

SAI: OTP Asset Management Romania
SAI SA

Decizie autorizare: PJRO5SAIR/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 ComodisRO

Decizie autorizare: 377/27.02.2008
Cod inscriere: CSC06FDIR/400049

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	100.11%	100.00%	129,894,262.03	98,724,981.25	100.11%	100.00%	105,426,839.95	105,426,839.95	6,701,858.71
1 Valori mobiliare si instrumente ale pietei monetare din care:	40.04%	40.00%	51,921,910.83	51,921,910.83	41.53%	41.48%	43,736,277.64	43,736,277.64	-8,185,633.19
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o pieta reglementata din Romania, din care:	20.31%	20.28%	26,328,225.95	26,328,225.95	17.10%	17.08%	18,007,992.77	18,007,992.77	-8,320,233.18
1.1.3. obligatiuni, din care:	20.31%	20.28%	26,328,225.95	26,328,225.95	17.10%	17.08%	18,007,992.77	18,007,992.77	-8,320,233.18
1.1.3.1 Obligatiuni corporative cotate	19.12%	19.09%	24,784,561.65	24,784,561.65	15.79%	15.77%	16,628,080.64	16,628,080.64	-8,156,481.01
1.1.3.2 Obligatiuni emise de administratia publica centrala	0.02%	0.02%	21,387.28	21,387.28	0.01%	0.01%	10,349.85	10,349.85	-11,037.43
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	1.30%	1.30%	1,369,562.29	1,369,562.29	-152,714.74
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	24.43%	24.40%	25,728,284.87	25,728,284.87	134,599.99
1.2.3. obligatiuni, din care:	19.74%	19.72%	25,593,684.88	25,593,684.88	24.43%	24.40%	25,728,284.87	25,728,284.87	134,599.99
1.2.3.1 Obligatiuni corporative cotate	19.74%	19.72%	25,593,684.88	25,593,684.88	24.43%	24.40%	25,728,284.87	25,728,284.87	134,599.99
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:	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
4 Depozite bancare din care:	45.46%	45.41%	58,942,338.28	27,863,057.50	44.34%	44.29%	46,691,677.63	46,691,677.63	18,828,620.13
4.1. depozite bancare constituite la institutii de credit din Romania	45.46%	45.41%	58,942,338.28	27,863,057.50	44.34%	44.29%	46,691,677.63	46,691,677.63	18,828,620.13
4.1.1. OTP BANK ROMANIA	6.75%	6.74%	8,748,268.27	8,748,268.27	9.69%	9.68%	10,209,173.28	10,209,173.28	1,460,905.02
4.1.2. CITI BANK	0.06%	0.06%	80,350.81	80,350.81	0.07%	0.07%	74,912.94	74,912.94	-5,437.87
4.1.3. Credit Europe Bank SA	14.68%	14.66%	19,034,438.42	19,034,438.42	14.53%	14.51%	15,297,055.23	15,297,055.23	-3,737,383.19
4.1.4. Garanti Bank	0.96%	0.96%	731,461.05	731,461.05	0.70%	0.70%	738,049.22	738,049.22	6,588.17
4.1.5. BANCA COMERCIALA ROMANA	3.81%	3.80%	4,936,134.09	4,936,134.09	0.08%	0.08%	80,001.67	80,001.67	-4,856,132.42
4.1.6. BRD-GROUP SOCIETE GENERAL	0.06%	0.06%	77,509.78	77,509.78	0.00%	0.00%	0.00	0.00	-77,509.78
4.1.7. Libra Bank	9.74%	9.73%	12,628,083.74	12,628,083.74	8.09%	8.08%	8,520,014.26	8,520,014.26	-4,108,069.49
4.1.8. PATRIA BANK	9.80%	9.79%	12,706,092.12	12,706,092.12	11.18%	11.17%	11,772,471.03	11,772,471.03	-933,621.09
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	-0.09%	-0.09%	-111,786.31	-111,786.31	-0.33%	-0.33%	-343,116.78	-343,116.78	-231,330.46
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.09%	-0.09%	-111,786.31	-111,786.31	-0.33%	-0.33%	-343,116.78	-343,116.78	-231,330.46
5.4.1. Contracte forward	-0.09%	-0.09%	-111,786.31	-111,786.31	-0.33%	-0.33%	-343,116.78	-343,116.78	-231,330.46
6 Conturi curente si numerar	0.04%	0.04%	46,093.91	46,093.91	3.20%	3.20%	3,372,635.02	3,372,635.02	3,326,541.11
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	296.27	296.27	0.00%	0.00%	3,934.20	3,934.20	3,637.93
6.2. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.01%	0.01%	11,518.92	11,518.92	11,518.92
6.3. OTP BANK ROMANIA	0.00%	0.00%	0.00	0.00	0.00%	0.00%	560.38	560.38	560.38
6.4. Banca Transilvania	0.00%	0.00%	101.35	101.35	0.00%	0.00%	101.35	101.35	0.00
6.5. Banca Comerciala Romana - EURO	0.00%	0.00%	2,399.15	2,399.15	3.14%	3.13%	3,304,447.88	3,304,447.88	3,302,048.73
6.6. OTP BANK EURO	0.00%	0.00%	377.00	377.00	0.00%	0.00%	0.00	0.00	-377.00
6.7. Banca Carpatica	0.00%	0.00%	2,565.94	2,565.94	0.00%	0.00%	0.00	0.00	-2,565.94
6.8. Credit Europe Bank SA	0.00%	0.00%	100.05	100.05	0.00%	0.00%	56.58	56.58	-43.47
6.9. Garanti Bank	0.00%	0.00%	121.98	121.98	0.00%	0.00%	243.15	243.15	121.17
6.10. UNICREDIT BANK RON	0.00%	0.00%	109.50	109.50	0.00%	0.00%	15.91	15.91	-93.59
6.11. LIBRA BANK	0.00%	0.00%	48.66	48.66	0.00%	0.00%	94.91	94.91	46.25
6.12. ING BANK ROMANIA	0.03%	0.03%	39,064.25	39,064.25	0.05%	0.05%	50,732.92	50,732.92	11,668.67
6.13. PATRIA BANK RON	0.00%	0.00%	47.58	47.58	0.00%	0.00%	28.20	28.20	-19.38
6.14. PATRIA BANK EUR	0.00%	0.00%	399.34	399.34	0.00%	0.00%	5.78	5.78	-393.57
6.15. LIBRA EUR	0.00%	0.00%	270.06	270.06	0.00%	0.00%	5.36	5.36	-264.70
6.16. Credit Europe Bank EUR	0.00%	0.00%	192.77	192.77	0.00%	0.00%	889.49	889.49	696.72
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	9.96%	9.94%	10,483,645.28	10,483,645.28	-2,532,215.28
7.1. Titluri emise de administratia publica centrala	13.74%	13.72%	17,814,275.21	17,814,275.21	9.96%	9.94%	10,483,645.28	10,483,645.28	-7,330,629.93
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	1.41%	1.41%	1,485,745.50	1,485,745.50	-2,134,365.93
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%	-24.35	-24.35	-0.59
10.5. sume in curs de rezolvare	0.00%	0.00%	-23.75	-23.75	0.00%	0.00%	-24.35	-24.35	-0.59
II Total obligatii	0.11%	0.11%	144,054.64	144,054.64	0.11%	0.11%	116,624.69	116,624.69	-27,429.95
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.09%	0.09%	114,367.42	114,367.42	0.09%	0.09%	90,551.83	90,551.83	-23,815.59
1.1. Comision de administrare	0.09%	0.09%	114,367.42	114,367.42	0.09%	0.09%	90,551.83	90,551.83	-23,815.59
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	14,138.13	14,138.13	0.01%	0.01%	13,094.28	13,094.28	-1,043.85
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	11,222.19	11,222.19	0.01%	0.01%	10,572.89	10,572.89	-649.29
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.00%	0.00%	2,915.95	2,915.95	0.00%	0.00%	2,521.38	2,521.38	-394.56
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	9,787.69	9,787.69	0.01%	0.01%	7,483.51	7,483.51	-2,304.18
8. Cheltuielile cu auditul financiar	0.00%	0.00%	4,976.37	4,976.37	0.00%	0.00%	4,962.66	4,962.66	-13.71
9. Alte cheltuieli aprobate	0.00%	0.00%	785.03	785.03	0.00%	0.00%	532.42	532.42	-252.61
III Valoarea activului net (I - II)	100.00%	99.89%	129,660,207.38	129,660,207.38	100.00%	99.89%	105,310,215.26	105,310,215.26	-24,349,992.13

*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
Valoarea activ net	105,310,215.26	129,660,207.38	-24,349,992.13
Numar unitati de fond/actiuni in circulatie	6,080,484.3519	7,580,315.7153	-1,499,831.3634
Valoarea unitara a activului net	17.3194	17.1049	0.2145

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 31.12.2017

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 cumulata	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-Nov-17	15-Feb-18	24.80	0.01	0.15	0.35	-	217,579.62	1.433	0.206
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	6,200	21-Apr-15	15-Nov-17	15-Feb-18	35.71	0.01	0.15	0.20	-	223,561.25	1.033	0.212
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	10,000	21-Apr-16	15-Nov-17	15-Feb-18	35.71	0.01	0.15	0.20	-	360,582.66	1.667	0.342
Primaria Alba Iulia	ALB25A	-	5,650	21-Apr-16	16-Oct-17	16-Apr-18	29.23	0.01	0.21	-	-	168,114.92	7.063	0.159
PRIMARIA ORASULUI ORAVITA	ORV27	-	741	13-May-08	16-Oct-17	16-Apr-18	68.50	0.01	0.41	0.00	-	51,064.11	1.235	0.048
Primaria Timisoara	TIM26C	-	10,384	21-Apr-16	15-Nov-17	15-Feb-18	33.23	0.01	0.11	0.24	-	348,659.73	0.692	0.331
TOTAL												1,369,562.29		1.299

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 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	-	165	23-Dec-13	19-Dec-17	19-Dec-18	10,000.00	1.67	18.38	0.00	-	1,653,033.29	0.825	1.568
C.N.T.E.E. TRANSELECTRICA	TEL18	-	170	12-Jun-15	19-Dec-17	19-Dec-18	10,914.00	0.96	18.38	-662.40	-	1,745,897.00	0.850	1.656
C.N.T.E.E. TRANSELECTRICA	TEL18	-	132	22-Jun-15	19-Dec-17	19-Dec-18	10,900.00	0.97	18.38	-650.31	-	1,355,385.25	0.660	1.286
Garanti Bank	GBR19	-	20	26-Feb-15	15-May-17	15-May-18	10,821.06	0.97	343.19	-553.77	-	212,209.38	#REF!	0.201
Garanti Bank	GBR19	-	200	17-Jun-15	15-May-17	15-May-18	10,699.87	1.01	343.19	-454.32	-	2,117,745.48	0.667	2.009
INTERNATIONAL INVESTMENT BANK	IIB18	-	100	14-Oct-15	14-Oct-17	14-Oct-18	10,000.00	1.14	86.56	0.00	-	1,008,655.56	0.071	0.957
INTERNATIONAL INVESTMENT BANK	IIB19	-	100	27-Sep-16	27-Sep-17	27-Sep-18	10,000.00	0.94	87.83	0.00	-	1,008,783.33	0.071	0.957
RAIFFEISEN BANK S.A.	RBRO19	-	89	14-May-14	15-May-17	15-May-18	10,000.00	1.47	335.66	0.00	-	919,873.52	0.123	0.873
RAIFFEISEN BANK S.A.	RBRO19	-	200	2-Feb-15	15-May-17	15-May-18	10,762.00	0.98	335.66	-517.75	-	2,115,981.41	0.276	2.007
UNICREDIT BANK ROMANIA	UCT18	-	195	28-Jun-13	15-Dec-17	15-Jun-18	10,000.00	1.74	26.10	0.00	-	1,955,088.70	0.355	1.854
UNICREDIT BANK ROMANIA	UCT18	-	100	16-Nov-16	15-Dec-17	15-Jun-18	10,672.00	0.57	26.10	-477.17	-	1,022,092.92	0.182	0.969
UNICREDIT BANK ROMANIA	UCB24	-	150	27-Jul-17	27-Jul-17	15-Jan-18	10,000.00	0.57	88.90	0.00	-	1,513,334.79	0.273	1.435
TOTAL												16,628,080.64		15.772

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 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		%	%
RO1318DBN034	-	1	14-Jan-14	28-Nov-17	28-Nov-18	10,557.02	1.53	49.10	0.00	10,300.75	10,349.85	Citi Bank	0.000	0.010
TOTAL											10,349.85			0.010

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 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 cumulata(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-17	22-Dec-18	654,232.85	53.91	1,128.77	-91,284.23	-	564,077.39	0.134	0.535
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-17	7-Apr-18	299,875.27	26.89	14,063.19	-27,835.50	-	572,205.91	0.134	0.543
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-17	7-Apr-18	292,500.00	29.77	14,063.19	-22,849.97	-	567,426.45	0.134	0.538
BNP PARIBAS	XS1463358025	-	1	9-Aug-16	9-Aug-17	9-Aug-18	500,000.00	39.73	5,680.82	0.00	-	505,680.82	0.549	0.480
FCE Bank plc	XS1412585165	-	4	17-May-16	17-May-17	17-May-18	500,000.00	34.52	7,836.16	0.00	-	2,031,344.66	1.538	1.927
ING BANK NV	XS1248246487	-	1,000	3-Jul-15	18-Sep-17	18-Sep-18	984.10	0.12	11.19	7.61	-	1,002,896.76	0.000	0.951
Intesa Sanpaolo Bank	XS1372163868	-	2	4-Mar-16	4-Mar-17	4-Mar-18	500,000.00	34.66	10,431.92	0.00	-	1,020,863.84	0.000	0.968
LEASEPLAN CORPORATION NV	XS1361691576	-	9	12-Feb-16	12-Feb-17	12-Feb-18	500,000.00	36.99	11,872.60	0.00	-	4,806,853.42	0.016	4.370
LEASEPLAN CORPORATION NV	XS1551746768	-	12	20-Jan-17	19-Jan-17	19-Jan-18	100,000.00	9.32	3,213.70	0.00	-	1,238,564.38	0.021	1.175
RAIFFEISEN BANK INTL	ATO008013982	-	4	23-Jan-17	23-Jan-17	23-Jan-18	500,000.00	33.56	11,444.52	0.00	-	2,045,778.08	1.000	1.940
UniCredit Bank AG	XS1233785630	-	10	15-May-15	26-Sep-17	28-Mar-18	550,000.00	61.88	5,816.25	0.00	-	5,558,162.50	0.005	5.272
TOTAL												19,713,854.21		18.699

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2017

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 emisuni	Pondere in activul total al O.P.C.V.M.
							eur	eur	eur	eur	eur	lei	lei	%	%
EMERALD CAP	XS1523215116	-	200	2-Dec-16	6-Nov-17	5-Feb-18	1.000.00	0.05	2.66	0.00	-	4.6597	934.415.70	5.000	0.886
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-Nov-17	7-Feb-18	52.642.81	4.58	303.35	-1.868.27	-	4.6597	3.680.485.25	0.006	3.491
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Dec-17	6-Jun-18	1.000.00	0.05	1.16	0.00	-	4.6597	1.399.529.71	7.895	1.327
TOTAL													6,014,430.66		5.705

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	3.934.20	0.004
BANCA TRANSILVANIA S.A.	101.35	0.000
BRD - GROUPE SOCIETE GENERALE S	11.518.92	0.011
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	56.58	0.000
Garanti Bank	243.15	0.000
ING BANK Romania	50.732.92	0.048
Libra Internet Bank	94.91	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	28.20	0.000
UniCredit Bank Romania	15.91	0.000
Numerar in casierie	0.00	0.000
TOTAL	66,726.14	0.063

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	709.154.64	4.6597	3,304.447.88	3.134
BANCA TRANSILVANIA S.A.	0.00	4.6597	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.6597	0.00	0.000
Citi Bank	0.00	4.6597	0.00	0.000
CREDIT EUROPE BANK SA	190.89	4.6597	889.49	0.001
ING BANK Romania	0.00	4.6597	0.00	0.000
Libra Internet Bank	1.15	4.6597	5.36	0.000
OTP BANK ROMANIA	0.00	4.6597	0.00	0.000
PATRIA BANK	1.24	4.6597	5.78	0.000
TOTAL			3,305,348.50	3.135

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	3.8915	0.00	0.000
BRD - GROUPE SOCIETE GENERALE	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	0.001
TOTAL			560.38	0.001

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	29-Dec-17	5-Jan-18	80.000.00	1.67	1.67	80.001.67	0.076
Citi Bank	29-Dec-17	3-Jan-18	74.912.54	0.40	0.40	74.912.94	0.071
Garanti Bank	21-Jul-17	22-Jan-18	735.112.80	18.13	2.936.42	738.049.22	0.700
Libra Internet Bank	6-Apr-17	8-Jan-18	917.500.00	40.22	10.778.74	928.278.74	0.880
Libra Internet Bank	10-Apr-17	10-Jan-18	1.221.000.00	53.52	14.130.15	1.235.130.15	1.172
Libra Internet Bank	10-Jul-17	10-Jan-18	329.000.00	13.07	2.261.09	331.261.09	0.314
OTP BANK ROMANIA	29-Dec-17	3-Jan-18	4.617.057.89	88.55	88.55	4.617.146.44	4.379
PATRIA BANK	25-Oct-17	25-Apr-18	1.039.500.00	35.60	2.349.55	1.041.849.55	0.988
PATRIA BANK	14-Feb-17	13-Feb-18	4.010.800.00	144.83	46.202.19	4.057.002.19	3.848
TOTAL						13,103,631.98	12.429

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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	6-Nov-17	7-May-18	501.300,00	8,24	444,99	4.6597	2.337.981,13	2.218
CREDIT EUROPE BANK SA	29-Dec-17	28-Dec-18	350.000,00	9,59	9,59	4.6597	1.630.939,68	1.547
CREDIT EUROPE BANK SA	29-Dec-17	28-Dec-18	350.000,00	9,59	9,59	4.6597	1.630.939,68	1.547
CREDIT EUROPE BANK SA	27-Dec-17	27-Dec-18	255.700,00	7,01	21,02	4.6597	1.191.583,22	1.130
CREDIT EUROPE BANK SA	12-Jul-17	12-Jan-18	523.000,00	7,16	1.225,11	4.6597	2.442.731,74	2.317
CREDIT EUROPE BANK SA	7-Aug-17	7-Feb-18	500.650,00	6,86	994,44	4.6597	2.337.512,61	2.217
CREDIT EUROPE BANK SA	17-Aug-17	19-Feb-18	604.900,00	6,29	1.118,65	4.6597	2.823.965,11	2.679
CREDIT EUROPE BANK SA	29-Sep-17	29-Mar-18	193.200,00	2,91	267,83	4.6597	901.502,06	0,855
Libra Internet Bank	28-Mar-17	27-Mar-18	345.900,00	9,48	2.625,05	4.6597	1.624.022,17	1.540
Libra Internet Bank	2-Mar-17	28-Feb-18	730.000,00	20,00	6.060,00	4.6597	3.429.818,78	3.253
Libra Internet Bank	30-Jan-17	29-Jan-18	206.600,00	5,66	1.890,53	4.6597	971.503,33	0,921
OTP BANK ROMANIA	29-Dec-17	3-Jan-18	1.200.083,02	0,00	0,00	4.6597	5.592.026,85	5.304
PATRIA BANK	16-Oct-17	15-Jan-18	270.194,00	1,85	138,80	4.6597	1.259.669,74	1.195
PATRIA BANK	16-Oct-17	15-Jan-18	270.194,00	1,85	138,80	4.6597	1.259.669,74	1.195
PATRIA BANK	25-Sep-17	25-Jun-18	426.900,00	7,02	673,68	4.6597	1.992.365,09	1.890
PATRIA BANK	10-Aug-17	10-May-18	462.700,00	8,87	1.260,07	4.6597	2.161.914,72	2.051
TOTAL							33,588,045.65	31.859

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	300.000,00	Vanzare	13-Jul-17	17-Jan-18	4.5875	4.6597	4.6640	-0.0765	-22.950,00	-0.022
BRD - GROUPE SOCIETE GENERALE S	200.000,00	Vanzare	14-Jun-17	18-Jun-18	4.6248	4.6597	4.7102	-0.0854	-17.080,00	-0.016
BRD - GROUPE SOCIETE GENERALE S	500.000,00	Vanzare	17-Nov-17	21-Feb-18	4.6726	4.6597	4.6744	-0.0018	-900,00	-0.001
BRD - GROUPE SOCIETE GENERALE S	700.000,00	Vanzare	28-Nov-17	3-Jan-18	4.6548	4.6597	4.6606	-0.0058	-4.060,00	-0.004
BRD - GROUPE SOCIETE GENERALE S	100.000,00	Vanzare	10-Feb-17	14-Feb-18	4.5601	4.6597	4.6724	-0.1123	-11.230,00	-0.011
BRD - GROUPE SOCIETE GENERALE S	100.000,00	Vanzare	16-Mar-17	20-Mar-18	4.6187	4.6597	4.6824	-0.0637	-6.370,00	-0.006
BRD - GROUPE SOCIETE GENERALE S	200.000,00	Vanzare	18-Dec-17	20-Mar-18	4.6624	4.6597	4.6824	-0.0200	-4.000,00	-0.004
Citi Bank	300.000,00	Vanzare	14-Dec-17	15-Mar-18	4.6667	4.6597	4.6808	-0.0141	-4.230,00	-0.004
Citi Bank	700.000,00	Vanzare	14-Dec-17	15-Mar-18	4.6667	4.6597	4.6808	-0.0141	-9.870,00	-0.009
Citi Bank	500.000,00	Vanzare	27-Nov-17	29-Jan-18	4.6652	4.6597	4.6679	-0.0027	-1.350,00	-0.001
Citi Bank	450.000,00	Vanzare	25-May-17	30-May-18	4.6109	4.6597	4.7042	-0.0933	-41.985,00	-0.040
Citi Bank	100.000,00	Vanzare	13-Apr-17	19-Apr-18	4.5804	4.6597	4.6915	-0.1111	-11.110,00	-0.011
ING BANK Romania	500.000,00	Vanzare	5-May-17	9-Feb-18	4.5880	4.6597	4.6710	-0.0830	-41.500,00	-0.039
ING BANK Romania	200.311,89	Vanzare	18-May-17	20-Feb-18	4.6129	4.6597	4.6741	-0.0612	-12.259,08	-0.012
ING BANK Romania	300.000,00	Vanzare	18-May-17	18-May-18	4.6339	4.6597	4.7004	-0.0665	-19.950,00	-0.019
ING BANK Romania	255.000,00	Vanzare	24-May-17	25-May-18	4.6160	4.6597	4.7026	-0.0866	-22.083,00	-0.021
ING BANK Romania	202.977,00	Vanzare	27-Jul-17	27-Jul-18	4.6311	4.6597	4.7218	-0.0907	-18.410,01	-0.017
ING BANK Romania	300.000,00	Vanzare	28-Nov-17	3-Jan-18	4.6543	4.6597	4.6606	-0.0063	-1.890,00	-0.002
ING BANK Romania	500.000,00	Vanzare	9-Nov-17	13-Feb-18	4.6543	4.6597	4.6721	-0.0178	-8.900,00	-0.008
ING BANK Romania	602.000,00	Vanzare	17-Nov-17	19-Feb-18	4.6722	4.6597	4.6738	-0.0016	-963,20	-0.001
ING BANK Romania	308.000,00	Vanzare	27-Dec-17	29-Jan-18	4.6612	4.6597	4.6679	-0.0067	-2.063,60	-0.002
ING BANK Romania	308.000,00	Vanzare	27-Dec-17	26-Feb-18	4.6727	4.6597	4.6758	-0.0031	-954,80	-0.001
ING BANK Romania	500.000,00	Vanzare	27-Dec-17	27-Jun-18	4.7290	4.6597	4.7131	0.0159	7.950,00	0.008
ING BANK Romania	339.635,46	Vanzare	28-Mar-17	27-Mar-18	4.6189	4.6597	4.6845	-0.0656	-22.280,09	-0.021
ING BANK Romania	730.000,00	Vanzare	1-Mar-17	1-Mar-18	4.5881	4.6597	4.6767	-0.0886	-64.678,00	-0.061
TOTAL									-343,116.78	-0.328

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		%	%
RO1718CTN013	Certificate de trezorerie	1.200	11-Jan-17	10-Jan-18	4.949,29	0.14	0.00	49.18	5.998.161,12	BRD - GROUPE SOCIET	0.005	5.689
RO1718CTN047	Certificate de trezorerie	400	22-Feb-17	21-Feb-18	4.948,71	0.14	0.00	43,82	1.997.012,90	BRD - GROUPE SOCIET	0.002	1.894
RO1718CTN0C3	Certificate de trezorerie	500	26-Jul-17	25-Jul-18	4.959,45	0.11	0.00	17,49	2.488.471,25	Raiffeisen Bank	0.002	2.360
TOTAL									10,483,645.28			9.944

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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	-	49.907.474087	29.7700	-	1,485,745.50	10.573	1.409
TOTAL						1,485,745.50		1.409

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-15	31-Dec-16	31-Dec-17
Activ net	130,388,605.41	129,660,207.38	105,310,215.26
VUAN	16.8670	17.1049	17.3194

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL