

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 Euro Premium Return

 Decizie autorizare: 231/29.10.2015
 Cod inscriere: CSC06FDIR/400097

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	100.31%	100.00%	741,037.48	3,365,125.29	100.08%	100.00%	1,524,516.30	6,942,494.77	3,577,369.49
1 Valori mobiliare si instrumente ale pietei monetare din care:	47.46%	47.31%	350,590.72	1,592,067.53	46.10%	46.06%	702,165.80	3,197,592.83	1,605,525.30
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	2.26%	2.26%	34,453.33	156,897.00	156,897.00
1.1.1. actiuni	0.00%	0.00%	0.00	0.00	2.26%	2.26%	34,453.33	156,897.00	156,897.00
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	43.29%	43.16%	319,850.49	1,452,473.04	43.83%	43.80%	667,712.47	3,040,695.83	1,588,222.79
1.2.1. actiuni	0.00%	0.00%	0.00	0.00	0.72%	0.72%	10,925.00	49,751.36	49,751.36
1.2.3. obligatiuni, din care:	41.94%	41.82%	309,875.49	1,407,175.57	42.65%	42.61%	649,662.47	2,958,497.93	1,551,322.37
1.2.3.1 Obligatiuni corporative cotate	34.00%	33.90%	251,177.20	1,140,620.78	10.29%	10.28%	156,668.04	713,450.61	-427,170.17
1.2.3.2 Obligatiuni emise de administratia publica centrala	7.95%	7.92%	58,698.29	266,554.78	32.36%	32.34%	492,994.43	2,245,047.32	1,978,492.54
1.2.5. alte valori mobiliare, instrumente ale pietei monetare	1.35%	1.35%	9,975.00	45,297.47	0.47%	0.47%	7,125.00	32,446.54	-12,850.94
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:	4.16%	4.15%	30,740.24	139,594.49	0.00%	0.00%	0.00	0.00	-139,594.49
1.3.1. actiuni	4.16%	4.15%	30,740.24	139,594.49	0.00%	0.00%	0.00	0.00	-139,594.49
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	0.00%	0.00%	0.00	0.00	0.00
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
4 Depozite bancare din care:	24.98%	24.90%	184,535.57	837,994.48	15.62%	15.61%	237,929.41	1,083,506.75	245,512.26
4.1. depozite bancare constituite la institutii de credit din Romania	24.98%	24.90%	184,535.57	837,994.48	15.62%	15.61%	237,929.41	1,083,506.75	245,512.26
4.1.1. OTP BANK ROMANIA	5.40%	5.38%	39,902.40	181,200.80	12.87%	12.86%	196,029.60	892,699.20	711,498.40
4.1.2. BANCA COMERCIALA ROMANA	19.58%	19.52%	144,633.17	656,793.69	2.75%	2.75%	41,899.81	190,807.55	-465,986.14
4.2. depozite bancare constituite la institutii 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 institutii 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	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6 Conturi curente si numerar	0.20%	0.20%	1,500.90	6,815.74	2.95%	2.95%	44,970.56	204,791.45	197,975.71
6.1. BANCA COMERCIALA ROMANA	0.01%	0.01%	49.65	225.48	2.81%	2.81%	42,778.98	194,811.19	194,585.71
6.2. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.00%	0.00%	59.61	271.46	271.46
6.3. OTP BANK ROMANIA	0.20%	0.20%	1,451.25	6,590.26	0.14%	0.14%	2,131.97	9,708.80	3,118.54
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.	32.62%	32.52%	241,021.17	1,094,501.23	35.35%	35.32%	538,456.50	2,452,077.03	1,357,575.81
9 Dividende sau alte drepturi de incasat	0.00%	0.00%	0.00	0.00	0.07%	0.07%	994.03	4,526.71	4,526.71
10 Alte active	-4.96%	-4.94%	-36,610.89	-166,253.69	0.00%	0.00%	0.00	0.00	166,253.69
10.4. sume in curs de decontare	-19.99%	-19.92%	-147,647.90	-670,483.86	0.00%	0.00%	0.00	0.00	670,483.86
10.5. sume in curs de rezolvare	15.03%	14.98%	111,037.01	504,230.17	0.00%	0.00%	0.00	0.00	-504,230.17
II Total obligatii	0.31%	0.31%	2,263.40	10,278.31	0.08%	0.08%	1,275.51	5,808.54	-4,469.77
1. Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.23%	0.23%	1,678.39	7,621.76	0.04%	0.04%	630.45	2,871.02	-4,750.73
1.1. Comision de administrare	0.16%	0.16%	1,173.17	5,327.47	0.04%	0.04%	630.45	2,871.02	-2,456.45
1.3. Comision de succes	0.07%	0.07%	505.23	2,294.29	0.00%	0.00%	0.00	0.00	-2,294.29
2. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	78.83	357.96	0.02%	0.02%	258.19	1,175.79	817.83
2.1. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	63.25	287.20	0.01%	0.01%	161.99	737.69	450.48
2.2. Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	15.58	70.75	0.01%	0.01%	96.20	438.10	367.35
3. Cheltuieli cu comisioanele datorate intermediarilor	0.03%	0.02%	185.21	841.04	0.00%	0.00%	0.00	0.00	-841.04
7. Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	55.95	254.08	0.01%	0.01%	118.93	541.61	287.53
8. Cheltuielile cu auditul financiar	0.02%	0.02%	175.69	797.81	0.01%	0.01%	87.11	396.71	-401.10
9. Alte cheltuieli aprobate	0.01%	0.01%	89.33	405.67	0.01%	0.01%	180.81	823.40	417.73
III Valoarea activului net (I - II)	100.00%	99.69%	738,774.08	3,354,846.97	100.00%	99.92%	1,523,240.79	6,936,686.23	3,591,839.26

Situatia valori unitare a activului net

Denumire element	La data de 30.06.2017	La data de 31.12.2016	Diferente
Valoarea activ net	1,523,240.79	738,774.08	784,466.71
Numar unitati de fond/actiuni in circulatie	156,242.6015	74,157.8926	82,084.7089
Valoarea unitara a activului net	9.7492	9.9622	-0.2130

OTP ASSET MANAGEMENT ROMANIA SAI SA

 Director General
 Dan Marius POPOVICI

Intocmit

Filon-Daniel ANGHEL-GRIGORE

FDI OTP Euro Premium Return – Situati​a detaliata a investitiilor la data de 30.06.2017

I. Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania

1. Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare)

Emitent	Simbol actiune	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				lei	lei		eur	%	%
DIGI COMMUNICATIONS N.V.	DIGI	30-Jun-17	4,023	0.0455	39.0000	4.5539	34,453.33	0.001	2.260
TOTAL							34,453.33		2.260

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	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				EUR	EUR		lei	%	%
ZAVAROVALNICA TRIGLAV D.D.	SI0021111651	30-Jun-17	437	-	25.00	Slovenia	10,925.00	0.002	0.717
TOTAL							10,925.00		0.717

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	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	EUR	EUR	%
New Europe Property Investments	XS1325078308	-	50	30-Nov-15	26-Feb-17	26-Feb-18	995.97	0.10	12.84	0.00	1086.94	54,988.87	0.010	3.607
OTP Bank NYRT	XS0274147296	-	50	18-Jan-16	7-May-17	7-Aug-17	981.25	0.07	4.08	0.00	959.63	48,185.53	0.002	3.161
Turkiye Garanti Bankasi	XS1084838496	-	50	5-Apr-17	8-Jul-16	8-Jul-17	1,033.05	0.09	33.10	0.00	1036.77	53,493.64	4.161	3.509
TOTAL												156,668.04		10.277

2.3. 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 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
							EUR	EUR	EUR	EUR	EUR	EUR	USD	%
MACEDONIA	XS1087984164	-	50	31-May-17	24-Jul-16	24-Jul-17	1,033.50	0.11	37.25	0.0000	1,046.5550	54,190.01	0.000	3.555
Ministerul Finantelor Publice	XS1060842975	-	1	30-Mar-16	24-Apr-17	24-Apr-18	1,112.50	0.10	6.75	0.0000	1,139.6650	1,146.42	0.000	0.075
Republic of Croatia EUR	XS1028953989	-	50	31-May-17	30-May-17	30-May-18	1,101.34	0.11	3.40	0.0000	1,106.8250	55,511.11	0.000	3.641
ROMANIA	XS0852474336	-	1	30-Mar-16	7-Nov-16	7-Nov-17	1,157.50	0.13	31.52	0.0000	1,113.0650	1,144.59	0.000	0.075
ROMANIA	XS0972758741	-	1	30-Mar-16	18-Sep-16	18-Sep-17	1,170.00	0.13	36.24	0.0000	1,143.0650	1,179.30	0.000	0.077
ROMANIA	XS1129788524	-	1	30-Mar-16	28-Oct-16	28-Oct-17	1,055.00	0.08	19.38	0.0000	1,086.9050	1,106.28	0.000	0.073
ROMANIA	XS1129788524	-	100	29-May-17	28-Oct-16	28-Oct-17	1,086.00	0.08	19.38	0.0000	1,086.9050	110,628.17	0.001	7.257
ROMANIA	XS1312891549	-	1	30-Mar-16	29-Oct-16	29-Oct-17	1,029.89	0.08	18.46	0.0000	1,064.8150	1,083.27	0.000	0.071
ROMANIA	XS1312891549	-	100	16-May-17	29-Oct-16	29-Oct-17	1,062.50	0.08	18.46	0.0000	1,064.8150	108,327.39	0.001	7.106
ROMANIA	XS1313004928	-	1	26-Feb-16	29-Oct-16	29-Oct-17	996.45	0.11	26.01	0.0000	1,048.5900	1,074.60	0.000	0.070
ROMANIA	XS1313004928	-	50	4-Apr-17	29-Oct-16	29-Oct-17	1,058.60	0.11	26.01	0.0000	1,048.5900	53,730.01	0.000	3.524
ROMANIA	XS1313004928	-	50	19-Apr-17	29-Oct-16	29-Oct-17	1,043.41	0.11	26.01	0.0000	1,048.5900	53,730.01	0.000	3.524
ROMANIA	XS1599193403	-	50	19-Apr-17	19-Apr-17	19-Apr-18	996.83	0.07	4.75	0.0000	998.1150	50,143.25	0.000	3.289
TOTAL												492,994.43		32.338

FDI OTP Euro Premium Return – Situatiia detaliata a investitiilor la data de 30.06.2017

3. Alte valori mobiliare admise la tranzactionare pe o piata reglementata (Certificate de investitii)

Emitent	Tip valoare mobiliara	Simbol	Data ultimei sedinte in care s-a tranzactionat	Numar valori mobiliare	Pret piata	Valoare totala	Pondere in activul total al OPCVM
					eur	eur	%
Commerzbank AG	Certificate investitii	DE000CZ93MG5	30-Jun-17	7,500.00	0.9500	7,125.00	0.467
TOTAL						7,125.00	0.467

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in RON

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	eur	%
Banca Comerciala Romana	0.00	4.5539	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	271.46	4.5539	59.61	0.004
Citi Bank	0.00	4.5539	0.00	0.000
Libra Internet Bank	0.00	4.5539	0.00	0.000
OTP BANK ROMANIA	9,708.80	4.5539	2,131.97	0.140
TOTAL			2,191.59	0.144

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	EUR	%
Banca Comerciala Romana	42,660.59	2.798
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
TOTAL	42,660.59	2.798

2. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	USD	lei	lei	eur	%
Banca Comerciala Romana	135.07	3.9915	4.5539	118.39	0.008
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	3.9915	4.5539	0.00	0.000
Citi Bank	0.00	3.9915	4.5539	0.00	0.000
OTP BANK ROMANIA	0.00	3.9915	4.5539	0.00	0.000
TOTAL				118.39	0.008

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare toatala	Pondere in activul total al OPCVM
			lei	lei	lei	lei	eur	%
Banca Comerciala Romana	30-Jun-17	1-Jul-17	190,807.55	0.00	0.00	4.5539	41,899.81	2.748
TOTAL							41,899.81	2.748

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al OPCVM
			eur	eur	eur	eur	%
OTP BANK ROMANIA	30-Jun-17	3-Jul-17	196,029.60	0.00	0.00	196,029.60	12.858
TOTAL						196,029.60	12.858

FDI OTP Euro Premium Return – Situati​a detaliata a investitiilor la data de 30.06.2017

XIV. Titluri de participare la OPCVM / AOPC

2. 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	%	%
AMUNDI ETF MSCI Emerging Markets	FR0010959676	30-Jun-17	6,000.0000	3.791	3.7910	22,746.00	0.001	1.492
AMUNDI TOPIX HDG	FR0011314277	30-Jun-17	112.0000	209.05	209.0500	23,413.60	0.002	1.536
iShares Dow Jones Global Titans 50 UCITS ET	IE00BQN1K901	30-Jun-17	4,015.0000	5.69	5.6888	22,840.33	0.069	1.498
ISHARES EDGE MSCI ERP VALUE	DE0006289382	30-Jun-17	1,142.0000	31.61	31.6100	36,098.62	0.001	2.368
ISHARES VI PLC (THE "COMPANY") ISHRS J	IE00B9M6RS56	30-Jun-17	368.0000	101.42	101.4200	37,322.56	0.003	2.448
BNPPEASY VALU EURO-UCITS ETF	LU1377382285	30-Jun-17	200.0000	119.06	119.0600	23,812.00	0.060	1.562
db x-trackers II iBoxx EUR High Yield Bond UC	LU1109942653	30-Jun-17	2,036.0000	17.86	17.8600	36,362.96	0.013	2.385
IROB GY EQUITY	DE000A12GJD2	30-Jun-17	2,000.0000	11.64	11.6400	23,280.00	0.010	1.527
Lyxor J.P. Morgan Europe Value Factor UCITS	LU1218123716	30-Jun-17	250.0000	93.19	93.1900	23,297.50	0.093	1.528
PIMCO Short-Term High Yield Corporate Bond	IE00BF8HV600	30-Jun-17	390.0000	94.62	94.6200	36,901.80	0.009	2.421
Source EURO STOXX Optimised Banks UCITS	IE00B3Q19T94	30-Jun-17	550.0000	73.36	73.3600	40,348.00	0.000	2.647
Source STOXX Europe 600 Optimised Insuran	IE00B5MTXJ97	30-Jun-17	430.0000	95.27	95.2700	40,966.10	0.139	2.687
ISHARES EURO INFL - LKD GOVT	IE00B0M62X26	30-Jun-17	108.0000	203.42	203.4200	21,969.36	0.002	1.441
UBS ETF SOL. GL. PURE GOLD	IE00B7KMN07	30-Jun-17	2,630.0000	9.62	9.6180	25,295.34	0.082	1.659
TOTAL						414,654.17		27.199

2. Titluri de participare denuminate 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 USD/RON	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				usd	usd	lei	lei	eur	%	%
ISHARES V PUBLIC LIMITED COMPANY ISH	IE00B6R52036	30-Jun-17	7,735.00	-	9.2250	3.9915	4.5539	62,543.09	0.017	4.102
TOTAL								62,543.09		4.102

2. Titluri de participare denuminate in GBP

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 GBP/RON	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				GBP	GBP	lei	lei	eur	%	%
ISHARES GLBL INFRASTRUCTURE	IE00B1FZS467	30-Jun-17	1,000.0000	-	19.5485	5.2287	4.5539	22,445.21	0.004	1.472
EUHD POWERSHARES GLBAL FUNDS IREL	IE00BZ4BMM98	30-Jun-17	1,440.0000	-	23.4756	5.2287	4.5539	38,814.02	0.412	2.546
TOTAL								61,259.23		1.472

XV. Dividende sau alte drepturi de primit

1. Dividende de incasat in EUR

Emitent	Simbol actiune	Data ex-dividend	Nr. actiuni detinute	Dividend brut	Suma de incasat	Pondere in activul total al OPCVM
				EUR	eur	%
Invesco Global Asset Management DAC	IE00BZ4BMM98	29-Jun-17	1,440.00	0.6903	994.03	0.065
TOTAL					994.03	0.065

Evolutia activului net si a VUAN in ultimii 3 ani

	30-Jun-15	30-Jun-16	30-Jun-17
Activ net	-	673,890.28	1,523,240.77
VUAN	-	9.6765	9.7492

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

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