

SAI: OTP Asset Management Romania

SAI SA

Decizie autorizare: PJ/05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

Cod inscriere: J40/15502/15.08.2007

Inregistrare ONRC: J40/15502/15.08.2007

Adresa: Bld Decia, Nr 63, sector 2, Bucuresti

OTP ComodisRO

Decizie autorizare: 377/27.02.2008

Cod inscriere: CSC06FDIR/400049

Situatia activelor si obligatiilor in perioada 31.12.2016 - 30.06.2017

Denumire element	31.12.2016				30.06.2017				Diferenta (t-r)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.11%	100.00%	129,804,262.03	129,804,262.03	100.11%	100.00%	133,593,020.90	133,593,020.90	3,788,758.88
1 Valori mobiliare si instrumente ale pietei monetare din care:	40.04%	40.00%	51,921,910.83	51,921,910.83	38.91%	38.87%	51,922,017.13	51,922,017.13	106.30
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	20.31%	20.28%	26,328,225.95	26,328,225.95	19.84%	19.82%	26,474,588.88	26,474,588.88	146,362.93
1.1.3. obligatiuni, din care:	20.31%	20.28%	26,328,225.95	26,328,225.95	19.84%	19.82%	26,474,588.88	26,474,588.88	146,362.93
1.1.3.1. Obligatiuni corporative cotate	19.12%	19.09%	24,784,561.65	24,784,561.65	18.74%	18.72%	25,007,972.68	25,007,972.68	223,411.03
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.02%	0.02%	21,387.28	21,387.28	0.02%	0.02%	21,547.90	21,547.90	160.62
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	1.17%	1.17%	1,522,277.03	1,522,277.03	1.08%	1.08%	1,445,068.30	1,445,068.30	-77,208.72
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	19.74%	19.72%	25,593,684.88	25,593,684.88	19.07%	19.05%	25,447,428.24	25,447,428.24	-146,256.64
1.2.3. obligatiuni, din care:	19.74%	19.72%	25,593,684.88	25,593,684.88	19.07%	19.05%	25,447,428.24	25,447,428.24	-146,256.64
1.2.3.1. Obligatiuni corporative cotate	19.74%	19.72%	25,593,684.88	25,593,684.88	19.07%	19.05%	25,447,428.24	25,447,428.24	-146,256.64
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei bune dritr-un stat ter sau negociate pe o alta piata reglementata dintr-un stat ter, 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:	1.83%	1.83%	2,369,757.08	2,369,757.08	0.00%	0.00%	0.00	0.00	-2,369,757.08
3.1. valori mobiliare	1.83%	1.83%	2,369,757.08	2,369,757.08	0.00%	0.00%	0.00	0.00	-2,369,757.08
3.1.2. obligatiuni neadmise la tranzactionare	1.83%	1.83%	2,369,757.08	2,369,757.08	0.00%	0.00%	0.00	0.00	-2,369,757.08
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:	45.46%	45.41%	58,942,338.28	58,942,338.28	47.35%	47.29%	63,181,313.71	63,181,313.71	4,238,975.44
4.1. depozite bancare constituite la instituti de credit din Romania	45.46%	45.41%	58,942,338.28	58,942,338.28	47.35%	47.29%	63,181,313.71	63,181,313.71	4,238,975.44
4.1.1. OTP BANK ROMANIA	6.75%	6.74%	8,748,268.27	8,748,268.27	6.39%	6.38%	8,523,925.19	8,523,925.19	-224,343.08
4.1.2. CITI BANK	0.06%	0.06%	80,350.81	80,350.81	0.06%	0.06%	77,065.67	77,065.67	-3,285.14
4.1.3. Credit Europe Bank SA	14.68%	14.66%	19,034,438.42	19,034,438.42	13.76%	13.74%	18,359,839.93	18,359,839.93	-674,598.49
4.1.4. Garanti Bank	0.56%	0.56%	731,461.05	731,461.05	3.55%	3.55%	4,740,639.28	4,740,639.28	4,009,178.23
4.1.5. BANCA COMERCIALA ROMANA	3.81%	3.80%	4,936,134.09	4,936,134.09	1.60%	1.60%	2,136,415.23	2,136,415.23	-2,799,718.86
4.1.6. BRD-GROUP SOCIETE GENERAL	0.06%	0.06%	77,509.78	77,509.78	0.06%	0.06%	73,957.56	73,957.56	-3,552.22
4.1.7. Libra Bank	9.74%	9.73%	12,628,083.74	12,628,083.74	13.27%	13.25%	17,704,434.53	17,704,434.53	5,076,350.79
4.1.8. PATRIA BANK	9.80%	9.79%	12,706,092.12	12,706,092.12	8.67%	8.66%	11,565,036.32	11,565,036.32	-1,141,055.80
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 ter	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	-0.09%	-0.09%	-111,786.31	-111,786.31	0.00%	0.00%	-1,791.16	-1,791.16	109,995.15
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.09%	-0.09%	-111,786.31	-111,786.31	0.00%	0.00%	-1,791.16	-1,791.16	109,995.15
5.4.1. Contracte forward	-0.09%	-0.09%	-111,786.31	-111,786.31	0.00%	0.00%	-1,791.16	-1,791.16	109,995.15
6 Conturi curente si numerar	0.04%	0.04%	46,093.91	46,093.91	0.04%	0.04%	48,403.15	48,403.15	2,309.24
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	296.27	296.27	0.00%	0.00%	0.00	0.00	-296.27
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%	101.35	101.35	0.00%	0.00%	101.35	101.35	0.00
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	2,399.15	2,399.15	0.02%	0.02%	21,614.54	21,614.54	19,215.39
6.5. OTP BANK EURO	0.00%	0.00%	377.00	377.00	0.00%	0.00%	378.06	378.06	1.06
6.6. Banca Carpatica	0.00%	0.00%	2,565.94	2,565.94	0.00%	0.00%	0.00	0.00	-2,565.94
6.7. Credit Europe Bank SA	0.00%	0.00%	100.05	100.05	0.00%	0.00%	917.96	917.96	817.91
6.8. Garanti Bank	0.00%	0.00%	121.98	121.98	0.00%	0.00%	3.98	3.98	-118.00
6.9. UNICREDIT BANK RON	0.00%	0.00%	109.50	109.50	0.00%	0.00%	137.70	137.70	28.20
6.10. LIBRA BANK	0.00%	0.00%	48.66	48.66	0.00%	0.00%	79.55	79.55	30.89
6.11. ING BANK ROMANIA	0.03%	0.03%	39,064.25	39,064.25	0.02%	0.02%	21,320.63	21,320.63	-17,743.62
6.12. PATRIA BANK RON	0.00%	0.00%	47.58	47.58	0.00%	0.00%	2,579.22	2,579.22	2,531.64
6.13. PATRIA BANK EUR	0.00%	0.00%	399.34	399.34	0.00%	0.00%	400.47	400.47	1.13
6.14. LIBRA EUR	0.00%	0.00%	270.06	270.06	0.00%	0.00%	35.07	35.07	-234.99
6.15. Credit Europe Bank EUR	0.00%	0.00%	192.77	192.77	0.00%	0.00%	259.85	259.85	67.08
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	10.04%	10.03%	13,015,860.56	13,015,860.56	11.08%	11.07%	14,785,054.57	14,785,054.57	1,769,194.01
7.1. Titluri emise de administratia publica centrala	13.74%	13.72%	17,814,275.21	17,814,275.21	11.08%	11.07%	14,785,054.57	14,785,054.57	-3,029,220.64
7.2. Contracte de tip repo pe titluri de valoare	-3.70%	-3.70%	-4,798,414.65	-4,798,414.65	0.00%	0.00%	0.00	0.00	4,798,414.65
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	2.79%	2.79%	3,620,111.43	3,620,111.43	2.74%	2.74%	3,658,047.32	3,658,047.32	37,935.89
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%	-23.75	-23.75	0.00%	0.00%	-23.82	-23.82	-0.06
10.5. sume in curs de rezolvare	0.00%	0.00%	-23.75	-23.75	0.00%	0.00%	-23.82	-23.82	-0.06
II Total activul net	99.99%	99.99%	129,660,207.38	129,660,207.38	99.99%	99.99%	133,440,174.27	133,440,174.27	3,779,966.88
11. Cheltuieli pentru plata comisiunelor datorate S.A.I.	0.09%	0.09%	114,367.42	114,367.42	0.09%	0.09%	121,942.87	121,942.87	7,575.45
11.1. Comision de administrare	0.09%	0.09%	114,367.42	114,367.42	0.09%	0.09%	121,942.87	121,942.87	7,575.45
2. Cheltuieli pentru plata comisiunelor datorate depozitarului	0.01%	0.01%	14,138.13	14,138.13	0.01%	0.01%	17,656.62	17,656.62	3,518.48
2.1. Cheltuieli pentru plata comisiunelor datorate depozitarului	0.01%	0.01%	11,222.19	11,222.19	0.01%	0.01%	14,238.36	14,238.36	3,016.17
2.2. Cheltuieli pentru plata comisiunelor datorate custodelui	0.00%	0.00%	2,915.95	2,915.95	0.00%	0.00%	3,418.26	3,418.26	502.31
7. Cheltuieli cu plata comisiunelor/tarifelor datorate A.S.F.	0.01%	0.01%	9,787.69	9,787.69	0.01%	0.01%	10,413.18	10,413.18	625.49
8. Cheltuieli cu auditul financiar	0.00%	0.00%	4,976.37	4,976.37	0.00%	0.00%	2,474.49	2,474.49	-2,501.87
9. Alte cheltuieli aprobate	0.00%	0.00%	785.03	785.03	0.00%	0.00%	359.48	359.48	-425.56
III Valoarea activului net (I - II)	100.00%	100.00%	129,660,207.38	129,660,207.38	100.00%	100.00%	133,440,174.27	133,440,174.27	3,779,966.88

Situatia valorii unitare a activului net

Denumire element	La data de 30.06.2017	La data de 31.12.2016	Diferenta
Valoarea activ net	133,440,174.27	129,660,207.38	3,779,966.88
Numar unitati de fond/actiuni in circulatie	7,749,881.1479	7,580,315.7153	169,565.4326
Valoarea unitara a activului net	17.2184	17.1049	0.1135

OTP ASSET MANAGEMENT ROMANIA SAI SA

Director General

Dan Marius POPOVICI

Intocmit

Filon-Daniel ANGHEL-GRIGORE

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2017

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

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 cumulat	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	%	%
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	8.600	6-Aug-14	15-May-17	15-Aug-17	26.20	0.01	0.10	0.36	-	229.295.40	1.433	0.172
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	6.200	21-Apr-15	15-May-17	15-Aug-17	37.73	0.01	0.10	0.20	-	235.785.42	1.033	0.176
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	10.000	21-Apr-16	15-May-17	15-Aug-17	37.73	0.01	0.10	0.20	-	380.299.07	1.667	0.285
Primaria Alba Iulia	ALB25A	-	5.650	21-Apr-16	14-Apr-17	16-Oct-17	31.18	0.01	0.14	0.32	-	178.767.43	7.063	0.134
PRIMARIA ORASULUI ORAVITA	ORV27	-	741	13-May-08	14-Apr-17	16-Oct-17	71.50	0.00	0.33	0.00	-	53.223.71	1.235	0.040
Primaria Timisoara	TIM26C	-	10.384	21-Apr-16	15-May-17	15-Aug-17	35.11	0.01	0.05	0.25	-	367.697.27	0.692	0.275
TOTAL												1,445,068.30		1.082

5.2. Obligatiuni tranzactionate corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(a)	Pret piata	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	-	285	23-Dec-13	19-Dec-16	19-Dec-17	10,000.00	1.67	324.22	0.00	-	2,942,402.47	1.425	2.203
C.N.T.E.E. TRANSELECTRICA	TEL18	-	170	12-Jun-15	19-Dec-16	19-Dec-17	10,914.00	0.96	324.22	-533.05	-	1,819,879.07	0.850	1.362
C.N.T.E.E. TRANSELECTRICA	TEL18	-	132	22-Jun-15	19-Dec-16	19-Dec-17	10,900.00	0.97	324.22	-521.94	-	1,412,700.38	0.660	1.057
ENGIE Romania	GSER17	-	353	30-Oct-12	31-Oct-16	30-Oct-17	10,000.00	2.06	499.50	0.00	-	3,706,323.50	1.412	2.774
ENGIE Romania	GSER17	-	100	5-Feb-13	31-Oct-16	30-Oct-17	10,000.00	2.06	499.50	0.00	-	1,049,950.00	0.400	0.786
ENGIE Romania	GSER17	-	100	6-Feb-13	31-Oct-16	30-Oct-17	10,100.00	2.00	499.50	-92.99	-	1,050,650.64	0.400	0.786
ENGIE Romania	GSER17	-	20	7-Apr-15	31-Oct-16	30-Oct-17	11,087.00	0.90	499.50	-946.63	-	212,797.40	0.080	0.159
ENGIE Romania	GSER17	-	214	12-Jun-15	31-Oct-16	30-Oct-17	11,085.00	0.81	499.50	-934.27	-	2,279,149.02	0.856	1.706
ENGIE Romania	GSER17	-	20	18-Jul-16	31-Oct-16	30-Oct-17	10,740.00	0.48	499.50	-549.08	-	213,808.34	0.080	0.160
Garanti Bank	GBR19	-	20	26-Feb-15	15-May-17	15-May-18	10,821.06	0.97	70.44	-456.68	-	208,696.31	0.080	0.156
Garanti Bank	GBR19	-	200	17-Jun-15	15-May-17	15-May-18	10,699.87	1.01	70.44	-365.13	-	2,081,035.06	0.667	1.558
INTERNATIONAL INVESTMENT BANK	IIB18	-	100	14-Oct-15	14-Oct-16	14-Oct-17	10,000.00	1.14	292.69	0.00	-	1,029,269.44	0.071	0.770
INTERNATIONAL INVESTMENT BANK	IIB19	-	100	27-Sep-16	27-Sep-16	27-Sep-17	10,000.00	0.94	258.78	0.00	-	1,025,877.78	0.071	0.768
RAIFFEISEN BANK S.A.	RBRO19	-	89	14-May-14	15-May-17	15-May-18	10,000.00	1.47	68.89	0.00	-	896,131.25	0.123	0.671
RAIFFEISEN BANK S.A.	RBRO19	-	200	2-Feb-15	15-May-17	15-May-18	10,762.00	0.98	68.89	-429.02	-	2,080,373.86	0.276	1.557
UNICREDIT BANK ROMANIA	UCT18	-	195	28-Jun-13	15-Jun-17	15-Dec-17	10,000.00	1.74	27.84	0.00	-	1,955,427.95	0.355	1.464
UNICREDIT BANK ROMANIA	UCT18	-	100	16-Nov-16	15-Jun-17	15-Dec-17	10,672.00	0.57	27.84	-264.83	-	1,043,500.23	0.182	0.781
TOTAL												25,007,972.68		18.720

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

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate (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		%	%
RO1217DBN046	-	1	1-Apr-14	26-Jul-16	26-Jul-17	10,489.03	1.62	549.59	0.00	10,032.45	10,582.04	Ing Bank	0.000	0.008
RO1318DBN034	-	1	14-Jan-14	28-Nov-16	28-Nov-17	10,557.02	1.53	329.86	0.00	10,636.00	10,965.86	BCR	0.000	0.008
TOTAL											21,547.90			0.016

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 denuminate in RON

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0474834925	-	1	17-Feb-15	22-Dec-16	22-Dec-17	654,232.85	53.91	26,949.32	-75,416.29	-	605,765.87	0.134	0.453
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-17	7-Apr-18	299,875.27	26.89	4,491.67	-22,996.86	-	562,740.15	0.134	0.421
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-17	7-Apr-18	292,500.00	29.77	4,491.67	-18,535.97	-	556,911.39	0.134	0.417
BNP PARIBAS	XS1463359025	-	1	9-Aug-16	9-Aug-16	9-Aug-17	500,000.00	39.73	12,950.68	0.00	-	512,950.68	0.549	0.384
PCE Bank plc	XS1412595165	-	4	17-May-16	17-May-17	17-May-18	500,000.00	34.52	1,553.42	0.00	-	2,006,213.70	1.536	1.502
ING BANK NV	XS1248246487	-	1,000	3-Jul-15	18-Sep-16	18-Sep-17	984.10	0.12	31.05	6.09	-	1,021,236.17	0.000	0.764
Intesa Sanpaolo Bank	XS1372163888	-	2	4-Mar-16	4-Mar-17	4-Mar-18	500,000.00	34.66	4,124.25	0.00	-	1,008,248.49	0.000	0.755
LEASEPLAN CORPORATION NV	XS1361691576	-	9	12-Feb-16	12-Feb-17	12-Feb-18	500,000.00	36.99	5,141.10	0.00	-	4,546,269.86	0.016	3.403
LEASEPLAN CORPORATION NV	XS1551746768	-	12	20-Jan-17	19-Jan-17	19-Jan-18	100,000.00	9.32	1,518.36	0.00	-	1,218,220.27	0.021	0.912
RAIFFEISEN BANK INTL	AT000B013982	-	4	23-Jan-17	23-Jan-18	23-Jan-18	500,000.00	33.56	5,336.30	0.00	-	2,021,345.21	1.000	1.513
UniCredit Bank AG	XS1233785630	-	10	15-May-15	26-Mar-17	26-Sep-17	550,000.00	61.88	5,878.13	0.00	-	5,558,781.25	0.005	4.161
TOTAL												19,618,683.04		14.685

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2017

2.2. Obligatiuni admise la tranzactionare corporative denuminate in EUR

Emitent	Cod ISIN	Data ultimei sedintei 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	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
							eur	eur	eur	eur	eur	lei	lei	%	%
EMERALD CAP	XS1523215116	-	200	2-Dec-16	5-May-17	7-Aug-17	1.000.00	0.05	2.80	0.00	-	4.5539	913.333.90	5.000	0.694
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-May-17	7-Aug-17	52.642.81	4.58	314.80	-1.660.05	-	4.5539	3.547.576.27	0.006	2.656
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Jun-17	6-Dec-17	1.000.00	0.05	1.22	0.00	-	4.5539	1.367.835.02	7.895	1.024
TOTAL													5,828,745.19		4.363

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.	101.35	0.000
BRD - GROUPE SOCIETE GENERALE S.	0.00	0.000
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	917.96	0.001
Garanti Bank	3.98	0.000
ING BANK Romania	21.320.63	0.016
Libra Internet Bank	79.55	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	13.28	0.000
PATRIA BANK	2.565.94	0.002
UniCredit Bank Romania	137.70	0.000
Numerar in casierie	0.00	0.000
TOTAL	25,140.39	0.019

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata - lei	Pondere in activul total al O.P.C.V.M.
	eur	lei	lei	%
Banca Comerciala Romana	4,746.38	4.5539	21,614.54	0.016
BANCA TRANSILVANIA S.A.	0.00	4.5539	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.	0.00	4.5539	0.00	0.000
Citi Bank	0.00	4.5539	0.00	0.000
CREDIT EUROPE BANK SA	57.06	4.5539	259.85	0.000
ING BANK Romania	0.00	4.5539	0.00	0.000
Libra Internet Bank	7.70	4.5539	35.07	0.000
OTP BANK ROMANIA	83.02	4.5539	378.06	0.000
PATRIA BANK	87.94	4.5539	400.47	0.000
TOTAL			22,687.99	0.017

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata - lei	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.	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

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2017

X. Depozite bancare constituite la institutii de credit din Romania

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere 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	136,375.23	0.00	0.00	136,375.23	0.102
Banca Comerciala Romana	28-Jun-17	11-Jul-17	2,000,000.00	13.33	40.00	2,000,040.00	1.497
BRD - GROUPE SOCIETE GENERALE S	30-Jun-17	3-Jul-17	73,957.54	0.02	0.02	73,957.56	0.055
Citi Bank	30-Jun-17	3-Jul-17	77,065.31	0.36	0.36	77,065.67	0.058
CREDIT EUROPE BANK SA	18-Jan-17	18-Oct-17	1,000,000.00	30.14	4,942.47	1,004,942.47	0.752
CREDIT EUROPE BANK SA	23-Feb-17	23-Nov-17	1,809,000.00	54.52	6,978.28	1,815,978.28	1.359
CREDIT EUROPE BANK SA	6-Mar-17	6-Dec-17	1,100,500.00	33.17	3,880.39	1,104,380.39	0.827
CREDIT EUROPE BANK SA	3-May-17	3-Aug-17	2,700,000.00	40.68	2,400.41	2,702,400.41	2.023
Garanti Bank	3-May-17	3-Nov-17	4,000,000.00	98.63	5,819.18	4,005,819.18	2.999
Garanti Bank	20-Jan-17	20-Jul-17	731,250.00	22.04	3,570.10	734,820.10	0.550
Libra Internet Bank	6-Jan-17	6-Jul-17	911,900.00	36.23	6,375.80	918,275.80	0.687
Libra Internet Bank	9-Jan-17	10-Jul-17	327,250.00	13.00	2,249.06	329,499.06	0.247
Libra Internet Bank	20-Mar-17	20-Sep-17	954,900.00	37.93	3,907.24	958,807.24	0.718
Libra Internet Bank	21-Mar-17	21-Dec-17	1,037,800.00	45.49	4,640.25	1,042,440.25	0.780
Libra Internet Bank	6-Apr-17	8-Jan-18	917,500.00	40.22	3,458.85	920,958.85	0.689
Libra Internet Bank	10-Apr-17	10-Jan-18	1,221,000.00	53.52	4,388.91	1,225,388.91	0.917
Libra Internet Bank	20-Apr-17	20-Oct-17	1,002,000.00	39.81	2,865.99	1,004,865.99	0.752
Libra Internet Bank	11-Jul-16	11-Jul-17	2,388,300.00	127.59	45,295.91	2,433,595.91	1.822
Libra Internet Bank	7-Jun-17	7-Jul-17	3,010,000.00	49.48	1,187.51	3,011,187.51	2.254
OTP BANK ROMANIA	14-Jun-17	3-Jul-17	4,000,000.00	27.40	465.75	4,000,465.75	2.995
OTP BANK ROMANIA	29-Jun-17	11-Jul-17	2,000,000.00	10.96	21.92	2,000,021.92	1.497
OTP BANK ROMANIA	30-Jun-17	3-Jul-17	2,523,434.06	3.46	3.46	2,523,437.52	1.889
PATRIA BANK	26-Jan-17	25-Jul-17	1,031,000.00	31.50	4,914.43	1,035,914.43	0.775
PATRIA BANK	14-Feb-17	13-Feb-18	4,010,800.00	144.83	19,842.32	4,030,642.32	3.017
TOTAL						39,091,280.76	29.261

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	29-Dec-16	29-Sep-17	191,940.00	4.47	822.45	4.5539	877,820.92	0.657
CREDIT EUROPE BANK SA	5-May-17	7-Aug-17	500,042.45	5.48	312.36	4.5539	2,278,565.75	1.706
CREDIT EUROPE BANK SA	5-May-17	6-Nov-17	500,000.00	6.85	390.41	4.5539	2,278,727.89	1.706
CREDIT EUROPE BANK SA	17-May-17	17-Aug-17	604,350.00	6.62	298.04	4.5539	2,753,506.69	2.061
CREDIT EUROPE BANK SA	24-May-17	24-Nov-17	255,000.00	3.49	132.74	4.5539	1,161,848.98	0.870
CREDIT EUROPE BANK SA	12-Jun-17	12-Jul-17	522,900.00	5.01	95.27	4.5539	2,381,668.15	1.783
Libra Internet Bank	28-Mar-17	27-Mar-18	345,900.00	9.48	900.29	4.5539	1,579,293.83	1.182
Libra Internet Bank	30-Jan-17	29-Jan-18	206,600.00	5.66	860.36	4.5539	944,753.74	0.707
Libra Internet Bank	2-Mar-17	28-Feb-18	730,000.00	20.00	2,420.00	4.5539	3,335,367.44	2.497
PATRIA BANK	29-Dec-16	25-Sep-17	424,060.00	10.01	1,842.31	4.5539	1,939,516.51	1.452
PATRIA BANK	10-Aug-16	10-Aug-17	459,500.00	8.93	2,903.78	4.5539	2,105,740.60	1.576
PATRIA BANK	17-Oct-16	16-Oct-17	534,700.00	15.60	4,008.02	4.5539	2,453,222.46	1.836
TOTAL							24,090,032.96	18.032

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward EUR/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S	500,000.00	Vanzare	10-Aug-16	14-Aug-17	4.4986	4.5539	4.5588	-0.0602	-30,100.00	-0.023
BRD - GROUPE SOCIETE GENERALE S	300,000.00	Vanzare	11-Jul-16	13-Jul-17	4.5362	4.5539	4.5553	-0.0191	-5,730.00	-0.004
BRD - GROUPE SOCIETE GENERALE S	100,000.00	Vanzare	10-Feb-17	14-Feb-18	4.5601	4.5539	4.5853	-0.0252	-2,520.00	-0.002
BRD - GROUPE SOCIETE GENERALE S	200,000.00	Vanzare	14-Dec-16	18-Dec-17	4.5775	4.5539	4.5768	0.0007	140.00	0.000
BRD - GROUPE SOCIETE GENERALE S	100,000.00	Vanzare	16-Mar-17	20-Mar-18	4.6187	4.5539	4.5904	0.0283	2,830.00	0.002
BRD - GROUPE SOCIETE GENERALE S	200,000.00	Vanzare	14-Jun-17	18-Jun-18	4.6248	4.5539	4.6035	0.0213	4,260.00	0.003
Citi Bank	450,000.00	Vanzare	25-May-17	30-May-18	4.6109	4.5539	4.6007	0.0102	4,590.00	0.003
Citi Bank	300,000.00	Vanzare	16-Feb-17	21-Nov-17	4.5652	4.5539	4.5727	-0.0075	-2,250.00	-0.002
Citi Bank	100,000.00	Vanzare	13-Apr-17	19-Apr-18	4.5804	4.5539	4.5948	-0.0144	-1,440.00	-0.001
ING BANK Romania	308,000.00	Vanzare	27-Mar-17	27-Dec-17	4.5940	4.5539	4.5782	0.0158	4,866.40	0.004
ING BANK Romania	339,635.46	Vanzare	28-Mar-17	27-Mar-18	4.6189	4.5539	4.5914	0.0275	9,339.98	0.007
ING BANK Romania	255,000.00	Vanzare	24-May-17	25-May-18	4.6160	4.5539	4.6000	0.0160	4,080.00	0.003
ING BANK Romania	200,311.69	Vanzare	18-May-17	20-Feb-18	4.6129	4.5539	4.5862	0.0267	5,348.32	0.004
ING BANK Romania	300,000.00	Vanzare	18-May-17	18-May-18	4.6339	4.5539	4.5990	0.0349	10,470.00	0.008
ING BANK Romania	500,000.00	Vanzare	5-May-17	9-Nov-17	4.5700	4.5539	4.5710	-0.0010	-500.00	0.000
ING BANK Romania	500,000.00	Vanzare	5-May-17	9-Feb-18	4.5880	4.5539	4.5846	0.0034	1,700.00	0.001
ING BANK Romania	602,000.00	Vanzare	17-Feb-17	17-Nov-17	4.5624	4.5539	4.5721	-0.0097	-5,839.40	-0.004
ING BANK Romania	730,000.00	Vanzare	1-Mar-17	1-Mar-18	4.5881	4.5539	4.5875	0.0006	438.00	0.000
ING BANK Romania	202,977.00	Vanzare	27-Oct-16	31-Jul-17	4.5377	4.5539	4.5568	-0.0191	-3,876.86	-0.003
ING BANK Romania	308,000.00	Vanzare	27-Jun-17	27-Dec-17	4.5860	4.5539	4.5782	0.0078	2,402.40	0.002
TOTAL									-1,791.16	-0.001

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2017

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 82, lit.g din O.U.G. nr.32/2012
1. Titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Crestere zilnica	Dobanda cumulata	Discount/prime cumulate (a)	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei		%	%
RO1617CTN0F8		570	17-Oct-16	16-Oct-17	4.969.70	0.08	0.00	21.40	2.844.922.25	BRD - GROUPE SOCIET	0.005	2.130
RO1718CTN013		1.200	11-Jan-17	10-Jan-18	4.949.29	0.14	0.00	23.82	5.967.736.08	BRD - GROUPE SOCIET	0.011	4.467
RO1718CTN047		400	22-Feb-17	21-Feb-18	4.948.71	0.14	0.00	18.18	1.986.755.32	BRD - GROUPE SOCIET	0.004	1.487
RO1617CTN0G6		800	28-Nov-16	27-Nov-17	4.956.15	0.12	0.00	25.90	3.985.640.92	BRD - GROUPE SOCIET	0.008	2.983
TOTAL									14,785,054.57			11.067

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 CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	124,085,730008	29.4800	-	3,658,047.32	21.966	2.738
TOTAL						3,658,047.32		2.738

Evolutia activului net si a VUAN în ultimii 3 ani

	30-Jun-15	30-Jun-16	30-Jun-17
Activ net	139,372,067.94	125,928,176.60	133,440,174.24
VUAN	16.7374	16.9950	17.2184

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL