

SAI: OTP Asset Management Romania

SAI SA

Decizie autorizare: PUROS5AIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

Cod inscriere: J40/15502/15.08.2007

Inregistrare ONRC: J40/15502/15.08.2007

Adresa: Bld Dacia, Nr. 83, sector 2, Bucuresti

OTP EuroBond

Decizie autorizare: 1083/20.08.2010

Cod inscriere: CSC06FR/400069

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 (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.12%	100.09%	34.983.662,99	158.283.583,21	100.11%	100.00%	42.414.955,26	192.610.553,32	34.326.970,11
1 Valori mobiliare si instrumente ale pietei monetare din care:	67.53%	67.45%	23.595.584,93	106.758.224,02	62.89%	62.82%	26.644.884,31	120.997.084,16	14.238.860,14
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	7.64%	7.63%	2.669.279,32	12.077.154,26	0.00%	0.00%	0,00	0,00	-12.077.154,26
1.1.1. obligatiuni, din care:	7.64%	7.63%	2.669.279,32	12.077.154,26	0.00%	0.00%	0,00	0,00	-12.077.154,26
1.1.1.2. Obligatiuni emise de administratia publica centrala	7.64%	7.63%	2.669.279,32	12.077.154,26	0.00%	0.00%	0,00	0,00	-12.077.154,26
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	59.89%	59.82%	20.926.305,62	94.681.069,76	62.89%	62.82%	26.644.884,31	120.997.084,16	26.316.014,40
1.2.3. obligatiuni, din care:	59.89%	59.82%	20.926.305,62	94.681.069,76	62.89%	62.82%	26.644.884,31	120.997.084,16	26.316.014,40
1.2.3.1. Obligatiuni corporative cotate	34.20%	34.16%	11.950.945,32	54.072.052,08	37.15%	37.11%	15.739.507,56	71.474.677,77	17.402.625,68
1.2.3.2. Obligatiuni emise de administratia publica centrala	25.69%	25.66%	8.975.360,30	40.609.017,68	25.74%	25.71%	10.905.376,76	49.522.406,40	8.913.388,72
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 operează în mod regulat si 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
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	5.48%	5.47%	2.320.763,86	10.538.820,75	10.538.820,75
3.1. valori mobiliare	0.00%	0.00%	0,00	0,00	5.48%	5.47%	2.320.763,86	10.538.820,75	10.538.820,75
3.1.2. obligatiuni neadmise la tranzactionare	0.00%	0.00%	0,00	0,00	5.48%	5.47%	2.320.763,86	10.538.820,75	10.538.820,75
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:	28.11%	28.08%	9.823.795,68	44.447.763,55	24.85%	24.82%	10.527.009,42	47.804.202,48	3.356.438,93
4.1. depozite bancare constituite la instituti de credit din Romania	28.11%	28.08%	9.823.795,68	44.447.763,55	24.85%	24.82%	10.527.009,42	47.804.202,48	3.356.438,93
4.1.1. OTP BANK ROMANIA	9.15%	9.13%	3.195.656,91	14.458.749,67	1.65%	1.65%	699.921,14	3.178.411,91	-11.280.337,76
4.1.2. Credit Europe Bank SA	0.30%	0.30%	103.348,77	467.601,52	4.80%	4.79%	2.033.330,49	9.233.557,10	8.765.955,58
4.1.3. BANCA COMERCIALA ROMANA	0.33%	0.33%	114.360,33	517.423,31	0.75%	0.75%	317.320,22	1.440.982,83	923.599,52
4.1.4. Banca Transilvania	0.00%	0.00%	0,00	0,00	2.97%	2.97%	1.258.619,79	5.715.518,34	5.715.518,34
4.1.5. Libra Bank	8.50%	8.49%	2.971.662,65	13.445.287,64	8.43%	8.42%	3.570.729,92	16.215.041,65	2.769.754,01
4.1.6. PATRIA BANK	9.84%	9.83%	3.438.767,02	15.558.701,40	6.25%	6.24%	2.647.087,85	12.020.690,65	-3.538.010,75
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	-0.01%	-0.01%	-2.009,74	-9.093,06	-0.02%	-0.02%	-9.580,49	-43.505,94	-34.412,88
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.01%	-0.01%	-2.009,74	-9.093,06	-0.02%	-0.02%	-9.580,49	-43.505,94	-34.412,88
5.4.1. Contracte forward	-0.01%	-0.01%	-2.009,74	-9.093,06	-0.02%	-0.02%	-9.580,49	-43.505,94	-34.412,88
6 Conturi curente si numerar	0.28%	0.28%	98.090,00	443.808,21	0.10%	0.10%	42.515,19	193.065,73	-250.742,48
6.1. BANCA COMERCIALA ROMANA	0.03%	0.03%	10.044,70	45.447,25	0.00%	0.00%	881,70	4.003,89	-41.443,36
6.2. BRD-GROUP SOCIETATE GENERAL	0.07%	0.07%	25.076,64	113.459,26	0.05%	0.05%	22.726,25	103.202,18	-10.257,08
6.3. OTP BANK ROMANIA	0.07%	0.07%	23.716,33	107.304,52	0.00%	0.00%	812,27	3.688,62	-103.615,90
6.4. VENETO BANCA	0.00%	0.00%	417,56	1.889,25	0.00%	0.00%	0,00	0,00	-1.889,25
6.5. CITI BANK	0.00%	0.00%	220,80	999,00	0.00%	0.00%	219,99	999,00	0,00
6.6. Credit Europe Bank SA	0.00%	0.00%	17,20	77,82	0.00%	0.00%	0,00	0,00	-77,82
6.7. LIBRA BANK	0.00%	0.00%	45,39	205,37	0.00%	0.00%	34,69	157,53	-47,84
6.8. CITI BANK EUR	0.03%	0.03%	10.861,34	49.142,13	0.01%	0.01%	6.032,12	27.392,46	-21.749,67
6.9. ING BANK ROMANIA	0.00%	0.00%	23,95	108,36	0.00%	0.00%	15,27	69,32	-39,04
6.10. VOLKSBANK EUR	0.00%	0.00%	484,25	2.190,99	0.00%	0.00%	0,00	0,00	-2.190,99
6.11. CITI BANK USD	0.02%	0.02%	6.111,18	27.650,02	0.01%	0.01%	6.317,26	28.687,30	1.037,28
6.12. PATRIA BANK EUR	0.00%	0.00%	126,97	574,48	0.00%	0.00%	59,56	270,47	-304,01
6.13. ING EUR	0.06%	0.06%	20.943,70	94.759,77	0.01%	0.01%	4.983,47	22.630,44	-72.129,34
6.14. BANCA TRANSILVANIA EUR	0.00%	0.00%	0,00	0,00	0.00%	0.00%	381,25	1.731,29	1.731,29
6.15. Credit Europe Bank EUR	0.00%	0.00%	0,00	0,00	0.00%	0.00%	51,36	233,23	233,23
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	-3.85%	-3.85%	-1.346.619,77	-6.092.781,15	0.00%	0.00%	0,00	0,00	6.092.781,15
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	-3.85%	-3.85%	-1.346.619,77	-6.092.781,15	0.00%	0.00%	0,00	0,00	6.092.781,15
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	8.06%	8.05%	2.814.829,31	12.735.695,21	6.82%	6.81%	2.889.370,38	13.120.919,85	385.224,64
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	-33,58	0.00%	0.00%	-7,42	-33,70	-0,12
10.5. sume in curs de rezolvare	0.00%	0.00%	-7,42	-33,58	0.00%	0.00%	-7,42	-33,70	-0,12
II Total obligatii	0.12%	0.12%	40.865,46	184.895,77	0.11%	0.11%	46.623,35	211.722,18	26.826,41
1. Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.09%	0.09%	32.207,05	145.720,79	0.09%	0.09%	38.008,49	172.600,34	26.879,55
1.1. Comision de administrare	0.09%	0.09%	32.207,05	145.720,79	0.09%	0.09%	38.008,49	172.600,34	26.879,55
1.2. Cheltuieli pentru plata comisioanelor datorate depozitanului	0.01%	0.01%	4.895,03	22.147,58	0.01%	0.01%	4.238,51	19.247,52	-2.900,07
2.1. Cheltuieli pentru plata comisioanelor datorate depozitanului	0.01%	0.01%	4.350,64	19.684,47	0.01%	0.01%	3.617,64	16.428,07	-3.256,40
2.2. Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	544,39	2.463,11	0.00%	0.00%	620,87	2.819,45	356,33
7. Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	2.725,82	12.332,98	0.01%	0.01%	3.199,65	14.529,92	2.196,95
8. Cheltuieli cu auditul financiar	0.00%	0.00%	1.000,99	4.529,00	0.00%	0.00%	994,61	4.516,63	-12,37
9. Alte cheltuieli aprobate	0.00%	0.00%	36,56	165,42	0.00%	0.00%	182,29	827,77	662,36
III Valoarea activului net (I - II)	100.00%	99.88%	34.942.797,53	158.098.687,45	100.00%	99.89%	42.368.331,71	192.398.831,14	34.300.143,70

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2016	La data de 31.12.2015	Diferente
Valoarea activ net	42.368.331,71	34.942.797,53	7.425.534,18
Numar unitati de fond/actiuni in circulatie	3.349.926.9770	2.817.640.1524	532.286.8246
Valoarea unitara a activului net	12.6475	12.4041	0.2461

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 31.12.2016

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 sadentei 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	%	%
JP MORGAN STRUCTURED PRO	XS0857176423	-	32	7/11/2013	11/7/2016	2/7/2017	52.642.81	4.60	310.28	-1,451.83	-	1,890.883.87	0.062	4.458
MOL HUNGARIAN OIL & GAS	XS0503453275	-	304	4/10/2015	4/20/2016	4/20/2017	1,088.00	0.16	41.04		1,016.25	321.417.53	0.016	0.758
MOL HUNGARIAN OIL & GAS	XS0503453275	-	200	4/24/2015	4/20/2016	4/20/2017	1,086.00	0.16	41.04		1,016.25	211.458.90	0.010	0.499
MOL HUNGARIAN OIL & GAS	XS0503453275	-	100	8/14/2015	4/20/2016	4/20/2017	1,069.50	0.16	41.04		1,016.25	105.729.45	0.005	0.249
MOL HUNGARIAN OIL & GAS	XS0503453275	-	100	8/17/2015	4/20/2016	4/20/2017	1,069.65	0.16	41.04		1,016.25	105.729.45	0.005	0.249
MOL HUNGARIAN OIL & GAS	XS0503453275	-	105	9/1/2015	4/20/2016	4/20/2017	1,063.00	0.16	41.04		1,016.25	111.015.92	0.005	0.262
MOL HUNGARIAN OIL & GAS	XS0503453275	-	100	11/13/2015	4/20/2016	4/20/2017	1,068.05	0.16	41.04		1,016.25	105.729.45	0.005	0.249
EP ENERGY AS	XS0783933350	-	200	11/26/2014	11/1/2016	5/1/2017	1,148.75	0.16	9.79		1,135.36	229.030.33	0.010	0.540
TURKIYE VAKIFLAR BANKASI	XS1077629225	-	100	5/3/2016	6/17/2016	6/17/2017	1,023.50	0.10	18.89		1,003.75	102.264.04	0.009	0.241
TURKIYE GARANTI BANKASI	XS1084838496	-	200	7/8/2014	7/8/2016	7/8/2017	994.36	0.09	16.27		1,013.19	205.891.79	0.004	0.485
NOVA LJUBLJANSKA BANKA D	XS1081728195	-	250	7/3/2014	7/3/2016	7/3/2017	996.46	0.01	14.26	-2.57	1,014.38	256.516.22	0.004	0.605
ORLEN CAPITAL AB	XS1082660744	-	100	6/30/2014	6/30/2016	6/30/2017	991.35	0.07	12.60		1,048.76	106.136.27	0.029	0.250
ORLEN CAPITAL AB	XS1082660744	-	100	3/31/2016	6/30/2016	6/30/2017	1,012.40	0.07	12.60		1,048.76	106.136.27	0.020	0.250
ORLEN CAPITAL AB	XS1082660744	-	100	4/29/2016	6/30/2016	6/30/2017	1,018.50	0.07	12.60		1,048.76	106.136.27	0.020	0.250
ORLEN CAPITAL AB	XS1082660744	-	200	5/6/2016	6/30/2016	6/30/2017	1,021.10	0.07	12.60		1,048.76	212.272.55	0.040	0.500
ORLEN CAPITAL AB	XS1082660744	-	100	5/6/2016	6/30/2016	6/30/2017	1,020.00	0.07	12.60		1,048.76	106.136.27	0.020	0.250
ORLEN CAPITAL AB	XS1082660744	-	300	5/19/2016	6/30/2016	6/30/2017	1,020.33	0.07	12.60		1,048.76	318.408.82	0.060	0.751
ORLEN CAPITAL AB	XS1082660744	-	200	6/13/2016	6/30/2016	6/30/2017	1,021.94	0.07	12.60		1,048.76	212.272.55	0.040	0.500
ORLEN CAPITAL AB	XS1082660744	-	100	8/8/2016	6/30/2016	6/30/2017	1,049.40	0.07	12.60		1,048.76	106.136.27	0.020	0.250
ORLEN CAPITAL AB	XS1082660744	-	100	8/8/2016	6/30/2016	6/30/2017	1,048.50	0.07	12.60		1,048.76	106.136.27	0.020	0.250
ORLEN CAPITAL AB	XS1082660744	-	200	9/27/2016	6/30/2016	6/30/2017	1,062.50	0.07	12.60		1,048.76	212.272.55	0.040	0.500
ORLEN CAPITAL AB	XS1082660744	-	200	10/3/2016	6/30/2016	6/30/2017	1,061.25	0.07	12.60		1,048.76	212.272.55	0.040	0.500
ORLEN CAPITAL AB	XS1082660744	-	250	11/2/2016	6/30/2016	6/30/2017	1,058.00	0.07	12.60		1,048.76	265.340.68	0.050	0.626
HBOR	XS0305384124	-	100	11/17/2014	6/14/2016	6/14/2017	1,038.50	0.07	27.40	-2.06	1,013.06	103.838.74	0.023	0.245
PETROL D.D. LJUBLJANA	XS1028951777	-	100	6/1/2015	6/24/2016	6/24/2017	1,062.50	0.09	16.92		1,074.96	109.187.78	0.031	0.257
PETROL D.D. LJUBLJANA	XS1028951777	-	100	4/29/2016	6/24/2016	6/24/2017	1,068.62	0.09	16.92		1,074.96	109.187.78	0.031	0.257
ENERGA FINANCE AB	XS0906117980	-	100	9/29/2015	3/19/2016	3/19/2017	1,073.75	0.09	25.55		1,084.96	111.051.48	0.020	0.262
PGE SWEDEN AB	XS1075312626	-	100	10/1/2015	6/9/2016	6/9/2017	1,011.25	0.04	9.13		1,031.45	104.057.67	0.016	0.245
SPP INFRASTRUCTURE	XS0953958641	-	100	10/8/2015	7/18/2016	7/18/2017	1,060.55	0.10	17.05		1,109.65	112.669.98	0.008	0.266
SPP DISTRIBUCIA AS	XS1077088984	-	100	10/29/2015	6/23/2016	6/23/2017	1,057.00	0.07	13.74		1,086.73	110.046.13	0.020	0.259
NEPI	XS1325078308	-	250	11/30/2015	2/26/2016	2/26/2017	995.97	0.10	31.66		1,056.77	272.107.46	0.033	0.642
NEPI	XS1325078308	-	100	2/1/2016	2/26/2016	2/26/2017	993.00	0.10	31.66		1,056.77	108.842.98	0.013	0.257
NEPI	XS1325078308	-	300	3/18/2016	2/26/2016	2/26/2017	1,000.00	0.10	31.66		1,056.77	326.528.95	0.075	0.770
NEPI	XS1325078308	-	100	5/18/2016	2/26/2016	2/26/2017	1,031.25	0.10	31.66		1,056.77	108.842.98	0.025	0.257
NEPI	XS1325078308	-	200	7/13/2016	2/26/2016	2/26/2017	1,046.50	0.10	31.66		1,056.77	217.685.97	0.050	0.513
NEPI	XS1325078308	-	100	10/5/2016	2/26/2016	2/26/2017	1,060.00	0.10	31.66		1,056.77	108.842.98	0.025	0.257
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	185	3/30/2016	12/8/2016	12/8/2017	1,017.50	0.07	1.50		1,064.40	197.189.94	0.047	0.465
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	3/30/2016	12/8/2016	12/8/2017	1,015.00	0.07	1.50		1,064.40	106.589.16	0.025	0.251
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	4/15/2016	12/8/2016	12/8/2017	1,025.00	0.07	1.50		1,064.40	106.589.16	0.005	0.251
HUNGARIAN DEVELOPMENT BANK	XS1330975977	-	100	5/19/2016	12/8/2016	12/8/2017	1,032.00	0.07	1.50		1,064.40	106.589.16	0.005	0.251
EP ENERGY AS	XS0808636244	-	100	5/3/2016	11/1/2016	5/1/2017	1,039.50	0.12	7.29		1,050.83	105.811.67	0.005	0.249
PKO BNK POLSKI (PKO FIN)	XS1019818787	-	100	5/3/2016	1/23/2016	1/23/2017	1,034.00	0.06	21.78		1,035.16	105.693.96	0.005	0.249
PKO BNK POLSKI (PKO FIN)	XS1019818787	-	100	5/16/2016	1/23/2016	1/23/2017	1,036.99	0.06	21.78		1,035.16	105.693.96	0.005	0.249
PZU FINANCE AB	XS1082661551	-	100	5/3/2016	7/3/2016	7/3/2017	1,006.05	0.04	6.82		1,016.20	102.301.35	0.005	0.241
MFINANCE FRANCE SA	XS1050665586	-	100	5/16/2016	4/1/2016	4/1/2017	1,017.00	0.07	17.83		1,035.55	105.337.88	0.005	0.248
CROATIAN BANK RECON & DEV	XS0961637542	-	150	5/19/2016	5/8/2016	5/8/2017	1,116.25	0.16	38.96		1,123.98	174.440.09	0.008	0.411
LEASEPLAN CORPORATION NV	XS1418631930	-	1	5/24/2016	5/24/2016	5/24/2017	99.603.00	2.74	605.48		101.204.50	101.809.98	0.000	0.240
CESKE DRAHY	XS1415366720	-	100	5/25/2016	5/25/2016	5/25/2017	990.24	0.05	11.30		1,036.71	104.801.14	0.009	0.247
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	9/9/2016	11/7/2016	11/7/2017	1,040.00	0.12	6.29		1,029.38	103.566.27	0.006	0.244
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	9/15/2016	11/7/2016	11/7/2017	1,038.75	0.12	6.29		1,029.38	207.132.53	0.012	0.488
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	12/29/2016	11/7/2016	11/7/2017	1,026.80	0.12	6.29		1,029.38	207.132.53	0.024	0.488
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	9/9/2016	8/2/2016	8/2/2017	1,059.50	0.13	20.17		1,046.25	106.641.78	0.006	0.251
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	9/22/2016	8/2/2016	8/2/2017	1,058.75	0.13	20.17		1,046.25	106.641.78	0.008	0.251
MFINANCE FRANCE SA	XS1496343986	-	150	9/26/2016	9/26/2016	9/26/2017	1,000.00	0.04	3.68		1,005.68	151.403.54	0.000	0.357
SOCIETE GENERALE	XS1490846810	-	1,700	11/24/2016	12/6/2016	6/6/2017	1,000.00	0.05	1.24		1,000.00	1,702.115.56	0.001	4.013
Goldman Sacs group INC	XS1173867323	-	250	11/28/2016	10/26/2016	1/26/2017	1,018.70	0.02	1.26		1,017.23	254.623.29	0.000	0.600
Morgan stanley	XS1511787407	-	500	11/28/2016	10/27/2016	1/27/2017	1,001.20	0.01	0.70		1,000.36	500.527.78	0.000	1.180
Goldman Sacs group INC	XS1458408306	-	500	11/28/2016	10/27/2016	1/27/2017	1,017.80	0.02	1.24		1,017.23	509.236.11	0.001	1.201
Emerald Capital Limited	XS1523215116	-	1,700	12/2/2016	12/2/2016	2/6/2017	1,000.00	0.05	1.44		-	1,702.445.83	0.000	4.014
Total												14,592,529.64		34.404

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2.3. 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 sadentei 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 al unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	lei	lei	eur	%	%
MOL GROUP FINANCE SA	XS0834435702	-	100	3/3/2015	9/26/2016	3/26/2017	1,094.00	0.17	16.49	-	1,086.25	4.5411	4.3033	104.499.66	0.000	0.246
MOL GROUP FINANCE SA	XS0834435702	-	200	7/20/2015	9/26/2016	3/26/2017	1,092.80	0.17	16.49	-	1,086.25	4.5411	4.3033	208.999.33	0.001	0.493
Total														313.498.99		0.739

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 emisiuni	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	eur	%	%
UniCredit Bank AG Munich	XS1233785630	-	5	5/15/2015	9/26/2016	3/26/2017	550.000.00	61.88	5.878.13	0.00	-	4.5411	612.052.28	0.000	1.443
Internationa Personal Finance PLC	XS1325222948	-	1	12/2/2015	12/2/2016	12/2/2017	500.000.00	95.89	2.780.82	0.00	-	4.5411	110.717.85	0.073	0.261
Internationa Personal Finance PLC	XS1527191081	-	1	12/6/2016	12/6/2016	12/6/2017	500.000.00	109.59	2.739.73	0.00	-	4.5411	110.708.80	0.073	0.261
Total													833.478.93		1.965

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 emisiuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	eur	%	%
CROATIA	XS0645940288	-	100	4/23/2013	7/9/2016	7/9/2017	1,098.50	0.16	28.17	-	1,085.78	111,394.78	0.001	0.263
CROATIA	XS0645940288	-	200	5/30/2013	7/9/2016	7/9/2017	1,091.00	0.16	28.17	-	1,085.78	222,789.56	0.002	0.525
CROATIA	XS0645940288	-	100	10/28/2015	7/9/2016	7/9/2017	1,099.50	0.16	28.17	-	1,085.78	111,394.78	0.001	0.263
CROATIA	XS0645940288	-	150	4/4/2016	7/9/2016	7/9/2017	1,097.50	0.16	28.17	-	1,085.78	167,092.17	0.001	0.394
CROATIA	XS0645940288	-	300	9/21/2016	7/9/2016	7/9/2017	1,100.00	0.16	28.17	-	1,085.78	334,184.34	0.003	0.788
ROMANIA	XS0852474336	-	200	1/8/2014	11/7/2016	11/7/2017	1,071.50	0.13	7.21	-	1,134.64	228,370.47	0.002	0.538
ROMANIA	XS0852474336	-	1,000	1/8/2014	11/7/2016	11/7/2017	1,071.50	0.13	7.21	-	1,134.64	1,141,852.33	0.009	2.692
ROMANIA	XS0852474336	-	600	3/10/2014	11/7/2016	11/7/2017	1,085.00	0.13	7.21	-	1,134.64	685,111.40	0.005	1.615
ROMANIA	XS0852474336	-	400	5/20/2014	11/7/2016	11/7/2017	1,118.50	0.13	7.21	-	1,134.64	456,740.93	0.004	1.077
ROMANIA	XS0852474336	-	100	12/31/2014	11/7/2016	11/7/2017	1,156.20	0.13	7.21	-	1,134.64	114,185.23	0.001	0.269
ROMANIA	XS0972758741	-	300	1/12/2015	9/18/2016	9/18/2017	1,161.20	0.13	13.18	-	1,158.75	351,576.92	0.003	0.829
ROMANIA	XS0972758741	-	200	1/15/2015	9/18/2016	9/18/2017	1,162.00	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA	XS0972758741	-	200	4/4/2014	9/18/2016	9/18/2017	1,066.70	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA 1	XS0972758741	-	200	5/11/2015	9/18/2016	9/18/2017	1,154.00	0.13	13.18	-	1,158.75	234,384.62	0.001	0.553
ROMANIA 2	XS0972758741	-	200	5/11/2015	9/18/2016	9/18/2017	1,148.75	0.13	13.18	-	1,158.75	234,384.62	0.001	0.553
ROMANIA	XS0972758741	-	100	5/20/2014	9/18/2016	9/18/2017	1,112.50	0.13	13.18	-	1,158.75	117,192.31	0.001	0.276
ROMANIA 1	XS0972758741	-	200	8/17/2015	9/18/2016	9/18/2017	1,157.25	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA 2	XS0972758741	-	200	8/17/2015	9/18/2016	9/18/2017	1,158.00	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA	XS0972758741	-	200	8/19/2015	9/18/2016	9/18/2017	1,157.25	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA	XS0972758741	-	200	9/28/2015	9/18/2016	9/18/2017	1,157.25	0.13	13.18	-	1,158.75	234,384.62	0.002	0.553
ROMANIA	XS0972758741	-	200	11/12/2015	9/18/2016	9/18/2017	1,161.30	0.13	13.18	-	1,158.75	234,384.62	0.001	0.553
ROMANIA	XS0972758741	-	100	1/19/2016	9/18/2016	9/18/2017	1,170.00	0.13	13.18	-	1,158.75	117,192.31	0.001	0.276
ROMANIA	XS0972758741	-	400	1/19/2016	9/18/2016	9/18/2017	1,170.00	0.13	13.18	-	1,158.75	468,769.23	0.002	1.105
ROMANIA	XS0972758741	-	400	8/9/2016	9/18/2016	9/18/2017	1,148.75	0.13	13.18	-	1,158.75	468,769.23	0.002	1.105
ROMANIA	XS0972758741	-	1,000	8/12/2016	9/18/2016	9/18/2017	1,172.50	0.13	13.18	-	1,158.75	1,171,923.08	0.006	2.763
ROMANIA	XS0972758741	-	500	11/25/2016	9/18/2016	9/18/2017	1,158.70	0.13	13.18	-	1,158.75	585,961.54	0.003	1.381
REPUBLIC OF TURKEY	XS0212694920	-	100	7/31/2015	2/16/2016	2/16/2017	1,069.75	0.15	47.94	-	1,006.81	105,474.72	0.001	0.249
HUNGARY	XS0369470397	-	200	8/14/2015	6/11/2016	6/11/2017	1,131.63	0.16	31.98	-	1,084.79	223,352.89	0.001	0.527
HUNGARY	XS0369470397	-	100	9/28/2015	6/11/2016	6/11/2017	1,131.63	0.16	31.98	-	1,084.79	111,676.45	0.001	0.263
HUNGARY	XS0369470397	-	120	1/15/2016	6/11/2016	6/11/2017	1,131.63	0.16	31.98	-	1,084.79	134,011.73	0.001	0.316
Bulgaria	XS1208855616	-	100	8/25/2015	3/26/2016	3/26/2017	990.00	0.05	15.34	-	1,065.02	108,036.25	0.000	0.255
ROMANIA	XS1313004928	-	50	7/18/2016	10/29/2016	10/29/2017	1,081.50	0.11	6.69	-	1,055.97	53,132.92	0.000	0.125
ROMANIA	XS1060842975	-	50	10/10/2016	4/24/2016	4/24/2017	1,155.63	0.10	24.93	-	1,117.11	57,101.65	0.000	0.135

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MACEDONIA	XS1318363766	-	100	3/31/2016	12/1/2016	12/1/2017	1,000.00	0.13	4.01	-	1,052.67	105,667.18	0.001	0.249
MACEDONIA	XS1318363766	-	100	12/30/2016	12/1/2016	12/1/2017	1,055.00	0.13	4.01	-	1,052.67	105,667.18	0.000	0.249
ROMANIA	XS1420357318	-	100	10/5/2016	5/26/2016	5/26/2017	1,073.88	0.08	17.25	-	1,029.90	104,714.50	0.000	0.247
ROMANIA	XS1129788524	-	200	8/9/2016	10/28/2016	10/28/2017	1,050.50	0.08	5.04	-	1,065.27	214,062.22	0.000	0.505
HUNGARY	XS0212993678	-	100	9/15/2016	2/24/2016	2/24/2017	1,123.35	0.11	32.93	-	1,117.12	115,004.69	0.000	0.271
MACEDONIA	XS1087984164	-	100	12/30/2016	7/24/2016	7/24/2017	1,155.63	0.11	17.42	-	1,006.15	102,357.47	0.000	0.241
Total												10,504,222.02		24.765

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(a)	Pret Piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	lei	lei	eur	%	%
REPUBLIC OF Republic of Croatia	XS0908769887	-	100	4/19/2013	10/4/2016	4/4/2017	1,050.00	0.15	13.29	-	1,059.42	4.5411	4.3033	101,653.79	0.000	0.240
REPUBLIC OF SERBIA	XS0995679619	-	100	10/19/2015	12/3/2016	6/3/2017	1,059.80	0.16	4.57	-	1,048.10	4.5411	4.3033	99,754.52	0.001	0.235
REPUBLIC OF SERBIA	XS0995679619	-	100	5/6/2016	12/3/2016	6/3/2017	1,055.50	0.16	4.57	-	1,048.10	4.5411	4.3033	99,754.52	0.001	0.235
REPUBLIC OF SLOVENIA	XS0982708926	-	100	10/20/2015	8/18/2016	2/18/2017	1,066.15	0.11	15.24	-	1,039.94	4.5411	4.3033	99,991.91	0.001	0.236
Total														401,154.74		0.946

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

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

4. Obligatiuni neadmise la tranzactionare denumite in EUR

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima a 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	1/27/2014	1/21/2016	1/21/2017	5,059.03	0.46	160.25	-	5,335.13	219,814.84	0.019	0.518
RO1419DBE013	50	1/27/2014	1/21/2016	1/21/2017	5,047.60	0.46	160.25	-	5,335.13	274,768.55	0.024	0.648
RO1419DBE013	50	12/19/2014	1/21/2016	1/21/2017	5,344.07	0.46	160.25	-	5,335.13	274,768.55	0.024	0.648
RO1419DBE013	80	12/29/2014	1/21/2016	1/21/2017	5,423.23	0.46	160.25	-	5,335.13	439,629.67	0.038	1.036
RO1419DBE013	70	9/16/2015	1/21/2016	1/21/2017	5,401.61	0.46	160.25	-	5,335.13	384,675.96	0.034	0.907
RO1621DBE048	100	2/26/2016	2/26/2016	2/26/2017	5,065.56	0.17	52.77	-	5,140.85	519,361.64	0.048	1.224
RO1621DBE048	40	2/26/2016	2/26/2016	2/26/2017	5,064.34	0.17	52.77	-	5,140.85	207,744.66	0.019	0.490
Total										2,320,763.86		5.472

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	3,241.43	4.5411	713.80	0.002
Banca Transilvania	0.00	4.5411	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	27,717.75	4.5411	6,103.75	0.014
CITIBANK ROMANIA	999.00	4.5411	219.99	0.001
ING Bank	69.32	4.5411	15.27	0.000
OTP BANK	3,715.86	4.5411	818.27	0.002
Patria Bank	0.00	4.5411	0.00	0.000
Credit Europe Bank	0.00	4.5411	0.00	0.000
Total			7,871.08	0.019

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	eur	%
Banca Comerciala Romana	0.00	0.000
BANCA TRANSILVANIA S.A.	381.25	0.001
BRD - GROUPE SOCIETE GENERALE S.A.	16,612.59	0.039
CITIBANK ROMANIA	6,032.12	0.014
Credit Europe Bank	51.36	0.000
ING Bank	4,983.47	0.012
Libra Bank	34.69	0.000
OTP BANK	0.00	0.000
Patria Bank	59.56	0.000
NUMERAR IN CASIERIE	0.00	0.000
Total	28,155.04	0.066

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3. Disponibil in conturi curente si numerar denumite in USD

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	usd	lei	lei	eur	%
Banca Comerciala Romana	177.18	4.5411	4.3033	167.90	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5411	4.3033	0.00	0.000
CITIBANK ROMANIA	6,666.35	4.5411	4.3033	6,317.26	0.015
ING Bank	0.00	4.5411	4.3033	0.00	0.000
Total				6,485.16	0.015

X. Depozite bancare constituite la institutii de credit din Romania

1. Depozite bancare denumite in lei

Denumire bancă	Data constituirii	Data scadentei	Valoare inițială	Dobânda zilnică	Dobânda cumulată	Curs valutar BNR EUR/RON	Valoare actualizată	Pondere in activul total al OPCVM
			eur	eur	eur	lei	eur	%
OTP BANK	12/30/2016	1/3/2017	432,435.87	0.24	0.24	4.5411	95,227.17	0.225
TOTAL							95,227.17	0.225

2. Depozite bancare denumite in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in activul total al OPCVM
			usd	usd	usd	lei	lei	eur	%
Banca Comerciala Romana	12/30/2016	1/3/2017	28,000.00	0.39	0.39	4.5411	4.3033	26,534.12	0.063
Total								26,534.12	0.063

3. Depozite bancare denumite in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			eur	eur	eur	eur	%
Banca Comerciala Romana	12/30/2016	12/31/2016	290,786.10	0.00	0.00	290,786.10	0.686
BANCA TRANSILVANIA S.A.	2/4/2016	2/3/2017	250,000.00	5.21	1,723.96	251,723.96	0.593
BANCA TRANSILVANIA S.A.	2/4/2016	2/3/2017	900,000.00	18.75	6,206.25	906,206.25	2.137
BANCA TRANSILVANIA S.A.	2/4/2016	2/3/2017	100,000.00	2.08	689.58	100,689.58	0.237
Credit Europe Bank	9/19/2016	6/19/2017	500,000.00	9.59	987.67	500,987.67	1.181
Credit Europe Bank	11/18/2016	5/18/2017	1,530,900.00	33.55	1,442.82	1,532,342.82	3.613
Libra Bank	1/14/2016	1/16/2017	500,000.00	14.38	5,063.01	505,063.01	1.191
Libra Bank	4/5/2016	4/5/2017	307,000.00	8.83	2,384.51	309,384.51	0.729
Libra Bank	7/4/2016	1/4/2017	402,600.00	7.72	1,389.80	403,989.80	0.952
Libra Bank	10/14/2016	10/13/2017	547,700.00	15.01	1,170.43	548,870.43	1.294
Libra Bank	10/21/2016	4/21/2017	569,300.00	10.92	775.18	570,075.18	1.344
Libra Bank	10/24/2016	4/24/2017	214,500.00	4.11	279.73	214,779.73	0.506
Libra Bank	12/2/2016	11/29/2017	200,000.00	9.59	278.08	200,278.08	0.472
Libra Bank	12/2/2016	1/3/2017	217,400.00	6.55	190.00	217,590.00	0.513
Libra Bank	12/2/2016	3/2/2017	200,000.00	7.40	214.52	200,214.52	0.472
Libra Bank	12/2/2016	6/2/2017	200,000.00	7.95	230.41	200,230.41	0.472
Libra Bank	12/2/2016	9/4/2017	200,000.00	8.77	254.25	200,254.25	0.472
OTP BANK	1/7/2016	1/9/2017	200,000.00	6.30	2,262.19	202,262.19	0.477
OTP BANK	2/18/2016	2/16/2017	400,000.00	7.67	2,431.78	402,431.78	0.949
Patria Bank	4/6/2016	1/3/2017	605,250.00	16.81	4,522.56	609,772.56	1.438
Patria Bank	6/13/2016	3/10/2017	1,012,000.00	28.11	5,650.33	1,017,650.33	2.399
Patria Bank	8/11/2016	2/7/2017	510,200.00	7.79	1,106.85	511,306.85	1.205
Patria Bank	8/16/2016	5/15/2017	507,200.00	8.45	1,158.11	508,358.11	1.199
Total						10,405,248.13	24.532

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2016

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 exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					eur	lei	lei	eur	eur	eur	%
BRD - GSG	300,000.00	V	10/17/2016	1/19/2017	1.104500	4.5411	4.3033	1.0559	-0.0464	-12,497.03	-0.029
ING Bank	230,000.00	V	11/25/2016	2/24/2017	1.064100	4.5411	4.3033	1.0572	-0.0069	-1,419.56	-0.003
Citibank	100,000.00	V	11/28/2016	2/28/2017	1.068500	4.5411	4.3033	1.0573	-0.0111	-991.68	-0.002
Total										-14,908.28	-0.035

1.1. Contracte forward fara livrare EUR/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	eur	%
ING Bank	2,750,000.00	V	10/27/2016	1/27/2017	4.5162	4.5411	4.5379	-0.0217	3,769.55	0.009
Citibank	500,000.00	V	11/28/2016	3/2/2017	4.5252	4.5210	4.5336	-0.0084	568.42	0.001
ING Bank	620,000.00	V	12/5/2016	3/5/2017	4.5162	4.5411	4.5332	-0.0170	989.82	0.002
Total									5,327.79	0.013

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	135.1519	-	2,889,370.38	1.125	6.812
Total						2,889,370.38		6.812

Evolutia activului net si a VUAN în ultimii 3 ani

	31-Dec-14	31-Dec-15	31-Dec-16
Activ net	30,978,084.93	34,942,797.53	42,368,331.72
VUAN	12.0228	12.4014	12.6475

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL