

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 Obligatiuni

 Decizie autorizare: 375/27.02.2008
 Cod inscriere: CSC06FDIR/400048

Situatia activelor si obligatiilor in perioada 31.12.2016 - 31.12.2017

| Denumire element | 31.12.2016 | | | | 31.12.2017 | | | | Diferente (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% | 206,976,621.88 | 206,976,621.88 | 100.10% | 100.00% | 192,323,656.32 | 192,323,656.32 | -14,452,965.56 |
| 1 Valori mobiliare si instrumente ale pietei monetare din care: | 65.05% | 64.98% | 134,500,925.78 | 134,500,925.78 | 72.09% | 72.02% | 138,659,793.08 | 138,659,793.08 | 4,158,867.30 |
| 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 | 15.67% | 15.66% | 30,145,637.19 | 30,145,637.19 | -16,898,311.83 |
| 1.1.3. obligatiuni, din care: | 22.75% | 22.73% | 47,043,949.03 | 47,043,949.03 | 15.67% | 15.66% | 30,145,637.19 | 30,145,637.19 | -16,898,311.83 |
| 1.1.3.1 Obligatiuni corporative cotate | 2.69% | 2.69% | 5,559,832.65 | 5,559,832.65 | 8.51% | 8.50% | 16,373,407.82 | 16,373,407.82 | 10,813,575.16 |
| 1.1.3.2 Obligatiuni emise de administratia publica centrala | 16.61% | 16.59% | 34,342,035.11 | 34,342,035.11 | 2.71% | 2.71% | 5,211,211.24 | 5,211,211.24 | -29,130,823.87 |
| 1.1.3.3 Obligatiuni cotate emise de autoritatile ale administratiei publice locale | 3.45% | 3.45% | 7,142,081.26 | 7,142,081.26 | 4.45% | 4.45% | 8,561,018.14 | 8,561,018.14 | 1,418,936.88 |
| 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 | 56.42% | 56.36% | 108,514,155.89 | 108,514,155.89 | 21,057,179.13 |
| 1.2.3. obligatiuni, din care: | 42.30% | 42.25% | 87,456,976.75 | 87,456,976.75 | 56.42% | 56.36% | 108,514,155.89 | 108,514,155.89 | 21,057,179.13 |
| 1.2.3.1 Obligatiuni corporative cotate | 31.98% | 31.95% | 66,131,497.56 | 66,131,497.56 | 44.34% | 44.30% | 85,284,181.01 | 85,284,181.01 | 19,152,683.45 |
| 1.2.3.2 Obligatiuni emise de administratia publica centrala | 10.31% | 10.30% | 21,325,479.20 | 21,325,479.20 | 12.08% | 12.07% | 23,229,974.88 | 23,229,974.88 | 1,904,495.68 |
| 2 valori mobiliare nou emise | 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 | 0.50% | 0.50% | 971,117.54 | 971,117.54 | -4,477,605.90 |
| 3.1. valori mobiliare | 2.64% | 2.63% | 5,448,723.45 | 5,448,723.45 | 0.50% | 0.50% | 971,117.54 | 971,117.54 | -4,477,605.90 |
| 3.1.2. obligatiuni neadmise la tranzactionare | 2.64% | 2.63% | 5,448,723.45 | 5,448,723.45 | 0.50% | 0.50% | 971,117.54 | 971,117.54 | -4,477,605.90 |
| 4 Depozite bancare din care: | 25.03% | 25.01% | 51,759,183.21 | 51,759,183.21 | 20.14% | 20.12% | 38,732,873.27 | 38,732,873.27 | -13,026,309.94 |
| 4.1. depozite bancare constituite la institutiile de credit din Romania | 25.03% | 25.01% | 51,759,183.21 | 51,759,183.21 | 20.14% | 20.12% | 38,732,873.27 | 38,732,873.27 | -13,026,309.94 |
| 4.1.1. OTP BANK ROMANIA | 0.89% | 0.89% | 1,845,610.46 | 1,845,610.46 | 1.80% | 1.80% | 3,456,590.43 | 3,456,590.43 | 1,610,979.97 |
| 4.1.2. CITI BANK | 0.00% | 0.00% | 0.00 | 0.00 | 0.06% | 0.06% | 112,484.47 | 112,484.47 | 112,484.47 |
| 4.1.3. Credit Europe Bank SA | 6.71% | 6.70% | 13,876,502.34 | 13,876,502.34 | 12.30% | 12.28% | 23,648,939.31 | 23,648,939.31 | 9,772,436.96 |
| 4.1.4. BANCA COMERCIALA ROMANA | 3.72% | 3.72% | 7,702,039.26 | 7,702,039.26 | 0.04% | 0.04% | 72,001.50 | 72,001.50 | -7,630,037.76 |
| 4.1.5. BRD-GROUP SOCIETATE GENERAL | 0.07% | 0.07% | 148,619.92 | 148,619.92 | 0.11% | 0.11% | 218,648.43 | 218,648.43 | 70,028.51 |
| 4.1.6. 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 |
| 4.1.7. Libra Bank | 10.39% | 10.38% | 21,481,257.39 | 21,481,257.39 | 5.84% | 5.83% | 11,224,209.13 | 11,224,209.13 | -10,257,048.26 |
| 4.1.8. PATRIA BANK | 1.62% | 1.62% | 3,345,263.48 | 3,345,263.48 | 0.00% | 0.00% | 0.00 | 0.00 | -3,345,263.48 |
| 5 Instrumente financiare derivate tranzactionate pe o piata reglementata | -0.34% | -0.34% | -707,747.44 | -707,747.44 | -0.32% | -0.32% | -614,492.39 | -614,492.39 | 93,255.05 |
| 5.4. instrumente financiare derivate negociate in afara pietelor reglementate | -0.34% | -0.34% | -707,747.44 | -707,747.44 | -0.32% | -0.32% | -614,492.39 | -614,492.39 | 93,255.05 |
| 5.4.1. Contracte forward | -0.34% | -0.34% | -707,747.44 | -707,747.44 | -0.32% | -0.32% | -614,492.39 | -614,492.39 | 93,255.05 |
| 6 Conturi curente si numerar | 0.05% | 0.05% | 97,860.42 | 97,860.42 | 0.43% | 0.43% | 818,676.22 | 818,676.22 | 720,815.80 |
| 6.1. BANCA COMERCIALA ROMANA | 0.00% | 0.00% | 70.39 | 70.39 | 0.00% | 0.00% | 711.84 | 711.84 | 641.45 |
| 6.2. OTP BANK ROMANIA | 0.00% | 0.00% | 0.00 | 0.00 | 0.00% | 0.00% | 560.38 | 560.38 | 560.38 |
| 6.3. Banca Transilvania | 0.00% | 0.00% | 256.97 | 256.97 | 0.00% | 0.00% | 600.62 | 600.62 | 343.65 |
| 6.4. Banca Comerciala Romana - EURO | 0.00% | 0.00% | 0.00 | 0.00 | 0.41% | 0.41% | 788,735.49 | 788,735.49 | 788,735.49 |
| 6.5. CITI BANK | 0.02% | 0.02% | 37,126.80 | 37,126.80 | 0.00% | 0.00% | 0.00 | 0.00 | -37,126.80 |
| 6.6. Credit Europe Bank SA | 0.00% | 0.00% | 95.32 | 95.32 | 0.00% | 0.00% | 1,336.13 | 1,336.13 | 1,239.81 |
| 6.7. UNICREDIT BANK RON | 0.00% | 0.00% | 101.54 | 101.54 | 0.00% | 0.00% | 7.95 | 7.95 | -93.59 |
| 6.8. LIBRA BANK | 0.00% | 0.00% | 99.85 | 99.85 | 0.00% | 0.00% | 32.04 | 32.04 | -67.81 |
| 6.9. CITI BANK EUR | 0.00% | 0.00% | 125.65 | 125.65 | 0.00% | 0.00% | 37.84 | 37.84 | -87.82 |
| 6.10. ING BANK ROMANIA | 0.03% | 0.03% | 59,443.86 | 59,443.86 | 0.01% | 0.01% | 24,499.14 | 24,499.14 | -34,944.72 |
| 6.11. PATRIA BANK RON | 0.00% | 0.00% | 110.99 | 110.99 | 0.00% | 0.00% | 1,035.88 | 1,035.88 | 924.89 |
| 6.12. PATRIA BANK EUR | 0.00% | 0.00% | 194.59 | 194.59 | 0.00% | 0.00% | 276.93 | 276.93 | 82.34 |
| 6.13. LIBRA EUR | 0.00% | 0.00% | 234.46 | 234.46 | 0.00% | 0.00% | 306.47 | 306.47 | 72.01 |
| 6.14. Credit Europe Bank EUR | 0.00% | 0.00% | 0.00 | 0.00 | 0.00% | 0.00% | 536.52 | 536.52 | 536.52 |
| 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 | -2.43% | -2.43% | -4,669,161.10 | -4,669,161.10 | -4,669,161.10 |
| 7.2. Contracte de tip repo pe titluri de valoare | 0.00% | 0.00% | 0.00 | 0.00 | -2.43% | -2.43% | -4,669,161.10 | -4,669,161.10 | -4,669,161.10 |
| 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 | 9.68% | 9.67% | 18,624,876.82 | 18,624,876.82 | 2,747,173.83 |
| 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 | 0.00% | 0.00% | -27.13 | -27.13 | -0.59 |
| 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 |
| 10.5. sume in curs de rezolvare | 0.00% | 0.00% | -26.75 | -26.75 | 0.00% | 0.00% | -27.35 | -27.35 | -0.59 |
| II Total obligatii | 0.10% | 0.10% | 207,825.68 | 207,825.68 | 0.10% | 0.10% | 191,358.70 | 191,358.70 | -16,466.98 |
| 1. Cheltuieli pentru plata comisiunilor datorate S.A.I. | 0.08% | 0.08% | 166,631.80 | 166,631.80 | 0.08% | 0.08% | 149,280.60 | 149,280.60 | -17,351.20 |
| 1.1. Comision de administrare | 0.08% | 0.08% | 166,631.80 | 166,631.80 | 0.08% | 0.08% | 149,280.60 | 149,280.60 | -17,351.20 |
| 1.1.1. Cheltuieli pentru plata comisiunilor datorate depozitarului | 0.01% | 0.01% | 20,616.59 | 20,616.59 | 0.01% | 0.01% | 23,697.07 | 23,697.07 | 3,080.48 |
| 2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului | 0.01% | 0.01% | 17,463.55 | 17,463.55 | 0.01% | 0.01% | 18,613.59 | 18,613.59 | 1,150.04 |
| 2.2. Cheltuieli pentru plata comisiunilor datorate custodelui | 0.00% | 0.00% | 3,153.04 | 3,153.04 | 0.00% | 0.00% | 5,083.48 | 5,083.48 | 1,930.44 |
| 7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F. | 0.01% | 0.01% | 15,587.50 | 15,587.50 | 0.01% | 0.01% | 13,822.83 | 13,822.83 | -1,764.67 |
| 8. Cheltuielile cu auditul financiar | 0.00% | 0.00% | 3,958.16 | 3,958.16 | 0.00% | 0.00% | 3,947.25 | 3,947.25 | -10.90 |
| 9. Alte cheltuieli aprobate | 0.00% | 0.00% | 1,031.63 | 1,031.63 | 0.00% | 0.00% | 610.94 | 610.94 | -420.69 |
| III Valoarea activului net (I - II) | 100.00% | 99.90% | 206,768,796.20 | 206,768,796.20 | 100.00% | 99.90% | 192,332,297.62 | 192,332,297.62 | -14,436,498.57 |

*Datele prezentate sunt aferente ultimei valori certificate de Depozitarul fondului pentru data respectiva.

Situatia valorii unitare a activului net

| Denumire element | La data de 31.12.2017 | La data de 31.12.2016 | Diferente |
|---|-----------------------|-----------------------|-----------------|
| Valoare activ net | 192,332,297.62 | 206,768,796.20 | -14,436,498.57 |
| Numar unitati de fond/actiuni in circulatie | 12,865,599.7242 | 14,090,114.8207 | -1,224,515.0965 |
| Valoarea unitara a activului net | 14.9493 | 14.6747 | 0.2746 |

 OTP ASSET MANAGEMENT ROMANIA SAI SA
 Director General
 Dan Marius POPOVICI

 Intocmit
 Filon-Daniel ANGHEL-GRIGORE

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2017

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 | Crestere zilnica | 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-Nov-17 | 15-Feb-18 | 24.80 | 0.01 | 0.15 | 0.35 | - | 379,499.34 | 2.500 | 0.197 |
| MUNICIPIULUI BUCURESTI | PMB18 | - | 200 | 4-May-15 | 4-May-17 | 4-May-18 | 10,000.00 | 0.77 | 184.11 | 0.00 | 10,034.0000 | 2,043,621.92 | 0.090 | 1.061 |
| MUNICIPIULUI BUCURESTI | PMB18 | - | 135 | 14-Apr-16 | 4-May-17 | 4-May-18 | 10,134.70 | 0.77 | 184.11 | 0.00 | 10,034.0000 | 1,379,444.79 | 0.061 | 0.717 |
| MUNICIPIULUI BUCURESTI | PMB18 | - | 50 | 24-Nov-16 | 4-May-17 | 4-May-18 | 10,155.00 | 0.77 | 184.11 | 0.00 | 10,034.0000 | 510,905.48 | 0.023 | 0.265 |
| MUNICIPIULUI BUCURESTI | PMB18 | - | 15 | 24-Nov-16 | 4-May-17 | 4-May-18 | 10,155.00 | 0.77 | 184.11 | 0.00 | 10,034.0000 | 153,271.64 | 0.007 | 0.080 |
| MUNICIPIULUI BUCURESTI | PMB18 | - | 150 | 8-Mar-17 | 4-May-17 | 4-May-18 | 10,124.58 | 0.77 | 184.11 | 0.00 | 10,034.0000 | 1,532,716.44 | 0.068 | 0.796 |
| MUNICIPIULUI BUCURESTI | PMB20 | - | 100 | 4-May-15 | 4-May-17 | 4-May-18 | 10,000.00 | 0.78 | 235.40 | -60.23 | 10,232.6500 | 1,040,782.01 | 0.045 | 0.541 |
| MUNICIPIULUI BUCURESTI | PMB22 | - | 50 | 4-May-15 | 4-May-17 | 4-May-18 | 10,000.00 | 1.21 | 291.29 | 0.00 | - | 514,564.38 | 0.023 | 0.267 |
| MUNICIPIULUI BUCURESTI | PMB25 | - | 85 | 4-May-15 | 4-May-17 | 4-May-18 | 10,000.00 | 1.40 | 335.34 | 0.00 | - | 878,504.11 | 0.038 | 0.456 |
| Primaria Orasului Oravita | ORV27 | - | 923 | 13-May-08 | 16-Oct-17 | 16-Apr-18 | 68.50 | 0.01 | 0.41 | 0.00 | - | 63,606.17 | 1.538 | 0.033 |
| Primaria Teius | TEU20 | - | 600 | 29-Sep-15 | 25-Nov-17 | 25-May-18 | 24.64 | 0.01 | 0.07 | 0.11 | - | 14,891.66 | 3.520 | 0.008 |
| Municipiul Timisoara | TIM26C | - | 990 | 7-Jul-08 | 15-Nov-17 | 15-Feb-18 | 49.60 | 0.00 | 0.11 | 0.00 | - | 49,210.19 | 0.066 | 0.221 |
| TOTAL | | | | | | | | | | | | 8,561,018.14 | | 4.447 |

5.2. Obligatiuni admise la tranzactionare corporative RON

| Emitent | Simbol obligatiune | 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 | Pondere in total obligatiuni emisiune | Pondere in activul total al O.P.C.V.M. |
|-------------------------------|--------------------|--|--------------------------|-----------------|------------|---------------------|------------------|------------------|------------------|----------------------------|------------|----------------------|---------------------------------------|--|
| | | | | | | | lei | lei | lei | lei | lei | lei | % | % |
| C.N.T.E.E. TRANSELECTRICA | TEL18 | - | 70 | 3-Oct-17 | 19-Dec-17 | 19-Dec-18 | 10,468.00 | 0.61 | 18.38 | -93.18 | - | 727,524.51 | 0.097 | 0.378 |
| INTERNATIONAL INVESTMENT BANK | IIB18 | - | 80 | 14-Oct-15 | 14-Oct-17 | 14-Oct-18 | 10,000.00 | 1.14 | 86.56 | 0.00 | - | 806,924.44 | 0.076 | 0.419 |
| INTERNATIONAL INVESTMENT BANK | IIB19 | - | 25 | 27-Sep-16 | 27-Sep-17 | 27-Sep-18 | 10,000.00 | 0.94 | 87.83 | 0.00 | - | 252,195.83 | 0.024 | 0.131 |
| INTERNATIONAL INVESTMENT BANK | IIB19 | - | 164 | 27-Sep-16 | 27-Sep-17 | 27-Sep-18 | 10,000.00 | 0.94 | 87.83 | 0.00 | - | 1,654,404.67 | 0.155 | 0.859 |
| RAIFFEISEN BANK S.A. | RBRO19 | - | 178 | 14-May-14 | 15-May-17 | 15-May-18 | 10,000.00 | 1.47 | 335.66 | 0.00 | - | 1,839,747.04 | 0.246 | 0.956 |
| Unicredit Tiriac Bank | UCT18 | - | 50 | 28-Jun-13 | 15-Dec-17 | 15-Jun-18 | 10,000.00 | 1.74 | 26.10 | 0.00 | - | 501,304.79 | 0.091 | 0.260 |
| Unicredit Tiriac Bank | UCT18 | - | 50 | 31-Oct-13 | 15-Dec-17 | 15-Jun-18 | 10,223.00 | 1.61 | 26.10 | -200.94 | - | 502,407.90 | 0.069 | 0.261 |
| UNICREDIT BANK ROMANIA | UCB24 | - | 1,000 | 27-Jul-17 | 27-Jul-17 | 15-Jan-18 | 10,000.00 | 0.57 | 88.90 | 0.00 | - | 10,088,898.63 | 1.818 | 5.240 |
| TOTAL | | | | | | | | | | | | 16,373,407.82 | | 8.505 |

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 | Crestere zilnica | 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 | 329.29 | 0.00 | 10,751.3500 | 11,080.64 | BRD GDG | 0.000 | 0.006 |
| RO1318DBN034 | - | 1 | 8-May-15 | 28-Nov-17 | 28-Nov-18 | 11,175.57 | 1.53 | 49.10 | 0.00 | 10,300.7500 | 10,349.85 | ING BANK | 0.000 | 0.005 |
| RO1320DBN022 | - | 200 | 29-Sep-16 | 29-Apr-17 | 29-Apr-18 | 11,371.77 | 1.58 | 385.96 | 0.00 | 10,551.2500 | 2,187,441.78 | ING BANK | 0.002 | 1.136 |
| RO1620DBN017 | - | 600 | 3-Oct-16 | 26-Feb-17 | 26-Feb-18 | 5,079.33 | 0.31 | 94.62 | 0.00 | 4,909.2750 | 3,002,338.97 | ING BANK | 0.003 | 1.559 |
| TOTAL | | | | | | | | | | | 5,211,211.24 | | | 2.707 |

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 | Crestere zilnica | 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 | 11,427.53 | - | - | 1,022,855.07 | 0.006 | 0.531 |
| Banca Comerciala Romana | XS0496326223 | - | 2 | 27-Mar-14 | 7-Apr-17 | 7-Apr-18 | 267,226.54 | 45.65 | 14,063.19 | -10,744.11 | - | 541,091.25 | 0.134 | 0.281 |
| Banca Comerciala Romana | XS0496326223 | - | 3 | 24-Jun-14 | 7-Apr-17 | 7-Apr-18 | 281,837.58 | 38.41 | 14,063.19 | -19,352.55 | - | 829,644.67 | 0.201 | 0.431 |
| BNP PARIBAS | XS1463358025 | - | 2 | 9-Aug-16 | 9-Aug-16 | 9-Aug-18 | 500,000.00 | 39.73 | 5,680.82 | - | - | 1,011,361.64 | 1.099 | 0.525 |
| ERSTE GROUP BANK AG | AT0000A1FR32 | - | 1 | 17-May-16 | 31-Jul-17 | 31-Jul-18 | 506,767.71 | 42.17 | 7,079.45 | -2,608.39 | - | 511,238.78 | 0.000 | 0.266 |
| FCE Bank plc | XS1412585165 | - | 4 | 17-May-16 | 17-May-17 | 17-May-18 | 500,000.00 | 34.52 | 7,836.16 | - | - | 2,031,344.66 | 0.000 | 1.055 |
| ING BANK NV | XS1248246487 | - | 1,000 | 19-Jun-15 | 18-Sep-17 | 18-Sep-18 | 1,000.00 | 0.11 | 11.19 | - | - | 1,011,191.67 | 0.000 | 0.525 |
| International Personal Finance PLC | XS1325222948 | - | 1 | 2-Dec-15 | 2-Dec-17 | 2-Dec-18 | 500,000.00 | 95.89 | 2,684.93 | - | - | 502,684.93 | 0.016 | 0.261 |
| International Personal Finance PLC | XS1527191081 | - | 1 | 6-Dec-16 | 6-Dec-17 | 6-Dec-18 | 500,000.00 | 109.59 | 2,630.14 | - | - | 502,630.14 | 0.016 | 0.261 |
| LEASEPLAN CORPORATION NV | XS1361691576 | - | 4 | 12-Feb-16 | 12-Feb-17 | 12-Feb-18 | 500,000.00 | 36.99 | 11,872.60 | - | - | 2,047,490.41 | 0.006 | 1.064 |
| LEASEPLAN CORPORATION NV | XS1651746768 | - | 20 | 20-Jan-17 | 19-Jan-17 | 19-Jan-18 | 100,000.00 | 9.32 | 3,213.70 | - | - | 2,064,273.97 | 0.030 | 1.072 |
| LEASEPLAN CORPORATION NV | XS1653923639 | - | 10 | 20-Jan-17 | 20-Jan-17 | 20-Jan-18 | 100,000.00 | 6.58 | 2,261.92 | - | - | 1,022,619.18 | 0.015 | 0.531 |
| NIBC Bank N.V. | XS1441636138 | - | 10 | 11-Jul-16 | 11-Jul-17 | 11-Jul-18 | 100,000.00 | 9.12 | 1,569.21 | - | - | 1,015,692.05 | 3.846 | 0.528 |
| NIBC Bank N.V. | XS14481206768 | - | 9 | 26-Aug-16 | 26-Aug-17 | 26-Aug-18 | 100,000.00 | 7.40 | 932.05 | - | - | 908,388.49 | 3.462 | 0.472 |
| UNICREDIT GROUP | XS1233785630 | - | 5 | 15-May-15 | 26-Sep-17 | 26-Mar-18 | 550,000.00 | 61.88 | 5,816.25 | - | - | 2,779,081.25 | 0.003 | 1.444 |
| UNICREDIT GROUP | XS1233785630 | - | 6 | 31-May-17 | 26-Sep-17 | 26-Mar-18 | 570,790.00 | 37.36 | 5,816.25 | -5222.02 | - | 3,428,305.40 | 0.003 | 1.781 |
| Yapi ve Kredi Bankasi A.S | XS0994330438 | - | 2 | 26-Nov-13 | 26-Nov-17 | 26-Nov-18 | 500,000.00 | 88.36 | 3,004.11 | - | - | 1,006,008.22 | 0.005 | 0.523 |
| TOTAL | | | | | | | | | | | | 22,235,901.79 | | 11.550 |

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 | 711.84 | 0.000 |
| BANCA TRANSILVANIA S.A. | 256.97 | 0.000 |
| BRD - GROUPE SOCIETE GENERALE S.A. | 0.00 | 0.000 |
| Citi Bank | 0.00 | 0.000 |
| CREDIT EUROPE BANK SA | 1,335.13 | 0.001 |
| ING BANK Romania | 24,499.14 | 0.013 |
| Libra Internet Bank | 32.04 | 0.000 |
| OTP BANK ROMANIA | 0.00 | 0.000 |
| PATRIA BANK | 1,035.88 | 0.001 |
| UniCredit Bank Romania | 7.95 | 0.000 |
| Numerar in Casierie | 0.00 | 0.000 |
| TOTAL | 27,878.95 | 0.014 |

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 | 169,267.44 | 4.6597 | 788,735.49 | 0.410 |
| BANCA TRANSILVANIA S.A. | 73.75 | 4.6597 | 343.65 | 0.000 |
| BRD - GROUPE SOCIETE GENERALE S.A. | 0.00 | 4.6597 | 0.00 | 0.000 |
| Citi Bank | 8.12 | 4.6597 | 37.84 | 0.000 |
| CREDIT EUROPE BANK SA | 115.14 | 4.6597 | 536.52 | 0.000 |
| ING BANK Romania | 0.00 | 4.6597 | 0.00 | 0.000 |
| Libra Internet Bank | 65.77 | 4.6597 | 306.47 | 0.000 |
| OTP BANK ROMANIA | 0.00 | 4.6597 | 0.00 | 0.000 |
| PATRIA BANK | 59.43 | 4.6597 | 276.93 | 0.000 |
| TOTAL | | | 790,236.89 | 0.410 |

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 | 3.8915 | 0.00 | 0.000 |
| BRD - GROUPE SOCIETE GENERALE S.A. | 0.00 | 3.8915 | 0.00 | 0.000 |
| Citi Bank | 0.00 | 3.8915 | 0.00 | 0.000 |
| ING BANK Romania | 0.00 | 3.8915 | 0.00 | 0.000 |
| OTP BANK ROMANIA | 144.00 | 3.8915 | 560.38 | 0.000 |
| TOTAL | | | 560.38 | 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 | 29-Dec-17 | 5-Jan-18 | 72,000.00 | 1.50 | 1.50 | 72,001.50 | 0.037 |
| BRD - GROUPE SOCIETE GENERALE S.A. | 29-Dec-17 | 3-Jan-18 | 218,648.37 | 0.06 | 0.06 | 218,648.43 | 0.114 |
| Citi Bank | 29-Dec-17 | 3-Jan-18 | 112,483.88 | 0.59 | 0.59 | 112,484.47 | 0.058 |
| Libra Internet Bank | 7-Sep-17 | 7-Mar-18 | 2,032,000.00 | 75.16 | 8,567.80 | 2,040,567.80 | 1.060 |
| Libra Internet Bank | 6-Apr-17 | 8-Jan-18 | 513,800.00 | 22.52 | 6,036.09 | 519,836.09 | 0.270 |
| OTP BANK ROMANIA | 29-Dec-17 | 3-Jan-18 | 3,456,524.14 | 66.29 | 66.29 | 3,456,590.43 | 1.795 |
| TOTAL | | | | | | 6,420,128.73 | 3.338 |

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-17 | 27-Dec-18 | 300,000.00 | 8.22 | 24.66 | 4.6597 | 1,398,024.90 | 0.726 |
| CREDIT EUROPE BANK SA | 27-Dec-17 | 27-Dec-18 | 300,000.00 | 8.22 | 24.66 | 4.6597 | 1,398,024.90 | 0.726 |
| CREDIT EUROPE BANK SA | 27-Dec-17 | 27-Dec-18 | 337,800.00 | 9.25 | 27.76 | 4.6597 | 1,574,176.03 | 0.818 |
| CREDIT EUROPE BANK SA | 8-Sep-17 | 8-Mar-18 | 850,000.00 | 11.64 | 1,315.75 | 4.6597 | 3,966,876.02 | 2.060 |
| CREDIT EUROPE BANK SA | 12-Sep-17 | 12-Mar-18 | 800,000.00 | 10.96 | 1,194.52 | 4.6597 | 3,733,326.11 | 1.939 |
| CREDIT EUROPE BANK SA | 3-Aug-17 | 5-Feb-18 | 223,500.00 | 3.06 | 456.18 | 4.6597 | 1,043,568.63 | 0.542 |
| CREDIT EUROPE BANK SA | 16-Feb-17 | 15-Feb-18 | 740,400.00 | 20.28 | 6,430.32 | 4.6597 | 3,480,005.26 | 1.808 |
| CREDIT EUROPE BANK SA | 13-Mar-17 | 12-Mar-18 | 591,500.00 | 13.74 | 4,012.00 | 4.6597 | 2,555,534.27 | 1.224 |
| CREDIT EUROPE BANK SA | 22-Feb-17 | 21-Feb-18 | 1,000,000.00 | 27.40 | 8,520.55 | 4.6597 | 4,699,403.20 | 2.441 |
| Libra Internet Bank | 21-Apr-17 | 20-Apr-18 | 262,800.00 | 7.20 | 1,821.60 | 4.6597 | 1,233,057.27 | 0.640 |
| Libra Internet Bank | 26-May-17 | 25-May-18 | 350,000.00 | 9.59 | 2,090.41 | 4.6597 | 1,640,635.69 | 0.852 |
| Libra Internet Bank | 7-Jul-17 | 6-Jul-18 | 739,000.00 | 18.22 | 3,207.06 | 4.6597 | 3,458,462.23 | 1.796 |
| Libra Internet Bank | 13-Nov-17 | 14-May-18 | 500,000.00 | 8.22 | 386.30 | 4.6597 | 2,331,650.05 | 1.211 |
| TOTAL | | | | | | | 32,312,744.54 | 16.784 |

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2017

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 | lei |
| BRD - GROUPE SOCIETE GENERALE S.A. | 200,000.00 | Vanzare | 31-Jul-17 | 2-Feb-18 | 4.5833 | 4.6597 | 4.6690 | -0.0857 | -17,140.00 | | -0.009 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 600,000.00 | Vanzare | 23-Aug-17 | 22-Feb-18 | 4.6153 | 4.6597 | 4.6746 | -0.0593 | -35,580.00 | | -0.018 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 100,000.00 | Vanzare | 31-Aug-17 | 5-Sep-18 | 4.6666 | 4.6597 | 4.7332 | -0.0666 | -6,660.00 | | -0.003 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 100,000.00 | Vanzare | 21-Jul-17 | 23-Jul-18 | 4.6392 | 4.6597 | 4.7207 | -0.0815 | -8,150.00 | | -0.004 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 400,000.00 | Vanzare | 27-Dec-17 | 27-Mar-18 | 4.6875 | 4.6597 | 4.6845 | 0.0030 | 1,200.00 | | 0.001 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 300,000.00 | Vanzare | 19-Jul-17 | 19-Jan-18 | 4.5950 | 4.6597 | 4.6621 | -0.0671 | -20,130.00 | | -0.010 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 300,000.00 | Vanzare | 22-Jun-17 | 26-Jun-18 | 4.6498 | 4.6597 | 4.7128 | -0.0630 | -18,900.00 | | -0.010 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 210,000.00 | Vanzare | 3-Jul-17 | 3-Jul-18 | 4.6170 | 4.6597 | 4.7149 | -0.0979 | -20,559.00 | | -0.011 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 170,000.00 | Vanzare | 18-May-17 | 18-May-18 | 4.6336 | 4.6597 | 4.7004 | -0.0668 | -11,356.00 | | -0.006 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 200,000.00 | Vanzare | 2-Jun-17 | 5-Jun-18 | 4.6254 | 4.6597 | 4.7061 | -0.0807 | -16,140.00 | | -0.008 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 100,000.00 | Vanzare | 12-May-17 | 14-May-18 | 4.6069 | 4.6597 | 4.6992 | -0.0923 | -9,230.00 | | -0.005 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 800,000.00 | Vanzare | 13-Apr-17 | 19-Apr-18 | 4.5807 | 4.6597 | 4.6915 | -0.1108 | -88,640.00 | | -0.046 | |
| BRD - GROUPE SOCIETE GENERALE S.A. | 150,000.00 | Vanzare | 30-Mar-17 | 3-Apr-18 | 4.6105 | 4.6597 | 4.6867 | -0.0762 | -11,430.00 | | -0.006 | |
| Citi Bank | 620,000.00 | Vanzare | 6-Apr-17 | 6-Apr-18 | 4.5873 | 4.6597 | 4.6875 | -0.1002 | -62,124.00 | | -0.032 | |
| Citi Bank | 340,000.00 | Vanzare | 15-Mar-17 | 15-Mar-18 | 4.6109 | 4.6597 | 4.6908 | -0.0699 | -23,766.00 | | -0.012 | |
| Citi Bank | 300,000.00 | Vanzare | 16-Feb-17 | 21-Feb-18 | 4.5863 | 4.6597 | 4.6744 | -0.0881 | -26,430.00 | | -0.014 | |
| Citi Bank | 410,000.00 | Vanzare | 13-Apr-17 | 17-Apr-18 | 4.5804 | 4.6597 | 4.6909 | -0.1105 | -45,305.00 | | -0.024 | |
| Citi Bank | 200,000.00 | Vanzare | 16-May-17 | 18-May-18 | 4.6109 | 4.6597 | 4.7004 | -0.0895 | -17,900.00 | | -0.009 | |
| Citi Bank | 512,877.69 | Vanzare | 20-Apr-17 | 20-Apr-18 | 4.6032 | 4.6597 | 4.6918 | -0.0886 | -45,440.96 | | -0.024 | |
| Citi Bank | 725,000.00 | Vanzare | 12-Jun-17 | 12-Jun-18 | 4.6186 | 4.6597 | 4.7083 | -0.0897 | -65,032.50 | | -0.034 | |
| Citi Bank | 200,000.00 | Vanzare | 15-Jun-17 | 19-Jun-18 | 4.6459 | 4.6597 | 4.7106 | -0.0647 | -12,940.00 | | -0.007 | |
| Citi Bank | 400,000.00 | Vanzare | 24-May-17 | 25-May-18 | 4.6129 | 4.6597 | 4.7026 | -0.0897 | -35,880.00 | | -0.019 | |
| Citi Bank | 200,000.00 | Vanzare | 30-May-17 | 31-May-18 | 4.6239 | 4.6597 | 4.7045 | -0.0806 | -16,120.00 | | -0.008 | |
| Citi Bank | 100,000.00 | Vanzare | 29-Jun-17 | 3-Jul-18 | 4.6085 | 4.6597 | 4.7149 | -0.1064 | -10,640.00 | | -0.006 | |
| Citi Bank | 150,000.00 | Vanzare | 13-Jul-17 | 15-Jan-18 | 4.5873 | 4.6597 | 4.6634 | -0.0761 | -11,415.00 | | -0.006 | |
| Citi Bank | 500,000.00 | Vanzare | 14-Jul-17 | 16-Jan-18 | 4.5893 | 4.6597 | 4.6637 | -0.0744 | -37,200.00 | | -0.019 | |
| Citi Bank | 100,000.00 | Vanzare | 1-Feb-17 | 5-Feb-18 | 4.5877 | 4.6597 | 4.6699 | -0.0822 | -8,220.00 | | -0.004 | |
| Citi Bank | 1,100,000.00 | Vanzare | 27-Dec-17 | 28-Dec-18 | 4.6597 | 4.6597 | 4.7860 | 0.0476 | 52,360.00 | | 0.027 | |
| Citi Bank | 500,000.00 | Vanzare | 27-Jul-17 | 29-Jan-18 | 4.5911 | 4.6597 | 4.6679 | -0.0768 | -38,400.00 | | -0.020 | |
| Citi Bank | 100,000.00 | Vanzare | 7-Sep-17 | 11-Jun-18 | 4.6501 | 4.6597 | 4.7080 | -0.0579 | -5,790.00 | | -0.003 | |
| Citi Bank | 300,000.00 | Vanzare | 5-Sep-17 | 5-Mar-18 | 4.6280 | 4.6597 | 4.6778 | -0.0498 | -14,940.00 | | -0.008 | |
| Citi Bank | 160,000.00 | Vanzare | 4-Aug-17 | 8-May-18 | 4.6059 | 4.6597 | 4.6973 | -0.0914 | -14,624.00 | | -0.008 | |
| Citi Bank | 300,000.00 | Vanzare | 7-Aug-17 | 9-May-18 | 4.6078 | 4.6597 | 4.6976 | -0.0898 | -26,940.00 | | -0.014 | |
| Citi Bank | 1,000,000.00 | Vanzare | 7-Aug-17 | 7-May-18 | 4.6078 | 4.6597 | 4.6970 | -0.0892 | -89,200.00 | | -0.046 | |
| Citi Bank | 180,000.00 | Vanzare | 11-Aug-17 | 16-May-18 | 4.6216 | 4.6597 | 4.6998 | -0.0782 | -14,076.00 | | -0.007 | |
| Citi Bank | 150,000.00 | Vanzare | 16-Aug-17 | 16-Feb-18 | 4.6017 | 4.6597 | 4.6729 | -0.0712 | -10,680.00 | | -0.006 | |
| Citi Bank | 800,000.00 | Vanzare | 5-Dec-17 | 5-Dec-18 | 4.8034 | 4.6597 | 4.7593 | 0.0441 | 35,280.00 | | 0.018 | |
| Citi Bank | 550,000.00 | Vanzare | 20-Dec-17 | 20-Jun-18 | 4.7033 | 4.6597 | 4.7109 | -0.0076 | -4,180.00 | | -0.002 | |
| Citi Bank | 100,000.00 | Vanzare | 17-Oct-17 | 19-Apr-18 | 4.6311 | 4.6597 | 4.6915 | -0.0604 | -6,040.00 | | -0.003 | |
| Citi Bank | 500,000.00 | Vanzare | 1-Nov-17 | 30-Apr-18 | 4.6479 | 4.6597 | 4.6948 | -0.0469 | -23,450.00 | | -0.012 | |
| Citi Bank | 100,000.00 | Vanzare | 3-Nov-17 | 7-Feb-18 | 4.6155 | 4.6597 | 4.6704 | -0.0649 | -5,490.00 | | -0.003 | |
| Citi Bank | 450,000.00 | Vanzare | 3-Nov-17 | 5-Feb-18 | 4.6699 | 4.6597 | 4.6699 | -0.0539 | -24,255.00 | | -0.013 | |
| Citi Bank | 120,000.00 | Vanzare | 10-Nov-17 | 12-Feb-18 | 4.6787 | 4.6597 | 4.6718 | 0.0069 | 828.00 | | 0.000 | |
| ING BANK Romania | 500,000.00 | Vanzare | 10-Nov-17 | 12-Feb-18 | 4.6784 | 4.6597 | 4.6718 | 0.0066 | 3,300.00 | | 0.002 | |
| ING BANK Romania | 250,000.00 | Vanzare | 20-Nov-17 | 3-Jan-18 | 4.6620 | 4.6597 | 4.6606 | 0.0014 | 350.00 | | 0.000 | |
| ING BANK Romania | 250,000.00 | Vanzare | 20-Nov-17 | 10-Jan-18 | 4.6647 | 4.6597 | 4.6621 | 0.0026 | 650.00 | | 0.000 | |
| ING BANK Romania | 250,000.00 | Vanzare | 20-Nov-17 | 18-Jan-18 | 4.6690 | 4.6597 | 4.6643 | 0.0047 | 1,175.00 | | 0.001 | |
| ING BANK Romania | 983,100.00 | Vanzare | 22-Dec-17 | 25-Jan-18 | 4.6518 | 4.6597 | 4.6666 | -0.0148 | -14,549.88 | | -0.008 | |
| ING BANK Romania | 770,000.00 | Vanzare | 22-Dec-17 | 25-Jan-18 | 4.6518 | 4.6597 | 4.6666 | -0.0148 | -11,396.00 | | -0.006 | |
| ING BANK Romania | 650,000.00 | Vanzare | 19-Sep-17 | 19-Sep-18 | 4.6825 | 4.6597 | 4.7372 | -0.0547 | -35,555.00 | | -0.018 | |
| ING BANK Romania | 300,000.00 | Vanzare | 5-Sep-17 | 5-Mar-18 | 4.6276 | 4.6597 | 4.6778 | -0.0502 | -15,060.00 | | -0.008 | |
| ING BANK Romania | 850,000.00 | Vanzare | 7-Sep-17 | 6-Mar-18 | 4.6285 | 4.6597 | 4.6781 | -0.0496 | -42,160.00 | | -0.022 | |
| ING BANK Romania | 250,000.00 | Vanzare | 27-Dec-17 | 27-Jun-18 | 4.7290 | 4.6597 | 4.7131 | 0.0159 | 3,975.00 | | 0.002 | |
| ING BANK Romania | 223,000.00 | Vanzare | 2-Feb-17 | 31-Jan-18 | 4.6000 | 4.6597 | 4.6685 | -0.0685 | -15,275.50 | | -0.008 | |
| ING BANK Romania | 175,000.00 | Vanzare | 14-Feb-17 | 14-Feb-18 | 4.5638 | 4.6597 | 4.6724 | -0.1066 | -18,655.00 | | -0.010 | |
| ING BANK Romania | 427,200.00 | Vanzare | 30-Jan-17 | 30-Jan-18 | 4.5616 | 4.6597 | 4.6682 | -0.1066 | -45,539.52 | | -0.024 | |
| ING BANK Romania | 732,500.00 | Vanzare | 31-Jan-17 | 31-Jan-18 | 4.5638 | 4.6597 | 4.6885 | -0.1047 | -76,692.75 | | -0.040 | |
| ING BANK Romania | 1,000,000.00 | Vanzare | 22-Feb-17 | 20-Feb-18 | 4.5870 | 4.6597 | 4.6741 | -0.0871 | -87,100.00 | | -0.045 | |
| ING BANK Romania | 416,750.00 | Vanzare | 23-Feb-17 | 23-Feb-18 | 4.5845 | 4.6597 | 4.6749 | -0.0904 | -37,674.20 | | -0.020 | |
| ING BANK Romania | 307,802.59 | Vanzare | 27-Feb-17 | 27-Feb-18 | 4.5780 | 4.6597 | 4.6761 | -0.0981 | -30,195.43 | | -0.016 | |
| ING BANK Romania | 591,173.84 | Vanzare | 6-Mar-17 | 8-Mar-18 | 4.5998 | 4.6597 | 4.6787 | -0.0789 | -46,643.62 | | -0.024 | |
| ING BANK Romania | 490,000.00 | Vanzare | 14-Jul-17 | 16-Jan-18 | 4.5885 | 4.6597 | 4.6637 | -0.0752 | -36,848.00 | | -0.019 | |
| ING BANK Romania | 500,000.00 | Vanzare | 29-Jun-17 | 29-Jun-18 | 4.6093 | 4.6597 | 4.7137 | -0.1044 | -52,200.00 | | -0.027 | |
| ING BANK Romania | 350,000.00 | Vanzare | 25-May-17 | 23-May-18 | 4.6105 | 4.6597 | 4.7020 | -0.0915 | -32,025.00 | | -0.017 | |
| ING BANK Romania | 535,000.00 | Vanzare | 6-Jun-17 | 6-Jun-18 | 4.6245 | 4.6597 | 4.7064 | -0.0819 | -43,816.50 | | -0.023 | |
| ING BANK Romania | 300,000.00 | Vanzare | 20-Apr-17 | 20-Apr-18 | 4.6032 | 4.6597 | 4.6918 | -0.0886 | -28,580.00 | | -0.014 | |
| ING BANK Romania | 100,000.00 | Vanzare | 18-Apr-17 | 18-Apr-18 | 4.5808 | 4.6597 | 4.6912 | -0.1104 | -11,040.00 | | -0.006 | |
| ING BANK Romania | 513,000.00 | Vanzare | 21-Feb-17 | 21-Feb-18 | 4.5792 | 4.6597 | 4.6744 | -0.0952 | -48,837.60 | | -0.025 | |
| ING BANK Romania | 250,000.00 | Vanzare | 7-Apr-17 | 6-Apr-18 | 4.5861 | 4.6597 | 4.6875 | -0.1014 | -25,350.00 | | -0.013 | |
| OTP BANK ROMANIA | 500,000.00 | Vanzare | 13-Sep-17 | 17-Sep-18 | 4.6780 | 4.6597 | 4.7366 | -0.0586 | -29,300.00 | | -0.015 | |
| TOTAL | | | | | | | | | -1,643,769.46 | | -0.854 | |

| Emitent | Descriere | Valoare curenta | Curs valutar BNR EUR/RON | Valoare actualizată | Pondere in activul total al O.P.C.V.M. |
|--------------|-------------------------|-----------------|--------------------------|---------------------|--|
| | | EUR | lei | lei | % |
| Citi Bank | Marja contracte forward | 119,942.50 | 4.6597 | 558,896.07 | 0.290 |
| TOTAL | | | | 558,896.07 | 0.290 |

| Emitent | Descriere | Valoare curenta | Valoare actualizată | Pondere in activul total al O.P.C.V.M. |
|------------------------------------|-------------------------|-----------------|---------------------|--|
| | | lei | lei | % |
| BRD - GROUPE SOCIETE GENERALE S.A. | Marja contracte forward | 470,381.01 | 470,381.01 | 0.244 |
| TOTAL | | | 470,381.01 | 0.244 |

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2017

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 EUR

| Serie emisiunii | Tipul de instrument | Nr. titluri detinute | Data achizitiei | Data scadenta | Valoare initiala | Crestere zilnica | Dobanda cumulata | Curs valutar BNR | Valoare totala | Banca intermediara | Pondere in activul |
|-----------------|---------------------|----------------------|-----------------|---------------|------------------|------------------|------------------|------------------|----------------------|----------------------|---------------------|
| | | | | | EUR | EUR | EUR | lei | lei | | total al O.P.C.V.M. |
| XS0972758741 | Repo | 260 | 18-Dec-17 | 17-Jan-18 | 1,138.75 | 0.01 | 0.10 | 4.6597 | -1,379,501.11 | BRD - GROUPE SOCIETE | -0.717 |
| XS0972758741 | Repo | 620 | 22-Dec-17 | 22-Jan-18 | 1,138.75 | 0.01 | 0.07 | 4.6597 | -3,289,659.99 | BRD - GROUPE SOCIETE | -1.709 |
| TOTAL | | | | | | | | | -4,669,161.10 | | -2.425 |

| 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 | Valoare totala | Banca intermediara | Pondere in total instrumente emisiune | Pondere in activul total al O.P.C.V.M. |
|--------------|--|--------------------------|-----------------|------------|---------------------|------------------|------------------|------------------|----------------------------|------------|------------------|---------------------|----------------------|---------------------------------------|--|
| | | | | | | EUR | EUR | EUR | EUR | EUR | lei | lei | % | % | |
| XS0972758741 | - | 226 | 30-Sep-15 | 18-Sep-17 | 18-Sep-18 | 1,155.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 1,201,190.00 | BRD - GROUPE SOCIETE | 0.011 | 0.624 |
| XS0972758741 | - | 34 | 30-Sep-15 | 18-Sep-17 | 18-Sep-18 | 1,155.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 180,710.00 | BRD - GROUPE SOCIETE | 0.000 | 0.094 |
| XS0972758741 | - | 17 | 30-Sep-15 | 18-Sep-17 | 18-Sep-18 | 1,155.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 90,355.00 | BRD - GROUPE SOCIETE | 0.000 | 0.047 |
| XS0972758741 | - | 24 | 30-Sep-15 | 18-Sep-17 | 18-Sep-18 | 1,155.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 127,560.00 | BRD - GROUPE SOCIETE | 0.001 | 0.066 |
| XS0972758741 | - | 233 | 30-Sep-15 | 18-Sep-17 | 18-Sep-18 | 1,155.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 1,238,395.00 | BRD - GROUPE SOCIETE | 0.000 | 0.643 |
| XS0972758741 | - | 346 | 1-Feb-16 | 18-Sep-17 | 18-Sep-18 | 1,170.00 | 0.13 | 13.05 | 0.00 | 1,127.58 | 4.6597 | 1,838,990.00 | BRD - GROUPE SOCIETE | 0.001 | 0.955 |
| TOTAL | | | | | | | | | | | | 4,677,199.99 | | | 2.425 |

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 activul total al O.P.C.V.M. |
|----------------------------|--------------|--|------------------------------|--------------------------------|------------|---------------------|--|--|
| | | | | lei | lei | lei | % | % |
| FDI BRD SIMFONIA 1 | ROFDIN000010 | - | 54,030.6311 | 40.0891 | - | 2,166,039.37 | 0.156 | 1.125 |
| FDI CERTINVEST OBLIGATIUNI | ROFDIN0000X9 | - | 119,662.2723 | 29.7700 | - | 3,562,345.85 | 25.350 | 1.850 |
| FDI OTP CamodisRO | ROFDIN0001C1 | - | 100,000.0000 | 17.3185 | - | 1,731,850.00 | 1.689 | 0.900 |
| TOTAL | | | | | | 7,460,235.22 | | 3.875 |

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 | Valoare totala | Pondere in total titluri de participare ale OPCVM/AOPC | Pondere in activul total al O.P.C.V.M. |
|---|--------------|--|------------------------------|--------------------------------|------------|------------------|----------------------|--|--|
| | | | | EUR | EUR | lei | lei | % | % |
| db x-trackers II iBoxx EUR High Yield Bond UCIT | LU1109942653 | 29-Dec-17 | 20,860.0000 | - | 18.1500 | 4.6597 | 1,764,204.36 | 0.138 | 0.916 |
| FDI OTP EUROBOOND | ROFDIN0001J6 | - | 157,167.8718 | 12.8359 | - | 4.6597 | 9,400,437.24 | 4.434 | 4.883 |
| TOTAL | | | | | | | 11,164,641.60 | | 5.799 |

Evoluatia activului net si a VUAN in ultimii 3 ani

| | 31-Dec-15 | 31-Dec-16 | 31-Dec-17 |
|-----------|----------------|----------------|----------------|
| Activ net | 115,143,602.63 | 206,768,796.20 | 192,332,297.62 |
| VUAN | 14,2573 | 14,6747 | 14,9493 |

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

Membru Directorat,
Dan POPOVICI

Intocmit
Adriana CIOBANU

INFORMATII PRIVIND OPERATIUNILE DE FINANTARE PRIN INSTRUMENTE FINANCIARE (SFT) – FDI OTP Obligatiuni

| DATE GLOBALE | | |
|---|-------------------------|-----------------------|
| cuantumul titlurilor si al marfurilor imprumutate, ca procent din numarul total de active care pot fi imprumutate | | |
| cuantumul activelor implicate in fiecare tip de SFT si de instrumente total return swap | | |
| | <i>valoare absoluta</i> | <i>% total active</i> |
| Tranzactii Repo | EUR 1.002.030,41 | 2,425% |
| Tranzactii Sell - Buyback | | |
| Total Return Swap | | |
| DATE privind CONCENTRAREA | | |
| <i>cei mai mari zece emitenti de garantii primite</i> | | |
| <i>primele 10 contraparti ale fiecarui SFT, din punct de vedere al volumului brut al tranzactiilor in curs</i> | | |
| Tranzactii Repo | | |
| 1. BRD – Groupe Societe Generale | EUR 1.002.030,41 | 2,425% |
| Tranzactii Sell – Buyback | | |
| Total Return Swap | | |
| DATE AGREGATE privind TRANZACTIILE pentru FIECARE TIP DE SFT | | |
| <i>tipul si calitatea garantiei</i> | | |
| Tranzactii Repo | Obligatiuni de stat | |
| Tranzactii Sell - Buyback | | |
| Total Return Swap | | |
| <i>scadenta garantiei</i> | | |
| Tranzactii Repo | | |
| <i>sub o zi</i> | | |
| <i>intre o zi si o saptamana</i> | | |
| <i>intre o saptamana si o luna</i> | | |
| <i>intre o luna si trei luni</i> | | |
| <i>intre trei luni si un an</i> | | |
| <i>peste un an</i> | EUR 1.003.755,61 | 2,429% |
| <i>scadenta deschisa</i> | | |
| Tranzactii Sell - Buyback | | |
| <i>sub o zi</i> | | |
| <i>intre o zi si o saptamana</i> | | |
| <i>intre o saptamana si o luna</i> | | |
| <i>intre o luna si trei luni</i> | | |
| <i>intre trei luni si un an</i> | | |
| <i>peste un an</i> | | |
| <i>scadenta deschisa</i> | | |
| <i>moneda garantiei</i> | | |

| | | |
|--|------------------|--------|
| <i>lei</i> | | |
| <i>eur</i> | EUR 1.003.755,61 | 2,429% |
| <i>scadenta SFT</i> | | |
| Tranzactii Repo | | |
| <i>sub o zi</i> | | |
| <i>intre o zi si o saptamana</i> | | |
| <i>intre o saptamana si o luna</i> | | |
| <i>intre o luna si trei luni</i> | EUR 1.002.030,41 | 2,425% |
| <i>intre trei luni si un an</i> | | |
| <i>peste un an</i> | | |
| <i>scadenta deschisa</i> | | |
| Tranzactii Sell - Buyback | | |
| <i>sub o zi</i> | | |
| <i>intre o zi si o saptamana</i> | | |
| <i>intre o saptamana si o luna</i> | | |
| <i>intre o luna si trei luni</i> | | |
| <i>intre trei luni si un an</i> | | |
| <i>peste un an</i> | | |
| <i>scadenta deschisa</i> | | |
| <i>tarile in care contrapartile sunt stabile</i> | | |
| <i>compensarea si decontarea</i> | | |
| DATE PRIVIND REUTILIZAREA GARANTIEI PRIMITE | | |
| | | |
| CUSTODIA GARANTIILOR PRIMITE CA PARTE A SFT SI A INSTRUMENTELOR TOTAL RETURN SWAP | | |
| | | |
| CUSTODIA GRANTIILOR ACORDATE CA PARTE A SFT SI A INSTRUMENTELOR TOTAL RETURN SWAP | | |
| <i>proportia garantiilor detinute in</i> | | |
| <i>conturi separate</i> | | |
| <i>conturi agreate</i> | | |
| DATE PRIVIND RENTABILITATEA SI COSTURILE AFERENTE FIECARUI TIP DE SFT | | |
| Tranzactii Repo RON | | |
| <i>rentabilitate</i> | | |
| <i>costuri</i> | | |
| Tranzactii Repo EUR | | |
| <i>rentabilitate</i> | | |
| <i>costuri</i> | | |
| Tranzactii Sell – Buyback RON | | |
| <i>rentabilitate</i> | | |
| <i>costuri</i> | | |
| Tranzactii Sell – Buyback EUR | | |
| <i>rentabilitate</i> | | |
| <i>costuri</i> | | |