

SAI: OTP Asset Management Romania
SAI SA

Decizie autorizata: PJR05SAIR/400023 Cod inscriere: J40/15502/15.08.2007
CUI: 22254941 Inregistrare CNRC: J40/15502/15.08.2007
Capital social: 5.795.323 RON Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP Obligatiuni

Decizie autorizata: 375/27.02.2008
Cod inscriere: CSC06DIR/400048

Situatia activelor si obligatiilor in perioada 31.12.2016 - 30.06.2017

Denumire element	31.12.2016				30.06.2017				Diferenta (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.10%	100.00%	206,976,621.58	206,976,621.88	100.21%	100.00%	205,024,464.89	205,024,464.89	-1,952,156.69
1 Valori mobiliare si instrumente ale pietei monetare din care:	65.05%	64.98%	134,500,925.78	134,500,925.78	71.74%	71.60%	146,790,726.86	146,790,726.86	12,289,801.08
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	22.75%	22.73%	47,043,949.03	47,043,949.03	22.87%	22.82%	46,789,247.49	46,789,247.49	-254,701.54
1.1.1. obligatiuni, din care:	22.75%	22.73%	47,043,949.03	47,043,949.03	22.87%	22.82%	46,789,247.49	46,789,247.49	-254,701.54
1.1.3.1. Obligatiuni corporative cotate	2.69%	2.69%	5,559,832.65	5,559,832.65	2.72%	2.71%	5,569,675.91	5,569,675.91	-156.74
1.1.3.2. Obligatiuni emise de administratia publica centrala	16.61%	16.59%	34,342,035.11	34,342,035.11	16.00%	15.96%	32,728,343.79	32,728,343.79	-1,613,691.32
1.1.3.3. Obligatiuni cotate emise de autoritatea de administratie publice locale	3.45%	3.45%	7,142,081.26	7,142,081.26	4.15%	4.15%	8,501,227.79	8,501,227.79	1,359,146.52
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	42.30%	42.25%	87,456,976.75	87,456,976.75	48.88%	48.78%	100,001,479.37	100,001,479.37	12,544,502.61
1.2.3. obligatiuni, din care:	42.30%	42.25%	87,456,976.75	87,456,976.75	48.88%	48.78%	100,001,479.37	100,001,479.37	12,544,502.61
1.2.3.1. Obligatiuni corporative cotate	31.98%	31.95%	66,131,497.56	66,131,497.56	36.51%	36.43%	74,696,377.11	74,696,377.11	8,564,879.55
1.2.3.2. Obligatiuni emise de administratia publica centrala	10.31%	10.30%	21,325,479.20	21,325,479.20	12.37%	12.34%	25,305,102.26	25,305,102.26	3,979,623.06
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, aprobat 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:	2.64%	2.63%	5,448,723.45	5,448,723.45	0.46%	0.46%	943,628.03	943,628.03	-4,505,095.42
3.1. valori mobiliare	2.64%	2.63%	5,448,723.45	5,448,723.45	0.46%	0.46%	943,628.03	943,628.03	-4,505,095.42
3.1.2. obligatiuni neadmise la tranzactionare	2.64%	2.63%	5,448,723.45	5,448,723.45	0.46%	0.46%	943,628.03	943,628.03	-4,505,095.42
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:	25.03%	25.01%	51,759,183.21	51,759,183.21	23.26%	23.21%	47,593,458.14	47,593,458.14	-4,165,725.07
4.1. depozite bancare constituite la instituti de credit din Romania	25.03%	25.01%	51,759,183.21	51,759,183.21	23.26%	23.21%	47,593,458.14	47,593,458.14	-4,165,725.07
4.1.1. OTP BANK ROMANIA	0.89%	0.89%	1,845,610.46	1,845,610.46	0.99%	0.99%	2,022,508.30	2,022,508.30	176,897.84
4.1.2. Credit Europe Bank SA	6.71%	6.70%	13,876,502.34	13,876,502.34	7.58%	7.57%	15,511,490.20	15,511,490.20	1,634,987.86
4.1.3. BANCA COMERCIALA ROMANA	3.72%	3.72%	7,702,039.26	7,702,039.26	0.22%	0.22%	446,744.76	446,744.76	-7,255,294.50
4.1.4. BRD-GROUP SOCIETE GENERAL	0.07%	0.07%	148,619.92	148,619.92	0.10%	0.10%	204,985.76	204,985.76	56,365.84
4.1.5. Banca Transilvania	1.62%	1.62%	3,359,890.35	3,359,890.35	0.00%	0.00%	0.00	0.00	-3,359,890.35
4.1.6. Libra Bank	10.39%	10.38%	21,481,257.39	21,481,257.39	7.63%	7.62%	16,030,475.27	16,030,475.27	-5,450,782.12
4.1.7. PATRIA BANK	1.62%	1.62%	3,345,263.48	3,345,263.48	6.54%	6.52%	13,377,253.85	13,377,253.85	10,031,990.37
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	-0.34%	-0.34%	-707,747.44	-707,747.44	-0.05%	-0.05%	-106,034.62	-106,034.62	601,712.82
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.34%	-0.34%	-707,747.44	-707,747.44	-0.05%	-0.05%	-106,034.62	-106,034.62	601,712.82
5.4.1. Contracte forward	-0.34%	-0.34%	-707,747.44	-707,747.44	-0.05%	-0.05%	-106,034.62	-106,034.62	601,712.82
6 Conturi curente si numerar	0.05%	0.05%	97,860.42	97,860.42	2.13%	2.12%	4,351,660.49	4,351,660.49	4,253,800.07
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	70.39	70.39	0.00%	0.00%	0.00	0.00	-70.39
6.2. OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	0.00%	0.00%	574.78	574.78	574.78
6.3. Banca Transilvania	0.00%	0.00%	256.97	256.97	0.00%	0.00%	592.82	592.82	335.85
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	2.00%	2.00%	4,256,589.85	4,256,589.85	4,256,589.85
6.5. CITI BANK	0.02%	0.02%	37,126.80	37,126.80	0.02%	0.02%	41,454.87	41,454.87	4,328.07
6.6. Credit Europe Bank SA	0.00%	0.00%	95.32	95.32	0.00%	0.00%	1,335.13	1,335.13	1,239.81
6.7. UNICREDIT BANK RON	0.00%	0.00%	101.54	101.54	0.00%	0.00%	129.74	129.74	28.20
6.8. LIBRA BANK	0.00%	0.00%	99.85	99.85	0.00%	0.00%	83.71	83.71	-16.14
6.9. CITI BANK EUR	0.00%	0.00%	125.65	125.65	0.00%	0.00%	125.69	125.69	0.04
6.10. ING BANK ROMANIA	0.03%	0.03%	59,443.86	59,443.86	0.02%	0.02%	46,826.40	46,826.40	-12,617.46
6.11. PATRIA BANK RON	0.00%	0.00%	110.99	110.99	0.00%	0.00%	61.07	61.07	-49.92
6.12. PATRIA BANK EUR	0.00%	0.00%	194.59	194.59	0.00%	0.00%	3,494.85	3,494.85	3,300.26
6.13. LIBRA EUR	0.00%	0.00%	234.46	234.46	0.00%	0.00%	299.51	299.51	65.05
6.14. Credit Europe Bank EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	92.08	92.08	92.08
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	-6.89%	-6.87%	-14,090,089.04	-14,090,089.04	-14,090,089.04
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	-6.89%	-6.87%	-14,090,089.04	-14,090,089.04	-14,090,089.04
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	7.68%	7.67%	15,877,702.99	15,877,702.99	8.08%	8.06%	16,527,443.08	16,527,443.08	649,740.09
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%	-26.53	-26.53	1.47%	1.47%	3,013,671.95	3,013,671.95	3,013,698.48
10.3. sume la S.S.I.F.	0.00%	0.00%	0.22	0.22	0.00%	0.00%	0.22	0.22	0.00
10.4. sume in curs de decontare	0.00%	0.00%	0.00	0.00	1.47%	1.47%	3,013,698.55	3,013,698.55	3,013,698.55
10.5. sume in curs de rezolvare	0.00%	0.00%	-26.75	-26.75	0.00%	0.00%	-26.82	-26.82	-0.06
II Total obligatii	0.10%	0.10%	207,825.08	207,825.08	0.21%	0.21%	421,855.37	421,855.37	214,029.69
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.08%	0.08%	166,631.80	166,631.80	0.08%	0.08%	170,800.84	170,800.84	4,169.04
1.1. Comision de administrare	0.08%	0.08%	166,631.80	166,631.80	0.08%	0.08%	170,800.84	170,800.84	4,169.04
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	20,616.59	20,616.59	0.01%	0.01%	25,574.24	25,574.24	4,957.65
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	17,463.55	17,463.55	0.01%	0.01%	21,317.19	21,317.19	3,853.64
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.00%	0.00%	3,153.04	3,153.04	0.00%	0.00%	4,257.05	4,257.05	1,104.01
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	15,587.50	15,587.50	0.01%	0.01%	15,950.74	15,950.74	363.24
8. Cheltuieli cu auditul financiar	0.00%	0.00%	3,958.16	3,958.16	0.00%	0.00%	1,968.19	1,968.19	-1,989.97
9. Alte cheltuieli aprobate	0.00%	0.00%	1,031.63	1,031.63	0.00%	0.00%	553.18	553.18	-478.45
10. Rascumparari de plati	0.00%	0.00%	0.00	0.00	0.10%	0.10%	207,008.17	207,008.17	207,008.17

Situatia valorii unitare a activului net			
Denumire element	La data de 30.06.2017	La data de 31.12.2016	Diferente
Valoarea activ net	204,602,609.53	206,768,796.20	-2,166,186.67
Numar unitati de fondactiuni in circulatie	13,806,182,447.2	14,090,114,820.7	-283,932,373.5
Valoarea unitara a activului net	14.8196	14.6747	0.1449

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHIEL-GRIGORE

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2017

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

5. Obligatiuni admise la tranzactionare

5.1. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
CJ HUNEDOARA	HUE26	-	15,000	6-Aug-14	15-May-17	15-Aug-17	26.20	0.01	0.10	0.36	-	399,933.84	2.500	0.195
MUNICIPIULUI BUCURESTI	PMB18	-	200	4-May-15	4-May-17	4-May-18	10,000.00	0.44	44.49	-71.13	10,170.4000	2,028,751.69	0.090	0.990
MUNICIPIULUI BUCURESTI	PMB18	-	135	14-Apr-16	4-May-17	4-May-18	10,134.70	0.44	44.49	-71.13	10,170.4000	1,369,407.39	0.061	0.668
MUNICIPIULUI BUCURESTI	PMB18	-	50	24-Nov-16	4-May-17	4-May-18	10,155.00	0.44	44.49	-71.13	10,170.4000	507,187.92	0.023	0.247
MUNICIPIULUI BUCURESTI	PMB18	-	15	24-Nov-16	4-May-17	4-May-18	10,155.00	0.44	44.49	-71.13	10,170.4000	152,156.38	0.007	0.074
MUNICIPIULUI BUCURESTI	PMB18	-	150	8-Mar-17	4-May-17	4-May-18	10,124.58	0.44	44.49	-71.13	10,170.4000	1,521,563.76	0.068	0.742
MUNICIPIULUI BUCURESTI	PMB20	-	100	4-May-15	4-May-17	4-May-18	10,000.00	0.78	56.89	-23.57	10,232.6500	1,026,597.05	0.045	0.501
MUNICIPIULUI BUCURESTI	PMB22	-	50	4-May-15	4-May-17	4-May-18	10,000.00	1.21	70.39	0.00	-	503,519.73	0.023	0.246
MUNICIPIULUI BUCURESTI	PMB25	-	85	4-May-15	4-May-17	4-May-18	10,000.00	1.40	81.04	0.00	-	856,888.49	0.038	0.418
Primaria Orasului Oravita	ORV27	-	923	13-May-08	14-Apr-17	16-Oct-17	71.50	0.00	0.33	0.00	-	66,296.20	1.538	0.032
Primaria Teius	TEU20	-	600	29-Sep-15	25-May-17	25-Nov-17	28.16	0.00	0.05	0.11	-	16,995.16	3.520	0.008
Municipiul Timisoara	TIM26C	-	990	7-Jul-08	15-May-17	15-Aug-17	52.40	0.00	0.05	0.00	-	51,930.18	0.066	0.025
TOTAL												8,501,227.79		4.146

5.3. Obligatiuni tranzactionate corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB18	-	80	14-Oct-15	14-Oct-16	14-Oct-17	10,000.00	1.14	292.69	0.00	-	823,415.56	0.076	0.402
INTERNATIONAL INVESTMENT BANK	IIB19	-	25	27-Sep-16	27-Sep-16	27-Sep-17	10,000.00	0.94	258.78	0.00	-	256,469.44	0.024	0.125
INTERNATIONAL INVESTMENT BANK	IIB19	-	164	27-Sep-16	27-Sep-16	27-Sep-17	10,000.00	0.94	258.78	0.00	-	1,682,439.56	0.155	0.821
RAIFFEISEN BANK S.A.	RBR019	-	178	14-May-14	15-May-17	15-May-18	10,000.00	1.47	68.89	0.00	-	1,792,262.49	0.246	0.874
Unicredit Tiriac Bank	UCT18	-	50	28-Jun-13	15-Jun-17	15-Dec-17	10,000.00	1.74	27.84	0.00	-	501,391.78	0.091	0.245
Unicredit Tiriac Bank	UCT18	-	50	31-Oct-13	15-Jun-17	15-Dec-17	10,223.00	1.61	27.84	-176.89	-	503,697.08	0.091	0.246
TOTAL												5,559,675.91		2.712

6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
						lei	lei	lei	lei	lei	lei		%	%
RO1121DBN032	-	1	9-Mar-15	11-Jun-17	11-Jun-18	11,904.01	1.63	32.60	0.00	11,323.4500	11,356.05	BRD GDG	0.000	0.006
RO1318DBN034	-	100	18-Nov-13	28-Nov-16	28-Nov-17	10,380.00	1.53	329.86	0.00	10,636.0000	1,096,586.30	Raiffeisen Bank	0.001	0.535
RO1318DBN034	-	100	18-Nov-13	28-Nov-16	28-Nov-17	10,388.00	1.53	329.86	0.00	10,636.0000	1,096,586.30	Raiffeisen Bank	0.001	0.535
RO1318DBN034	-	100	7-Jan-14	28-Nov-16	28-Nov-17	10,410.35	1.53	329.86	0.00	10,636.0000	1,096,586.30	CITI Bnak	0.001	0.535
RO1318DBN034	-	450	8-May-15	28-Nov-16	28-Nov-17	11,175.57	1.53	329.86	0.00	10,636.0000	4,934,638.36	ING BANK	0.004	2.407
RO1318DBN034	-	200	26-Jun-15	28-Nov-16	28-Nov-17	11,076.88	1.53	329.86	0.00	10,636.0000	2,193,172.60	ING BANK	0.002	1.070
RO1320DBN022	-	200	23-Feb-15	29-Apr-17	29-Apr-18	11,538.24	1.58	89.25	0.00	11,056.9500	2,231,239.32	ING BANK	0.004	1.098
RO1320DBN022	-	300	29-Sep-16	29-Apr-17	29-Apr-18	11,371.77	1.58	89.25	0.00	11,056.9500	3,346,868.97	ING BANK	0.001	1.632
RO1418DBN040	-	400	18-Feb-15	17-Jan-17	17-Jan-18	5,186.50	0.45	73.46	0.00	5,070.4750	2,057,573.56	ING BANK	0.002	1.004
RO1418DBN040	-	200	13-May-15	17-Jan-17	17-Jan-18	5,158.66	0.45	73.46	0.00	5,070.4750	1,028,786.78	ING BANK	0.001	0.502
RO1419DBN014	-	200	29-Sep-16	24-Jun-17	24-Jun-18	5,448.08	0.65	4.55	0.00	5,326.6750	1,066,245.96	BRD-GSG	0.001	0.520
RO1519DBN037	-	400	3-Oct-16	29-Apr-17	29-Apr-18	5,138.82	0.34	21.58	0.00	5,102.6000	2,049,670.14	ING BANK	0.002	1.000
RO1620DBN017	-	600	3-Oct-16	26-Feb-17	26-Feb-18	5,079.33	0.31	38.53	0.00	5,053.6750	3,055,321.44	ING BANK	0.003	1.490
TOTAL											25,264,622.08			12.323

Sume in curs de decontare pentru obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Emitent	Tipul de valoare mobiliara	Simbol/ISIN	Valoare unitara	Nr. Valori mobiliare tranzactionate	Valoare Totala	Pondere in capitalul social al emitentului	Pondere in activul total al O.P.C.V.M.
			lei		lei		%
ROMANIA	Obligatiuni	RO1227DBN011	12,054.79	250	3,013,698.55	0.000	1.470
TOTAL					3,013,698.55		1.470

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

2. Obligatiuni admise la tranzactionare

2.1. Obligatiuni admise la tranzactionare corporative denumite in lei

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
AKBANK TAS	XS1242426739	-	2	5-Jun-15	6-Jun-17	6-Jun-18	500,000.00	55.21	1,380.14	-	-	1,002,760.27	0.006	0.489
Banca Comerciala Romana	XSO486326223	-	2	27-Mar-14	7-Apr-17	7-Apr-18	267,226.54	45.65	4,491.67	-9,320.94	-	524,794.53	0.134	0.256
Banca Comerciala Romana	XSO486326223	-	3	24-Jun-14	7-Apr-17	7-Apr-18	281,837.58	38.41	4,491.67	-16,611.36	-	809,153.04	0.201	0.395
BNP PARIBAS	XS14633568025	-	2	9-Aug-16	9-Aug-16	9-Aug-17	500,000.00	39.73	-	-	-	1,025,901.37	0.090	0.500
ERSTE GROUP BANK AG	AT0000A1FR32	-	1	17-May-16	31-Jul-16	31-Jul-17	506,767.71	42.17	15,602.74	-1,806.48	-	520,563.96	0.000	0.254
FCE Bank plc	XS1412581655	-	4	17-May-16	17-May-16	17-May-18	500,000.00	34.52	1,553.42	-	-	2,006,213.70	0.000	0.979
ING BANK NV	XS1248246487	-	1,000	19-Jun-15	18-Sep-16	18-Sep-17	1,000.00	0.11	31.05	-	-	1,031,051.39	0.000	0.503
International Personal Finance PLC	XS1325222948	-	1	2-Dec-15	2-Dec-15	2-Dec-17	500,000.00	95.89	20,232.88	-	-	520,232.88	0.016	0.254
International Personal Finance PLC	XS1527191081	-	1	6-Dec-16	6-Dec-16	6-Dec-17	500,000.00	109.59	22,684.93	-	-	522,684.93	0.016	0.255
LEASEPLAN CORPORATION NV	XS1361691576	-	4	12-Feb-16	12-Feb-16	12-Feb-18	500,000.00	6.58	5,141.10	-	-	2,020,564.38	0.006	0.986
LEASEPLAN CORPORATION NV	XS1551746768	-	20	20-Jan-17	19-Jan-17	19-Jan-18	100,000.00	9.32	1,518.36	-	-	2,030,367.12	0.030	0.990
LEASEPLAN CORPORATION NV	XS1553923639	-	10	20-Jan-17	20-Jan-17	20-Jan-18	100,000.00	6.58	1,065.21	-	-	1,010,652.05	0.015	0.493
NIBC Bank N.V.	XS1441636138	-	10	11-Jul-16	11-Jul-16	11-Jul-17	100,000.00	9.12	3,238.77	-	-	1,032,387.67	0.004	0.504
NIBC Bank N.V.	XS1481206768	-	9	26-Aug-16	26-Aug-16	26-Aug-17	100,000.00	7.40	2,285.75	-	-	920,571.78	0.003	0.449
UNICREDIT GROUP	XS1233785630	-	5	15-May-15	26-Mar-17	26-Sep-17	550,000.00	61.88	5,878.13	-	-	2,779,390.63	0.003	1.356
UNICREDIT GROUP	XS1233785630	-	6	31-May-17	26-Mar-17	26-Sep-17	570,790.00	37.36	5,878.13	(760.01)	-	3,455,448.68	0.003	1.885
Yapi ve Kredi Bankasi A.S	XSO994330438	-	2	26-Nov-13	26-Nov-16	26-Nov-17	500,000.00	88.36	19,173.29	-	-	1,038,346.58	0.005	0.506
TOTAL												22,251,084.96		10.853

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2017

2.2. 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	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	9-Sep-16	7-Nov-16	7-Nov-17	1,040.00	0.12	27.48	-	1,043.4150	4.5539	487,674.62	0.005	0.238
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	22-Sep-16	7-Nov-16	7-Nov-17	1,038.45	0.12	27.48	-	1,043.4150	4.5539	975,349.25	0.010	0.476
BULGARIAN ENERGY HOLDING	XS0989152573	-	200	28-Sep-16	7-Nov-16	7-Nov-17	1,038.00	0.12	27.48	-	1,043.4150	4.5539	975,349.25	0.010	0.476
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	22-Sep-16	2-Aug-16	2-Aug-17	1,058.75	0.13	44.48	-	1,082.3900	4.5539	513,163.52	0.005	0.250
Cable Communications Systems N.V.	XS1405770576	-	100	25-Jan-17	15-Apr-17	15-Oct-17	1,072.70	0.14	10.56	-	1,054.3800	4.5539	484,961.00	0.005	0.237
Cable Communications Systems N.V.	XS1405770576	-	100	5-May-17	15-Apr-17	15-Oct-17	1,072.00	0.14	10.56	-	1,054.3800	4.5539	484,961.00	0.005	0.237
Croatian Bank for Reconstruction and Development	XS0961637542	-	150	19-May-16	8-May-17	8-May-18	1,116.25	0.06	8.88	-16.95	1,123.9750	4.5539	762,257.29	0.002	0.372
EMERALD cap	XS1523215116	-	1,700	2-Dec-16	5-May-17	7-Aug-17	1,000.00	0.05	2.80	-	-	4.5539	7,763,338.18	0.011	3.787
FCE Bank plc	XS1590503279	-	100	31-Mar-17	26-May-17	29-Aug-17	1,000.00	0.00	0.17	-	1,003.5400	4.5539	457,079.95	0.001	0.223
GLOBALWORTH REAL ESTATE	XS1577957837	-	159	19-Jun-17	19-Jun-17	20-Jun-18	994.27	0.08	4.60	0.04	-	4.5539	720,632.82	0.006	0.351
GLOBALWORTH REAL ESTATE	XS1577957837	-	141	19-Jun-17	19-Jun-17	20-Jun-18	1,008.75	0.08	9.95	(0.06)	-	4.5539	648,288.29	0.006	0.316
GLOBALWORTH REAL ESTATE	XS1577957837	-	150	27-Jun-17	19-Jun-17	20-Jun-18	1,008.50	0.08	9.95	(0.02)	-	4.5539	689,524.11	0.006	0.336
Goldman Sachs Group Inc.	XS1173867323	-	250	28-Nov-16	26-Apr-17	26-Jul-17	1,018.70	0.02	1.23	-	1,022.8800	4.5539	1,165,923.82	0.002	0.569
Goldman Sachs Group Inc.	XS1458408306	-	500	28-Nov-16	27-Apr-17	27-Jul-17	1,017.80	0.02	1.21	-	1,021.2250	4.5539	2,328,036.85	0.003	1.135
Hungarian Development Bank	XS1330975977	-	100	30-Mar-16	8-Dec-16	8-Dec-17	1,015.00	0.07	13.34	-	1,071.0900	4.5539	493,838.14	0.045	0.241
Hungarian Development Bank	XS1330975977	-	100	15-Apr-16	8-Dec-16	8-Dec-17	1,025.00	0.07	13.34	-	1,071.0900	4.5539	493,838.14	0.045	0.241
Hungarian Development Bank	XS1330975977	-	200	16-Aug-16	8-Dec-16	8-Dec-17	1,048.75	0.07	13.34	-	1,071.0900	4.5539	987,676.28	0.004	0.482
J.P. Morgan Structured Products B.V.	XS0857176423	-	15	11-Jul-13	7-May-17	7-Aug-17	52,642.81	4.58	314.80	-1660.05	-	4.5539	4,093,357.20	0.000	1.997
MFINANCE FRANCE	XS105065386	-	200	30-May-16	1-Apr-17	1-Apr-18	1,016.24	0.07	5.92	-	1,039.4450	4.5539	952,098.66	0.004	0.464
MFINANCE FRANCE	XS1496343986	-	150	26-Sep-16	26-Sep-16	26-Sep-17	1,000.00	0.04	10.65	-	1,025.5300	4.5539	707,787.50	0.003	0.345
MOL HUNGARIAN OIL & GAS	XS1401114811	-	300	19-May-17	28-Apr-17	28-Apr-18	1,051.75	0.07	4.60	-	1,069.2350	4.5539	1,457,891.57	0.003	0.711
New Europe Property Investments PLC	XS1325078308	-	200	30-Nov-16	26-Feb-17	26-Feb-18	995.97	0.10	12.84	-	1,086.9350	4.5539	1,001,655.32	0.009	0.489
New Europe Property Investments PLC	XS1325078308	-	200	18-Mar-16	26-Feb-17	26-Feb-18	1,000.02	0.10	12.84	-	1,086.9350	4.5539	1,001,655.32	0.009	0.489
New Europe Property Investments PLC	XS1325078308	-	200	6-May-16	26-Feb-17	26-Feb-18	1,028.00	0.10	12.84	-	1,086.9350	4.5539	1,001,655.32	0.009	0.489
New Europe Property Investments PLC	XS1325078308	-	140	11-Jul-16	26-Feb-17	26-Feb-18	1,045.50	0.10	12.84	-	1,086.9350	4.5539	701,158.72	0.006	0.342
New Europe Property Investments PLC	XS1325078308	-	100	5-Oct-16	26-Feb-17	26-Feb-18	1,060.00	0.10	12.84	-	1,086.9350	4.5539	500,827.66	0.004	0.244
ORLEN CAPITAL AB	XS1082660744	-	50	10-Mar-16	30-Jun-17	30-Jun-18	1,005.44	0.07	0.07	-	1,069.2000	4.5539	243,467.09	0.002	0.119
ORLEN CAPITAL AB	XS1082660744	-	100	24-Mar-16	30-Jun-17	30-Jun-18	1,009.66	0.07	0.07	-	1,069.2000	4.5539	486,934.18	0.004	0.238
ORLEN CAPITAL AB	XS1082660744	-	50	31-Mar-16	30-Jun-17	30-Jun-18	1,012.40	0.07	0.07	-	1,069.2000	4.5539	243,467.09	0.002	0.119
ORLEN CAPITAL AB	XS1082660744	-	200	15-Apr-16	30-Jun-17	30-Jun-18	1,017.79	0.07	0.07	-	1,069.2000	4.5539	973,868.36	0.009	0.475
ORLEN CAPITAL AB	XS1082660744	-	100	6-May-16	30-Jun-17	30-Jun-18	1,020.00	0.07	0.07	-	1,069.2000	4.5539	486,934.18	0.004	0.238
ORLEN CAPITAL AB	XS1082660744	-	200	6-May-16	30-Jun-17	30-Jun-18	1,021.10	0.07	0.07	-	1,069.2000	4.5539	973,868.36	0.009	0.475
ORLEN CAPITAL AB	XS1082660744	-	100	8-Aug-16	30-Jun-17	30-Jun-18	1,049.40	0.07	0.07	-	1,069.2000	4.5539	486,934.18	0.004	0.238
ORLEN CAPITAL AB	XS1082660744	-	100	9-Aug-16	30-Jun-17	30-Jun-18	1,048.50	0.07	0.07	-	1,069.2000	4.5539	486,934.18	0.004	0.238
ORLEN CAPITAL AB	XS1082660744	-	200	27-Sep-16	30-Jun-17	30-Jun-18	1,062.50	0.07	0.07	-	1,069.2000	4.5539	973,868.36	0.009	0.475
ORLEN CAPITAL AB	XS1082660744	-	200	28-Sep-16	30-Jun-17	30-Jun-18	1,062.36	0.07	0.07	-	1,069.2000	4.5539	973,868.36	0.009	0.475
ORLEN CAPITAL AB	XS1082660744	-	250	3-Oct-16	30-Jun-17	30-Jun-18	1,061.25	0.07	0.07	-	1,069.2000	4.5539	1,217,335.45	0.001	0.594
ORLEN CAPITAL AB	XS1082660744	-	250	2-Nov-16	30-Jun-17	30-Jun-18	1,058.00	0.07	0.07	-	1,069.2000	4.5539	1,217,335.45	0.001	0.594
ORLEN CAPITAL AB	XS1082660744	-	250	14-Mar-17	30-Jun-17	30-Jun-18	1,054.00	0.07	0.07	-	1,069.2000	4.5539	1,217,335.45	0.001	0.594
ORLEN CAPITAL AB	XS1429673327	-	100	9-Sep-16	7-Jun-17	7-Jun-18	1,062.50	0.07	1.64	-	1,069.7650	4.5539	487,908.87	0.001	0.238
Societe Generale	XS1490846810	-	1,800	24-Nov-16	6-Jun-17	6-Dec-17	1,000.00	0.05	1.22	-	-	4.5539	8,207,010.12	0.001	4.003
SPP DISTRIBUCIA AS	XS1077088984	-	100	10-Mar-16	23-Jun-17	23-Jun-18	1,037.50	0.07	0.58	-	1,076.0800	4.5539	490,298.08	0.001	0.239
Telefonaktiebolaget L. M. Ericsson	XS1571293171	-	100	1-Mar-17	1-Mar-17	1-Mar-18	996.13	0.02	2.92	-	992.9600	4.5539	453,515.91	0.020	0.221
Turkiye Garanti Bankasi	XS1084838496	-	100	24-Mar-17	8-Jul-16	8-Jul-17	1,031.00	0.09	33.10	-	1,036.7700	4.5539	487,209.35	0.020	0.238
Turkiye Garanti Bankasi	XS1084838496	-	100	5-Apr-17	8-Jul-16	8-Jul-17	1,033.05	0.09	33.10	-	1,036.7700	4.5539	487,209.35	0.020	0.238
TOTAL													52,445,292.14		25.580

2.4. 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	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisii	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	lei	%	%
Macedonia	XS1087984164	-	200	30-Dec-16	24-Jul-16	24-Jul-17	1,005.50	0.11	37.25	0.00	1,046.56	4.5539	967,103.55	0.000	0.481
Macedonia	XS1318363766	-	100	31-Mar-16	1-Dec-16	1-Dec-17	1,000.00	0.13	28.32	0.00	1,077.09	4.5539	503,390.41	0.000	0.246
Croatia	XS0645940288	-	130	23-Sep-16	9-Jul-16	9-Jul-17	1,100.00	0.16	57.46	0.00	1,056.95	4.5539	659,739.90	0.000	0.322
Republica Montenegro	XS1069342407	-	100	3-Aug-16	20-May-17	20-May-18	1,032.40	0.15	6.12	0.00	1,050.63	4.5539	481,231.80	0.000	0.235
Republica Montenegro	XS1205717702	-	100	18-Mar-15	18-Mar-17	18-Mar-18	994.44	0.11	11.15	0.00	1,017.52	4.5539	468,442.51	0.001	0.228
ROMANIA	XS0972758741	-	417	1-Feb-16	18-Sep-16	18-Sep-17	1,170.00	0.13	36.24	0.00	1,143.07	4.5539	2,239,471.73	0.000	1.092
ROMANIA	XS0972758741	-	200	12-Dec-16	18-Sep-16	18-Sep-17	1,152.80	0.13	36.24	0.00	1,143.07	4.5539	1,074,087.16	0.002	0.524
ROMANIA	XS1312891549	-	500	3-Apr-17	29-Oct-16	29-Oct-17	1,057.50	0.08	18.46	0.00	1,064.82	4.5539	2,466,560.52	0.001	1.203
ROMANIA	XS1312891549	-	200	15-May-17	29-Oct-16	29-Oct-17	1,058.70	0.08	18.46	0.00	1,064.82	4.5539	986,624.21	0.000	0.481
ROMANIA	XS1312891549	-	250	16-May-17	29-Oct-16	29-Oct-17	1,061.00	0.08	18.46	0.00	1,064.82	4.5539	1,233,280.26	0.000	0.602
ROMANIA	XS1313004928	-	99	8-Aug-16	29-Oct-16	29-Oct-17	1,086.25	0.11	26.01	0.00	1,048.59	4.5539	484,468.60	0.000	0.236
ROMANIA	XS1313004928	-	200	3-Apr-17	29-Oct-16	29-Oct-17	1,058.52	0.11	26.01	0.00	1,048.59	4.5539	978,724.44	0.000	0.477
ROMANIA	XS1313004928	-	500	19-Apr-17	29-Oct-16	29-Oct-17	1,043.41	0.11	26.01	0.00	1,048.59	4.5539	2,446,811.09	0.001	1.193
ROMANIA	XS1420357318	-	100	5-Oct-16	26-May-17	26-May-18	1,073.88	0.08	2.84	0.00	1,031.85	4.5539	471,185.48	0.000	0.230
ROMANIA	XS1599193403	-	700	19-Apr-17	19-Apr-17	19-Apr-18	996.83	0.07							

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2017

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al O.P.C.V.M.
	lei	%
Banca Comerciala Romana	0.00	0.000
BANCA TRANSILVANIA S.A.	256.97	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	41,454.87	0.020
CREDIT EUROPE BANK SA	1,335.13	0.001
ING BANK Romania	46,826.40	0.023
Libra Internet Bank	83.71	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	61.07	0.000
UniCredit Bank Romania	129.74	0.000
Numerar in Casierie	0.00	0.000
TOTAL	90,147.89	0.044

2. Disponibil in conturi curente si numerar denuminate EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	EUR	lei	lei	%
Banca Comerciala Romana	934,713.07	4.5539	4,256,589.85	2.076
BANCA TRANSILVANIA S.A.	73.75	4.5539	335.85	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5539	0.00	0.000
Citi Bank	27.60	4.5539	125.69	0.000
CREDIT EUROPE BANK SA	20.22	4.5539	92.08	0.000
ING BANK Romania	0.00	4.5539	0.00	0.000
Libra Internet Bank	65.77	4.5539	299.51	0.000
OTP BANK ROMANIA	0.00	4.5539	0.00	0.000
PATRIA BANK	767.44	4.5539	3,494.85	0.002
TOTAL			4,260,937.82	2.078

2. Disponibil in conturi curente si numerar denuminate USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	USD	lei	lei	%
Banca Comerciala Romana	0.00	3.9915	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	3.9915	0.00	0.000
Citi Bank	0.00	3.9915	0.00	0.000
ING BANK Romania	0.00	3.9915	0.00	0.000
OTP BANK ROMANIA	144.00	3.9915	574.78	0.000
TOTAL			574.78	0.000

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Cresterea zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Jun-17	1-Jul-17	446,744.76	0.00	0.00	446,744.76	0.218
BRD - GROUPE SOCIETE GENERALE S.A.	30-Jun-17	3-Jul-17	204,985.70	0.06	0.06	204,985.76	0.100
Libra Internet Bank	29-Jun-17	31-Jul-17	1,022,200.00	16.80	33.61	1,022,233.61	0.499
Libra Internet Bank	6-Apr-17	8-Jan-18	513,800.00	22.52	1,936.96	515,736.96	0.252
Libra Internet Bank	9-May-17	9-Aug-17	2,008,500.00	74.29	3,937.21	2,012,437.21	0.982
Libra Internet Bank	15-May-17	16-Aug-17	2,000,000.00	73.97	3,476.71	2,003,476.71	0.977
Libra Internet Bank	7-Jun-17	7-Sep-17	2,025,500.00	74.92	1,797.98	2,027,297.98	0.989
Libra Internet Bank	9-Jun-17	11-Sep-17	811,000.00	30.00	659.91	811,659.91	0.396
Libra Internet Bank	13-Jun-17	13-Sep-17	2,018,000.00	74.64	1,343.49	2,019,343.49	0.995
Libra Internet Bank	11-Jul-18	11-Jul-17	1,629,500.00	87.06	30,804.70	1,660,404.70	0.810
Libra Internet Bank	3-Oct-16	3-Jul-17	81,000.00	3.33	902.10	81,902.10	0.040
Libra Internet Bank	7-Oct-16	7-Jul-17	1,000,000.00	43.84	11,704.11	1,011,704.11	0.493
Libra Internet Bank	10-Oct-16	10-Jul-17	69,000.00	2.84	748.60	69,748.60	0.034
OTP BANK ROMANIA	30-Jun-17	3-Jul-17	2,022,505.53	2.77	2.77	2,022,508.30	0.986
PATRIA BANK	29-Jun-17	31-Jul-17	10,014,400.00	205.78	411.55	10,014,811.55	4.885
TOTAL						25,924,995.73	12.645

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al O.P.C.V.M.
			eur	eur	eur	lei	lei	%
CREDIT EUROPE BANK SA	27-Dec-16	27-Dec-17	928,096.98	26.70	4,965.95	4.5539	4,249,075.30	2.072
CREDIT EUROPE BANK SA	3-Feb-17	3-Aug-17	223,000.00	3.05	452.11	4.5539	1,017,578.56	0.496
CREDIT EUROPE BANK SA	22-Feb-17	21-Feb-18	1,000,000.00	27.40	3,534.25	4.5539	4,569,994.61	2.229
CREDIT EUROPE BANK SA	16-Feb-17	15-Feb-18	740,400.00	20.28	2,738.47	4.5539	3,384,178.26	1.651
CREDIT EUROPE BANK SA	13-Mar-17	12-Mar-18	501,500.00	13.74	1,511.37	4.5539	2,290,663.48	1.117
Libra Internet Bank	21-Apr-17	20-Apr-18	262,800.00	7.20	511.20	4.5539	1,199,092.87	0.585
Libra Internet Bank	26-May-17	25-May-18	350,000.00	9.59	345.21	4.5539	1,595,437.03	0.778
PATRIA BANK	4-Jan-17	3-Jul-17	736,000.00	13.29	2,365.42	4.5539	3,362,442.30	1.640
TOTAL							21,668,462.40	10.569

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2017

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1. Contracte forward denominate in EUR

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al O.P.C.V.M.	
						EUR/RON				lei	lei
BRD - GROUPE SOCIETE GENERALE S.A.	210.000,00	Vanzare	3-Oct-16	3-Jul-17	lei 4.4775	4.5539	4.5542	-0,0767	-16.107,00		-0,008
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	Vanzare	21-Jul-16	21-Jul-17	4.5100	4.5539	4.5561	-0,0461	-4.610,00		-0,002
BRD - GROUPE SOCIETE GENERALE S.A.	600.000,00	Vanzare	25-Aug-16	23-Aug-17	4.4980	4.5539	4.5599	-0,0619	-37.140,00		-0,018
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	Vanzare	29-Aug-16	31-Aug-17	4.5051	4.5539	4.5610	-0,0559	-5.590,00		-0,003
BRD - GROUPE SOCIETE GENERALE S.A.	200.000,00	Vanzare	27-Jul-16	31-Jul-17	4.5087	4.5539	4.5572	-0,0485	-9.700,00		-0,005
BRD - GROUPE SOCIETE GENERALE S.A.	300.000,00	Vanzare	8-Jul-16	10-Jul-17	4.5572	4.5539	4.5550	0,0022	660,00		0,000
BRD - GROUPE SOCIETE GENERALE S.A.	200.000,00	Vanzare	2-Jun-17	5-Jun-18	4.6254	4.5539	4.6016	0,0238	4.760,00		0,002
BRD - GROUPE SOCIETE GENERALE S.A.	300.000,00	Vanzare	22-Jun-17	26-Jun-18	4.6498	4.5539	4.6047	0,0451	13.530,00		0,007
BRD - GROUPE SOCIETE GENERALE S.A.	400.000,00	Vanzare	27-Jun-17	27-Dec-17	4.5850	4.5539	4.5782	0,0068	2.720,00		0,001
BRD - GROUPE SOCIETE GENERALE S.A.	170.000,00	Vanzare	18-May-17	18-May-18	4.6336	4.5539	4.5990	0,0346	5.882,00		0,003
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	Vanzare	12-May-17	14-May-18	4.6069	4.5539	4.5984	0,0085	850,00		0,000
BRD - GROUPE SOCIETE GENERALE S.A.	150.000,00	Vanzare	30-Mar-17	3-Apr-18	4.6105	4.5539	4.5924	0,0181	2.715,00		0,001
BRD - GROUPE SOCIETE GENERALE S.A.	800.000,00	Vanzare	13-Apr-17	19-Apr-18	4.5807	4.5539	4.5948	-0,0141	-11.280,00		-0,006
Citi Bank	410.000,00	Vanzare	13-Apr-17	17-Apr-18	4.5804	4.5539	4.5945	-0,0141	-5.781,00		-0,003
Citi Bank	620.000,00	Vanzare	6-Apr-17	6-Apr-18	4.5873	4.5539	4.5929	-0,0056	-3.472,00		-0,002
Citi Bank	512.877,69	Vanzare	20-Apr-17	20-Apr-18	4.6032	4.5539	4.5949	0,0083	4.256,88		0,002
Citi Bank	400.000,00	Vanzare	24-May-17	25-May-18	4.6129	4.5539	4.6000	0,0129	5.160,00		0,003
Citi Bank	200.000,00	Vanzare	16-May-17	18-May-18	4.6108	4.5539	4.5990	0,0119	2.390,00		0,001
Citi Bank	100.000,00	Vanzare	29-Jun-17	3-Jul-18	4.6095	4.5539	4.6057	0,0028	280,00		0,000
Citi Bank	1.100.000,00	Vanzare	23-Jun-17	27-Dec-17	4.5892	4.5539	4.5782	0,0110	12.100,00		0,006
Citi Bank	550.000,00	Vanzare	22-Jun-17	20-Dec-17	4.6116	4.5539	4.5771	0,0345	18.975,00		0,009
Citi Bank	200.000,00	Vanzare	30-May-17	31-May-18	4.6239	4.5539	4.6009	0,0230	4.600,00		0,002
Citi Bank	200.000,00	Vanzare	15-Jun-17	19-Jun-18	4.6459	4.5539	4.6037	0,0422	8.440,00		0,004
Citi Bank	725.000,00	Vanzare	12-Jun-17	12-Jun-18	4.6186	4.5539	4.6027	0,0159	11.527,50		0,006
Citi Bank	1.000.000,00	Vanzare	5-Aug-16	7-Aug-17	4.5056	4.5539	4.5580	-0,0524	-52.400,00		-0,026
Citi Bank	180.000,00	Vanzare	11-Aug-16	11-Aug-17	4.5005	4.5539	4.5585	-0,0580	-10.440,00		-0,005
Citi Bank	150.000,00	Vanzare	16-Aug-16	16-Aug-17	4.4985	4.5539	4.5591	-0,0606	-9.090,00		-0,004
Citi Bank	150.000,00	Vanzare	13-Jul-16	13-Jul-17	4.5325	4.5539	4.5553	-0,0228	-3.420,00		-0,002
Citi Bank	500.000,00	Vanzare	14-Jul-16	14-Jul-17	4.5315	4.5539	4.5554	-0,0239	-11.950,00		-0,006
Citi Bank	500.000,00	Vanzare	27-Jul-16	27-Jul-17	4.5082	4.5539	4.5568	-0,0486	-24.300,00		-0,012
Citi Bank	100.000,00	Vanzare	28-Sep-16	29-Sep-17	4.4923	4.5539	4.5652	-0,0729	-7.290,00		-0,004
Citi Bank	500.000,00	Vanzare	29-Sep-16	29-Sep-17	4.4950	4.5539	4.5652	-0,0702	-35.100,00		-0,017
Citi Bank	300.000,00	Vanzare	5-Sep-17	5-Sep-17	4.4800	4.5539	4.5617	-0,0717	-21.510,00		-0,010
Citi Bank	100.000,00	Vanzare	5-Dec-16	7-Sep-17	4.5451	4.5539	4.5620	-0,0169	-1.690,00		-0,001
Citi Bank	100.000,00	Vanzare	13-Oct-16	17-Oct-17	4.5509	4.5539	4.5677	-0,0168	-1.680,00		-0,001
Citi Bank	160.000,00	Vanzare	2-Nov-16	4-Aug-17	4.5382	4.5539	4.5576	-0,0194	-3.104,00		-0,002
Citi Bank	300.000,00	Vanzare	3-Nov-16	7-Aug-17	4.5335	4.5539	4.5580	-0,0245	-7.350,00		-0,004
Citi Bank	100.000,00	Vanzare	1-Feb-17	5-Feb-18	4.5877	4.5539	4.5840	0,0037	370,00		0,000
Citi Bank	340.000,00	Vanzare	15-Mar-17	15-Mar-18	4.6109	4.5539	4.5896	0,0213	7.242,00		0,004
Citi Bank	300.000,00	Vanzare	16-Feb-17	21-Feb-18	4.5863	4.5539	4.5863	0,0000	0,00		0,000
ING BANK Romania	513.000,00	Vanzare	21-Feb-17	21-Feb-18	4.5792	4.5539	4.5863	-0,0071	-3.642,30		-0,002
ING BANK Romania	650.000,00	Vanzare	17-Mar-17	19-Sep-17	4.5914	4.5539	4.5637	0,0277	18.005,00		0,009
ING BANK Romania	1.000.000,00	Vanzare	22-Feb-17	20-Feb-18	4.5870	4.5539	4.5862	0,0008	800,00		0,000
ING BANK Romania	416.750,00	Vanzare	23-Feb-17	23-Feb-18	4.5845	4.5539	4.5866	-0,0021	-875,17		0,000
ING BANK Romania	307.892,59	Vanzare	27-Feb-17	27-Feb-18	4.5780	4.5539	4.5872	-0,0092	-2.831,78		-0,001
ING BANK Romania	591.173,84	Vanzare	6-Mar-17	8-Mar-18	4.5998	4.5539	4.5886	0,0112	6.621,15		0,003
ING BANK Romania	223.000,00	Vanzare	2-Feb-17	31-Jan-18	4.6000	4.5539	4.5833	0,0167	3.724,10		0,002
ING BANK Romania	175.000,00	Vanzare	14-Feb-17	14-Feb-18	4.5858	4.5539	4.5853	-0,0195	-3.412,50		-0,002
ING BANK Romania	427.200,00	Vanzare	30-Jan-17	30-Jan-18	4.5616	4.5539	4.5831	-0,0215	-9.184,80		-0,004
ING BANK Romania	732.500,00	Vanzare	31-Jan-17	31-Jan-18	4.5638	4.5539	4.5833	-0,0195	-14.283,75		-0,007
ING BANK Romania	770.000,00	Vanzare	23-Dec-16	22-Dec-17	4.5979	4.5539	4.5774	0,0205	15.785,00		0,008
ING BANK Romania	300.000,00	Vanzare	5-Sep-16	5-Sep-17	4.4885	4.5539	4.5617	-0,0732	-21.960,00		-0,011
ING BANK Romania	490.000,00	Vanzare	18-Jul-16	14-Jul-17	4.5105	4.5539	4.5554	-0,0449	-22.001,00		-0,011
ING BANK Romania	535.000,00	Vanzare	6-Jun-17	6-Jun-18	4.6245	4.5539	4.6018	0,0227	12.144,50		0,006
ING BANK Romania	983.100,00	Vanzare	26-Jun-17	22-Dec-17	4.5950	4.5539	4.5774	0,0176	17.302,56		0,008
ING BANK Romania	500.000,00	Vanzare	29-Jun-17	29-Jun-18	4.6093	4.5539	4.6051	0,0042	2.100,00		0,001
ING BANK Romania	350.000,00	Vanzare	25-May-17	23-May-18	4.6105	4.5539	4.5997	0,0108	3.780,00		0,002
ING BANK Romania	300.000,00	Vanzare	20-Apr-17	20-Apr-18	4.6032	4.5539	4.5949	0,0083	2.490,00		0,001
ING BANK Romania	250.000,00	Vanzare	7-Apr-17	6-Apr-18	4.5861	4.5539	4.5929	-0,0068	-1.700,00		-0,001
ING BANK Romania	100.000,00	Vanzare	18-Apr-17	18-Apr-18	4.5808	4.5539	4.5946	-0,0138	-1.380,00		-0,001
ING BANK Romania	500.000,00	Vanzare	29-Sep-16	29-Jun-17	4.4801	4.5539	4.5503	-0,0702	-35.100,00		-0,017
OTP BANK ROMANIA	500.000,00	Vanzare	9-Sep-16	13-Sep-17	4.4934	4.5539	4.5628	-0,0694	-34.700,00		-0,017
TOTAL									-244.874,62		-0,119

1.2. Contracte forward denominate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al O.P.C.V.M.	
						USD/RON				lei	lei
BRD - GROUPE SOCIETE GENERALE S.A.	600.000,00	Vanzare	28-Dec-16	29-Dec-17	lei 4.3244	3.9915	3.9784	0,3460	207.600,00		0,101
BRD - GROUPE SOCIETE GENERALE S.A.	600.000,00	Cumparare	22-Jun-17	29-Dec-17	4,0930	3,9915	3,9784	-0,1146	-69.760,00		-0,034
TOTAL									138.840,00		0,068

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2017

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conform art.82 lit. g) din O.U.G. nr. 32/2012

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

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenta	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activ total al O.P.C.V.M.
					lei	lei	lei	lei		%	%
RO1419DBN014	Repo	1,400	29-Jun-17	31-Jul-17	5,338.31	-0.06	-0.12	-7,473.805.90	BRD - GROUPE SOCIE	0.000	-3.645
TOTAL								-7,473.805.90			-3.645

Serie	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	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activ total al O.P.C.V.M.
						lei	lei	lei	lei	lei	lei		%	%
RO1419DBN014	-	1000	7-Mav-15	24-Jun-17	24-Jun-18	5,464.73	0.65	4.55	0.00	5,326.68	5,331,229.79	Citi Bank	0.009	2,600
RO1419DBN014	-	400	29-Sep-16	24-Jun-17	24-Jun-18	5,448.08	0.65	4.55	0.00	5,326.68	2,132,491.92	Citi Bank	0.004	1,040
TOTAL											7,463,721.71			3,640

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

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenta	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activ total al O.P.C.V.M.
					EUR	EUR	EUR		lei		%	%
XS0972758741	Repo	617	14-Apr-17	18-Jul-17	1,175.99	0.00	0.24	4.5539	-3,303,562.79	BRD - GROUPE SOCIE	0.041	-1.611
XS0972758741	Repo	617	19-Jun-17	19-Jul-17	1,179.07	0.01	0.06	4.5539	-3,312,720.35	ING BANK NV	0.041	-1.616
TOTAL									-6,616,283.14			-3.227

Serie	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 EUR/RON	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activ total al O.P.C.V.M.
						lei	lei	lei	lei	lei	lei	lei		%	%
XS0972758741	-	167	30-Sep-15	18-Sep-16	18-Sep-17	1,155.00	0.13	36.24	0.00	1,143.07	4.5539	896,862.78	BRD - GROUPE SOCIETE	0.008	0.437
XS0972758741	-	250	30-Sep-15	18-Sep-16	18-Sep-17	1,155.00	0.13	36.24	0.00	1,143.07	4.5539	1,342,608.95	BRD - GROUPE SOCIETE	0.013	0.655
XS0972758741	-	200	1-Feb-16	18-Sep-16	18-Sep-17	1,170.00	0.13	36.24	0.00	1,143.07	4.5539	1,074,087.16	BRD - GROUPE SOCIETE	0.010	0.524
XS0972758741	-	184	29-Sep-15	18-Sep-16	18-Sep-17	1,155.00	0.13	36.24	0.00	1,143.07	4.5539	988,160.19	ING BANK NV	0.009	0.482
XS0972758741	-	433	30-Sep-15	18-Sep-16	18-Sep-17	1,155.00	0.13	36.24	0.00	1,143.07	4.5539	2,325,398.70	ING BANK NV	0.022	1.134
TOTAL												6,627,117.77			3.232

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in lei

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activ total al O.P.C.V.M.
				lei	lei	lei	%	%
FDI BRD SIMFONIA 1	ROFDIN000010	-	54,030,6311	40.1283	-	2,168,157.37	0.151	1.058
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	119,662,2723	29.4800	-	3,527,643.79	21.183	1.721
FDI OTP ComodisRO	ROFDIN0001C1	-	100,000,0000	17.2180	-	1,721,800.00	1.290	0.840
TOTAL						7,417,601.16		3.618

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	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activ total al O.P.C.V.M.
				lei	lei	lei	lei	%	%
FDI OTP EUROBOND	ROFDIN0001J6	-	157,167,8718	12.7281	-	4.5539	9,109,841.92	4.646	4.443
TOTAL							9,109,841.92		4.443

Evolutia activului net si a VUAN in ultimii 3 ani

	30-Jun-15	30-Jun-16	30-Jun-17
Activ net	124,568,216.24	156,748,133.95	204,602,609.53
VUAN	13,9848	14,4592	14,8196

OTP ASSET MANAGEMENT S.A.I. S.A.

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL