017	4/19/2018	996,83	0,07	4,75	-	998,12	1.002.865,00	0,009	2,325
Total												8.639.894,96		20,028

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	eur	%
Banca Comerciala Romana	2.514,51	4.5539	552,17	0,001
BANCA TRANSILVANIA S.A.	0,00	4.5539	0,00	0,000
BRD - GROUPE SOCIETE GENERALE S.A.	27.276,91	4.5539	5.989,79	0,014
CITIBANK ROMANIA	999,00	4.5539	219,37	0,001
Credit Europe Bank	0,00	4.5539	0,00	0,000
ING Bank	297,15	4.5539	65,25	0,000
OTP BANK	6.989,94	4.5539	1.534,93	0,004
Patria Bank	0,00	4.5539	0,00	0,000
Total			8.361,52	0,019

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2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Pondere in
	eur	activul total al OPCVM
		%
Banca Comerciala Romana	189,078.49	0.438
BANCA TRANSILVANIA S.A.	88.56	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	9,869.80	0.023
CITIBANK ROMANIA	613,186.14	1.421
Credit Europe Bank	562.81	0.001
ING Bank	19,848.05	0.046
Libra Bank	146.14	0.000
OTP BANK	0.00	0.000
Patria Bank	38.59	0.000
NUMERAR IN CASIERIE	0.00	0.000
Total	832,818.58	1.931

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar	Curs valutar	Valoare	Pondere in
	usd	BNR EUR/RON	BNR USD/RON	actualizata	activul total al OPCVM
		lei	lei	eur	%
BCR USD	84.99	4.5539	3.9915	74.49	0.000
BRD USD	0.00	4.5539	3.9915	0.00	0.000
CITI USD	100,000.00	4.5539	3.9915	87,650.15	0.203
ING USD	0.00	4.5539	3.9915	0.00	0.000
Total				87,724.64	0.203

3. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda	Valoare totala	Pondere in
			eur	eur	eur	eur	activul total al OPCVM
							%
Credit Europe Bank	2/9/2017	2/8/2018	2,350,000.00	64.38	9,142.47	2,359,142.47	5.469
Credit Europe Bank	3/17/2017	3/15/2018	1,000,000.00	27.40	2,904.11	1,002,904.11	2.325
Credit Europe Bank	5/18/2017	8/18/2017	1,036,969.63	11.36	500.02	1,037,469.65	2.405
Libra Bank	10/14/2016	10/13/2017	547,700.00	15.01	3,901.42	551,601.42	1.279
Libra Bank	2/6/2017	8/7/2017	217,600.00	4.17	605.11	218,205.11	0.506
Libra Bank	2/13/2017	8/11/2017	2,300,000.00	39.70	5,478.41	2,305,478.41	5.344
Libra Bank	2/14/2017	11/29/2017	802,460.00	17.59	2,409.58	804,869.58	1.866
Libra Bank	2/16/2017	2/15/2018	505,400.00	13.85	1,869.29	507,269.29	1.176
Libra Bank	4/5/2017	4/4/2018	310,200.00	8.50	739.38	310,939.38	0.721
Libra Bank	4/21/2017	4/20/2018	571,300.00	15.65	1,111.30	572,411.30	1.327
Libra Bank	6/21/2017	12/21/2017	502,000.00	9.63	96.27	502,096.27	1.164
OTP BANK	6/30/2017	7/3/2017	713,522.29	0.00	0.00	713,522.29	1.654
Patria Bank	2/3/2017	1/29/2018	609,850.00	16.94	2,507.16	612,357.16	1.420
Patria Bank	3/10/2017	3/9/2018	1,019,500.00	28.32	3,200.10	1,022,700.10	2.371
Patria Bank	5/8/2017	5/7/2018	900,000.00	24.66	1,331.51	901,331.51	2.089
Patria Bank	5/8/2017	11/6/2017	500,000.00	9.59	517.81	500,517.81	1.160
Patria Bank	5/8/2017	8/7/2017	374,000.00	5.64	304.32	374,304.32	0.868
Total						14,297,120.17	33.142

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.2. Contracte forward denuminate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de	Curs valutar	Curs valutar	Curs forward	Profit /	Valoare totala	Pondere in activul
					exercitare	EUR/RON	BNR USD/RON	eur	eur	eur	total al OPCVM
					eur	lei	lei			eur	%
Citi Bank	100,000.00	V	6/2/2017	7/7/2017	1,124400	4.5539	3.9915	1.1412	0.0171	1,312.91	0.003
Total										1,312.91	0.003

1.1. Contracte forward fara livrare EUR/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de	Curs valutar	Curs forward	Profit /	Valoare totala	Pondere in activul
					exercitare	EUR/RON	lei	lei	eur	total al OPCVM
					lei	lei	lei	lei	eur	%
ING Bank	2,750,000.00	V	4/26/2017	7/27/2017	4.5478	4.5539	4.5638	0.0020	1,187.72	0.003
CITIBANK ROMANIA	500,000.00	V	6/6/2017	9/8/2017	4.5771	4.5539	4.5584	-0.0033	-359.27	-0.001
ING Bank	620,000.00	V	6/7/2017	9/7/2017	4.5769	4.5539	4.5583	-0.0033	-443.79	-0.001
Total									384.66	0.001

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XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 101(1), lit.g din legea nr 297/2004

1. Contracte de report pe titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenței	Valoare inițială	Crestere zilnică	Dobanda cumulată	Valoare totală	Banca intermediara	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPCVM
					eur	eur	eur	eur		%	%
RO1419DBE013	Repo	260	8-May-17	8-Aug-17	-5,326.61	0.00	0.80	-1,384,710.91	ING Bank	0.025	-3.210
RO1621DBE048	Repo	140	8-May-17	8-Aug-17	-5,168.48	0.00	0.78	-723,478.15	ING Bank	0.013	-1.677
Total								-2,108,190.06			-4.887

Serie	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnică	Dobanda cumulată	Discount/prima cumulate(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPCVM
					eur	eur	eur	eur	eur	eur	%	%
RO1419DBE013	40	27-Jan-14	21-Jan-17	21-Jan-18	5,059.03	0.47	74.99	0.00	5,257.78	213,310.45	0.019	0.494
RO1419DBE013	20	27-Jan-14	21-Jan-17	21-Jan-18	5,047.80	0.47	74.99	0.00	5,257.78	106,655.23	0.010	0.247
RO1419DBE013	50	19-Dec-14	21-Jan-17	21-Jan-18	5,344.07	0.47	74.99	0.00	5,257.78	266,638.07	0.024	0.618
RO1419DBE013	80	29-Dec-14	21-Jan-17	21-Jan-18	5,423.23	0.47	74.99	0.00	5,257.78	426,620.90	0.038	0.989
RO1419DBE013	70	16-Sep-15	21-Jan-17	21-Jan-18	5,401.61	0.47	74.99	0.00	5,257.78	373,293.29	0.034	0.865
RO1621DBE048	100	26-Feb-16	26-Feb-17	26-Feb-18	5,065.56	0.17	21.40	0.00	5,158.93	518,032.91	0.048	1.201
RO1621DBE048	40	26-Feb-16	26-Feb-17	26-Feb-18	5,064.34	0.17	21.40	0.00	5,158.93	207,213.16	0.019	0.480
Total										2,111,764.01		4.895

1. Contracte de report pe obligatiuni emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenței	Valoare inițială	Crestere zilnică	Dobanda cumulată	Valoare totală	Banca intermediara	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPCVM
					eur	eur	eur	eur		%	%
XS0972758741	Repo	2000	12-Jun-17	13-Jul-17	-1,180.03	0.01	0.09	-2,359,877.54	BRD - GSG	0.114	-5.470
XS0972758741	Repo	500	15-Jun-17	17-Jul-17	-1,180.71	0.01	0.08	-590,316.81	BRD - GSG	0.028	-1.368
Total								-2,950,194.35			-6.839

Emitent	ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnică	Dobanda cumulată	Discount/prima cumulate(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	eur	%	%
ROMANIA	XS0972758741	-	200	1/19/2016	9/18/2016	9/18/2017	1,170.00	0.03	36.24	-	1,143.07	235,860.95	0.001	0.547
ROMANIA	XS0972758741	-	400	8/9/2016	9/18/2016	9/18/2017	1,148.75	0.03	36.24	-	1,143.07	471,721.89	0.003	1.094
ROMANIA	XS0972758741	-	900	8/12/2016	9/18/2016	9/18/2017	1,172.50	0.01	36.24	-	1,143.07	1,061,374.25	0.006	2.460
ROMANIA	XS0972758741	-	100	8/12/2016	9/18/2016	9/18/2017	1,172.50	0.01	36.24	-	1,143.07	117,930.47	#REF!	0.273
ROMANIA	XS0972758741	-	400	11/25/2016	9/18/2016	9/18/2017	1,158.70	0.01	36.24	-	1,143.07	471,721.89	0.002	1.094
ROMANIA	XS0972758741	-	200	4/4/2014	9/18/2016	9/18/2017	1,066.70	0.10	36.24	-	1,143.07	235,860.95	0.001	0.547
ROMANIA	XS0972758741	-	100	5/20/2014	9/18/2016	9/18/2017	1,112.50	0.08	36.24	-	1,143.07	117,930.47	0.001	0.273
ROMANIA	XS0972758741	-	200	1/12/2015	9/18/2016	9/18/2017	1,161.20	0.05	36.24	-	1,143.07	235,860.95	0.001	0.547
Total												2,948,261.82		6.834

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in EUR

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	eur	%	%
FDI BRD EURO FOND	ROFDIN0001D9	-	21,378,6886	136,9988	-	2,928,854.68	1.001	6.789
Total						2,928,854.68		6.789

Evolutia activului net si a VUAN in ultimii 3 ani

	6/30/2015	6/30/2016	6/30/2017
Activ net	33,532,759.55	39,840,825.08	43,057,090.86
VUAN	12,1553	12,5190	12,7233

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membri Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL