

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 ComodisRO

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

Situatia activelor si obligatiilor in perioada 31.12.2015 - 31.12.2016

Denumire element	31.12.2015				31.12.2016				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
1 Total active	100.14%	100.00%	130,568,663.71	130,568,663.71	100.11%	100.00%	129,804,262.03	129,804,262.03	-764,401.69
1 Valori mobiliare si instrumente ale pietei monetare din care:	34.14%	34.09%	44,516,260.56	44,516,260.56	40.04%	40.00%	51,921,910.83	51,921,910.83	7,405,650.27
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	18.28%	18.25%	23,828,720.94	23,828,720.94	20.31%	20.28%	26,328,225.95	26,328,225.95	2,499,505.01
1.1.3. obligatiuni, din care:	18.28%	18.25%	23,828,720.94	23,828,720.94	20.31%	20.28%	26,328,225.95	26,328,225.95	2,499,505.01
1.1.3.1. Obligatiuni corporative cotate	17.78%	17.75%	23,176,908.33	23,176,908.33	19.12%	19.09%	24,784,561.65	24,784,561.65	1,607,653.32
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.04%	0.04%	53,645.43	53,645.43	0.02%	0.02%	21,387.28	21,387.28	-32,258.15
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.46%	0.46%	598,167.18	598,167.18	1.17%	1.17%	1,522,277.03	1,522,277.03	924,109.84
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	15.87%	15.84%	20,687,539.62	20,687,539.62	19.74%	19.72%	25,593,684.88	25,593,684.88	4,906,145.26
1.2.3. obligatiuni, din care:	15.87%	15.84%	20,687,539.62	20,687,539.62	19.74%	19.72%	25,593,684.88	25,593,684.88	4,906,145.26
1.2.3.1. Obligatiuni corporative cotate	15.87%	15.84%	20,687,539.62	20,687,539.62	19.74%	19.72%	25,593,684.88	25,593,684.88	4,906,145.26
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat terț sau negociate pe o alta piata reglementata dintr-un stat terț, care operează în mod regulat și este recunoscută și deschisă publicului, aprobată 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 menționate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	7.83%	7.82%	10,215,679.17	10,215,679.17	1.83%	1.83%	2,369,757.08	2,369,757.08	-7,845,922.08
3.1. valori mobiliare	7.83%	7.82%	10,215,679.17	10,215,679.17	1.83%	1.83%	2,369,757.08	2,369,757.08	-7,845,922.08
3.1.2. obligatiuni neadmise la tranzactionare	7.83%	7.82%	10,215,679.17	10,215,679.17	1.83%	1.83%	2,369,757.08	2,369,757.08	-7,845,922.08
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:	42.01%	41.96%	54,781,722.39	54,781,722.39	45.46%	45.41%	58,942,338.28	58,942,338.28	4,160,615.89
4.1. depozite bancare constituite la institutii de credit din Romania	42.01%	41.96%	54,781,722.39	54,781,722.39	45.46%	45.41%	58,942,338.28	58,942,338.28	4,160,615.89
4.1.1. OTP BANK ROMANIA	3.66%	3.66%	4,776,340.13	4,776,340.13	6.75%	6.74%	8,748,268.27	8,748,268.27	3,971,928.13
4.1.2. CITI BANK	0.11%	0.11%	149,614.89	149,614.89	0.06%	0.06%	80,350.81	80,350.81	-69,264.08
4.1.3. Credit Europe Bank SA	17.30%	17.28%	22,563,220.44	22,563,220.44	14.68%	14.66%	19,034,438.42	19,034,438.42	-3,528,782.02
4.1.4. Garanti Bank	6.60%	6.59%	8,601,023.54	8,601,023.54	0.56%	0.56%	731,461.05	731,461.05	-7,869,562.49
4.1.5. BANCA COMERCIALA ROMANA	0.07%	0.07%	92,398.80	92,398.80	3.81%	3.80%	4,936,134.09	4,936,134.09	4,843,735.29
4.1.6. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.06%	0.06%	77,509.78	77,509.78	77,509.78
4.1.7. Libra Bank	10.20%	10.19%	13,299,250.65	13,299,250.65	9.74%	9.73%	12,628,083.74	12,628,083.74	-671,166.91
4.1.8. PATRIA BANK	4.06%	4.06%	5,299,873.94	5,299,873.94	9.80%	9.79%	12,706,092.12	12,706,092.12	7,406,218.18
4.2. depozite bancare constituite la institutii de credit dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.3. depozite bancare constituite la institutii de credit dintr-un stat terț	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	-0.15%	-0.15%	-195,233.68	-195,233.68	-0.09%	-0.09%	-111,786.31	-111,786.31	83,447.37
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.15%	-0.15%	-195,233.68	-195,233.68	-0.09%	-0.09%	-111,786.31	-111,786.31	83,447.37
5.4.1. Contracte forward	-0.15%	-0.15%	-195,233.68	-195,233.68	-0.09%	-0.09%	-111,786.31	-111,786.31	83,447.37
6 Conturi curente si numerar	0.26%	0.26%	344,931.82	344,931.82	0.04%	0.04%	46,093.91	46,093.91	-298,837.91
6.1. ALPHA BANK ROMANIA	0.00%	0.00%	172.44	172.44	0.00%	0.00%	0.00	0.00	-172.44
6.2. BANCA COMERCIALA ROMANA	0.02%	0.02%	22,738.68	22,738.68	0.00%	0.00%	296.27	296.27	-22,738.68
6.3. BANCA ROMANEASCA	0.00%	0.00%	51.01	51.01	0.00%	0.00%	0.00	0.00	-51.01
6.4. BRD-GROUP SOCIETE GENERAL	0.03%	0.03%	40,104.28	40,104.28	0.00%	0.00%	0.00	0.00	6,277.65
6.5. OTP BANK ROMANIA	0.14%	0.14%	185,945.44	185,945.44	0.00%	0.00%	0.00	0.00	-118,775.50
6.6. PIRAEUS BANK ROMANIA	0.00%	0.00%	217.50	217.50	0.00%	0.00%	0.00	0.00	-217.50
6.7. Banca Transilvania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	101.35	101.35	101.35
6.8. Procredit Bank	0.00%	0.00%	259.66	259.66	0.00%	0.00%	0.00	0.00	-259.66
6.9. VENETO BANCA	0.00%	0.00%	293.62	293.62	0.00%	0.00%	0.00	0.00	-293.62
6.10. Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	0.00%	0.00%	2,399.15	2,399.15	-293.62
6.11. OTP BANK EURO	0.00%	0.00%	0.00	0.00	0.00%	0.00%	377.00	377.00	298.21
6.12. Banca Carpatica	0.00%	0.00%	2,565.94	2,565.94	0.00%	0.00%	2,565.94	2,565.94	359.19
6.13. Credit Europe Bank SA	0.00%	0.00%	512.72	512.72	0.00%	0.00%	100.05	100.05	0.00
6.14. Garanti Bank	0.00%	0.00%	117.40	117.40	0.00%	0.00%	121.98	121.98	-415.69
6.15. UNICREDIT BANK RON	0.00%	0.00%	64.77	64.77	0.00%	0.00%	109.50	109.50	4.58
6.16. UNICREDIT BANK USD	0.00%	0.00%	4,624.63	4,624.63	0.00%	0.00%	0.00	0.00	116.52
6.17. VENETO BANCA EUR	0.00%	0.00%	377.21	377.21	0.00%	0.00%	0.00	0.00	-4,624.63
6.18. LIBRA BANK	0.00%	0.00%	114.81	114.81	0.00%	0.00%	48.66	48.66	-377.21
6.19. ING BANK ROMANIA	0.00%	0.00%	85,678.64	85,678.64	0.03%	0.03%	39,064.25	39,064.25	-40.21
6.20. Volksbank RON	0.07%	0.07%	101.35	101.35	0.00%	0.00%	0.00	0.00	-6,518.58
6.21. PATRIA BANK RON	0.00%	0.00%	539.68	539.68	0.00%	0.00%	47.58	47.58	-101.35
6.22. PATRIA BANK EUR	0.00%	0.00%	304.32	304.32	0.00%	0.00%	399.34	399.34	-16.65
6.23. LIBRA EUR	0.00%	0.00%	147.72	147.72	0.00%	0.00%	270.06	270.06	206.42
6.24. Credit Europe Bank EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	192.77	192.77	192.77
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	12.13%	12.11%	15,816,974.19	15,816,974.19	10.04%	10.03%	13,015,860.56	13,015,860.56	-2,801,113.63

7.1.	Titluri emise de administratia publica centrala	22.26%	22.23%	29,023,804.70	29,023,804.70	13.74%	13.72%	17,814,275.21	17,814,275.21	-11,209,529.50
7.2.	Contracte de tip repo pe titluri de valoare	-10.13%	-10.11%	-13,206,830.51	-13,206,830.51	-3.70%	-3.70%	-4,798,414.65	-4,798,414.65	8,408,415.86
8	Titluri de participare ale A.O.P.C./O.P.C.V.M.	3.90%	3.90%	5,088,352.93	5,088,352.93	2.79%	2.79%	3,620,111.43	3,620,111.43	-1,468,241.50
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%	-23.67	-23.67	0.00%	0.00%	-23.75	-23.75	-0.08
10.5.	sume in curs de rezolvare	0.00%	0.00%	-23.67	-23.67	0.00%	0.00%	-23.75	-23.75	-0.08
II	Total obligatii	0.14%	0.14%	180,058.31	180,058.31	0.11%	0.11%	144,054.64	144,054.64	-36,003.66
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.11%	0.11%	144,806.46	144,806.46	0.09%	0.09%	114,367.42	114,367.42	-30,439.04
1.1.	Comision de administrare	0.11%	0.11%	144,806.46	144,806.46	0.09%	0.09%	114,367.42	114,367.42	-30,439.04
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.02%	0.02%	19,799.66	19,799.66	0.01%	0.01%	14,138.13	14,138.13	-5,661.53
2.1.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	16,318.26	16,318.26	0.01%	0.01%	11,222.19	11,222.19	-5,096.07
2.2.	Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	3,481.40	3,481.40	0.00%	0.00%	2,915.95	2,915.95	-565.45
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	10,170.45	10,170.45	0.01%	0.01%	9,787.69	9,787.69	-382.76
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	4,990.00	4,990.00	0.00%	0.00%	4,976.37	4,976.37	-13.63
9.	Alte cheltuieli aprobate	0.00%	0.00%	291.74	291.74	0.00%	0.00%	785.03	785.03	493.30
III	Valoarea activului net (I - II)	100.00%	99.86%	130,388,605.41	130,388,605.41	100.00%	99.89%	129,660,207.38	129,660,207.38	-728,398.02

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2016	La data de 31.12.2015	Diferente
Valoare activ net	129,660,207.38	130,388,605.41	-728,398.02
Numar unitati de fond/actiuni in circulatie	7,580,315.7153	7,730,386.8239	-150,071.1086
Valoarea unitara a activului net	17.1049	16.8670	0.2379

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 31.12.2016

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-Nov-16	15-Feb-17	27.60	0.01	0.10	0.36	-	241,294.43	1.433	0.186
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	6,200	21-Apr-15	15-Nov-16	15-Feb-17	39.74	0.01	0.10	0.20	-	248,276.37	1.033	0.191
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	10,000	21-Apr-16	15-Nov-16	15-Feb-17	39.74	0.01	0.10	0.20	-	400,445.75	1.667	0.308
Primaria Alba Iulia	ALB25A	-	5,650	21-Apr-16	14-Oct-16	14-Apr-17	33.12	0.01	0.15	0.32	-	189,800.77	7.063	0.146
PRIMARIA ORASULUI ORAVITA	ORV27	-	741	13-May-08	14-Oct-16	14-Apr-17	74.50	0.00	0.32	0.00	-	55,440.13	1.235	0.043
Primaria Timisoara	TIM26C	-	10,384	21-Apr-16	15-Nov-16	15-Feb-17	36.98	0.01	0.05	0.24	-	387,019.58	0.692	0.298
TOTAL												1,522,277.03		1.173

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	-	285	23-Dec-13	19-Dec-16	19-Dec-17	10,000.00	1.67	20.05	0.00	-	2,855,715.62	1.425	2.200
C.N.T.E.E. TRANSELECTRICA	TEL18	-	170	12-Jun-15	19-Dec-16	19-Dec-17	10,914.00	0.96	20.05	-403.70	-	1,790,161.14	0.850	1.379
C.N.T.E.E. TRANSELECTRICA	TEL18	-	132	22-Jun-15	19-Dec-16	19-Dec-17	10,900.00	0.97	20.05	-393.57	-	1,389,495.51	0.660	1.070
ENGIE Romania	GSER17	-	353	30-Oct-12	31-Oct-16	30-Oct-17	10,000.00	2.06	125.39	0.00	-	3,574,262.28	1.412	2.754
ENGIE Romania	GSER17	-	100	5-Feb-13	31-Oct-16	30-Oct-17	10,000.00	2.06	125.39	0.00	-	1,012,538.89	0.400	0.780
ENGIE Romania	GSER17	-	100	6-Feb-13	31-Oct-16	30-Oct-17	10,100.00	2.00	125.39	-82.46	-	1,014,293.38	0.400	0.781
ENGIE Romania	GSER17	-	20	7-Apr-15	31-Oct-16	30-Oct-17	11,087.00	0.90	125.39	-735.49	-	209,537.89	0.080	0.161
ENGIE Romania	GSER18	-	214	12-Jun-15	31-Oct-16	30-Oct-17	11,085.00	0.81	125.39	-707.55	-	2,247,606.55	0.856	1.732
ENGIE Romania	GSER17	-	20	18-Jul-16	31-Oct-16	30-Oct-17	10,740.00	0.48	125.39	-261.92	-	212,069.40	0.080	0.163
Garanti Bank	GBR19	-	20	26-Feb-15	16-May-16	15-May-17	10,821.06	0.97	344.13	-359.58	-	216,112.11	0.080	0.166
Garanti Bank	GBR19	-	200	17-Jun-15	16-May-16	15-May-17	10,699.87	1.01	344.13	-275.93	-	2,153,613.47	0.667	1.659
INTERNATIONAL INVESTMENT BANK	IIB18	-	100	14-Oct-15	14-Oct-16	14-Oct-17	10,000.00	1.14	87.69	0.00	-	1,008,769.44	0.071	0.777
INTERNATIONAL INVESTMENT BANK	IIB19	-	100	27-Sep-16	27-Sep-16	27-Sep-17	10,000.00	0.94	88.78	0.00	-	1,008,877.78	0.071	0.777
RAIFFEISEN BANK S.A.	RBR019	-	89	14-May-14	16-May-16	15-May-17	10,000.00	1.47	335.66	0.00	-	919,873.52	0.123	0.709
RAIFFEISEN BANK S.A.	RBR019	-	200	2-Feb-15	16-May-16	15-May-17	10,762.00	0.98	335.66	-340.29	-	2,151,473.16	0.276	1.657
UNICREDIT BANK ROMANIA	UCT18	-	195	28-Jun-13	15-Dec-16	15-Jun-17	10,000.00	1.74	27.84	0.00	-	1,955,427.95	0.355	1.506
UNICREDIT BANK ROMANIA	UCT18	-	100	16-Nov-16	15-Dec-16	15-Jun-17	10,672.00	0.57	27.84	-52.50	-	1,064,733.56	0.182	0.820
TOTAL												24,784,561.65		19.094

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		%	%
RO1217DBN046	-	1	1-Apr-14	26-Jul-16	26-Jul-17	10,489.03	1.62	255.40	0.00	10,283.30	10,538.70	Ing Bank	0.000	0.008
RO1318DBN034	-	1	14-Jan-14	28-Nov-16	28-Nov-17	10,557.02	1.53	50.63	0.00	10,797.95	10,848.58	BCR	0.000	0.008
TOTAL											21,387.28			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 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-16	22-Dec-17	654,232.85	53.91	1,269.86	-59,548.35	-	595,954.36	0.134	0.459
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-16	7-Apr-17	299,875.27	26.89	14,116.67	-18,158.21	-	591,667.44	0.134	0.456
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-16	7-Apr-17	292,500.00	29.77	14,116.67	-14,221.97	-	584,789.39	0.134	0.451
BNP PARIBAS	XS1463358025	-	1	9-Aug-16	9-Aug-16	9-Aug-17	500,000.00	39.73	5,720.55	0.00	-	505,720.55	0.549	0.390
FCE Bank plc	XS1412585165	-	4	17-May-16	17-May-16	17-May-17	500,000.00	34.52	7,870.68	0.00	-	2,031,482.74	1.538	1.565
ING BANK NV	XS1248246487	-	1,000	3-Jul-15	18-Sep-16	18-Sep-17	984.10	0.12	11.30	4.57	-	999,965.85	0.000	0.770
Intesa Sanpaolo Bank	XS1372163888	-	2	4-Mar-16	4-Mar-16	4-Mar-17	500,000.00	34.66	10,466.58	0.00	-	1,020,933.15	0.000	0.787
LEASEPLAN CORPORATION NV	XS1361691576	-	9	12-Feb-16	12-Feb-16	12-Feb-17	500,000.00	36.89	11,913.93	0.00	-	4,607,225.41	0.016	3.549
UniCredit Bank AG	XS1233785630	-	16	15-May-15	26-Sep-16	26-Mar-17	550,000.00	61.88	5,878.13	0.00	-	8,894,050.00	0.009	6.852
TOTAL												19,831,788.88		15.278

2.2. Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	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	2-Dec-16	6-Feb-17	1,000.00	0.05	1.44	0.00	-	4.5411	909,526.68	5.000	0.701
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-Nov-16	7-Feb-17	52,842.81	4.80	310.28	-1,451.83	-	4.5411	3,488,343.98	0.006	2.687
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Dec-16	6-Jun-17	1,000.00	0.05	1.24	0.00	-	4.5411	1,364,025.34	7.895	1.051
TOTAL													5,761,896.00		4.439

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VIII. Alte instrumente ale pietei monetare mentionate la art. 83 alin (1) lit.a) din O.U.G.

2. Obligatiuni corporative readmise la tranzactionare

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
						lei	lei	lei	lei	lei	%	%
ING BANK NV	XS1152724388	2,300	12-Dec-14	20-Apr-16	20-Apr-17	1,000.00	0.12	30.33	0.00	2,369,757.08	0.001	1.826
TOTAL										2,369,757.08		1.826

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	296.27	0.000
BANCA TRANSILVANIA S.A.	101.35	0.000
Banca Comerciala Carpatica	2,565.94	0.002
BRD - GROUPE SOCIETE GENERALE S	0.00	0.000
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	100.05	0.000
Garanti Bank	121.98	0.000
ING BANK Romania	39,064.25	0.030
Libra Internet Bank	48.66	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	47.58	0.000
UniCredit Bank Romania	109.50	0.000
Numerar in casierie	0.00	0.000
TOTAL	42,455.58	0.033

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	528.32	4.5411	2,399.15	0.002
BANCA TRANSILVANIA S.A.	0.00	4.5411	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.5411	0.00	0.000
Citi Bank	0.00	4.5411	0.00	0.000
CREDIT EUROPE BANK SA	42.45	4.5411	192.77	0.000
ING BANK Romania	0.00	4.5411	0.00	0.000
Libra Internet Bank	59.47	4.5411	270.06	0.000
OTP BANK ROMANIA	83.02	4.5411	377.00	0.000
PATRIA BANK	67.94	4.5411	309.34	0.000
TOTAL			3,638.33	0.003

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	4.3033	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.3033	0.00	0.000
Citi Bank	0.00	4.3033	0.00	0.000
ING BANK Romania	0.00	4.3033	0.00	0.000
OTP BANK ROMANIA	0.00	4.3033	0.00	0.000
TOTAL			0.00	0.000

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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	27-Dec-16	3-Jan-17	4,800,000.00	33.33	133.33	4,800,133.33	3.698
Banca Comerciala Romana	30-Dec-16	3-Jan-17	136,000.00	0.76	0.76	136,000.76	0.105
BRD - GROUPE SOCIETE GENERALE S	30-Dec-16	3-Jan-17	77,509.76	0.02	0.02	77,509.78	0.060
Citi Bank	30-Dec-16	3-Jan-17	80,350.52	0.29	0.29	80,350.81	0.062
CREDIT EUROPE BANK SA	5-Dec-16	3-Feb-17	2,014,200.00	55.18	1,434.77	2,015,634.77	1.553
CREDIT EUROPE BANK SA	29-Nov-16	3-Jan-17	6,071,000.00	166.33	5,322.52	6,076,322.52	4.681
CREDIT EUROPE BANK SA	18-Oct-16	18-Jan-17	2,000,000.00	49.32	3,649.32	2,003,649.32	1.544
CREDIT EUROPE BANK SA	18-Oct-16	18-Jan-17	1,154,200.00	28.46	2,106.02	1,156,306.02	0.891
CREDIT EUROPE BANK SA	21-Oct-16	23-Jan-17	1,804,100.00	44.48	3,158.41	1,807,258.41	1.392
Garanti Bank	18-Jan-16	18-Jan-17	720,500.00	31.50	10,961.05	731,461.05	0.564
Libra Internet Bank	6-Apr-16	6-Jan-17	900,000.00	43.15	11,607.53	911,607.53	0.702
Libra Internet Bank	6-Apr-16	6-Apr-17	900,000.00	48.08	12,934.11	912,934.11	0.703
Libra Internet Bank	7-Apr-16	9-Jan-17	323,000.00	15.49	4,150.33	327,150.33	0.252
Libra Internet Bank	11-Jul-16	11-Jul-17	2,388,300.00	127.59	22,073.78	2,410,373.78	1.857
Libra Internet Bank	19-Dec-16	20-Mar-17	951,700.00	35.20	422.40	952,122.40	0.734
Libra Internet Bank	21-Dec-16	21-Mar-17	1,034,400.00	38.26	382.59	1,034,782.59	0.797
Libra Internet Bank	28-Dec-16	28-Jun-17	1,000,000.00	39.73	119.18	1,000,119.18	0.770
Libra Internet Bank	28-Dec-16	28-Mar-17	2,574,200.00	95.21	285.63	2,574,485.63	1.983
OTP BANK ROMANIA	30-Dec-16	3-Jan-17	8,748,244.30	23.97	23.97	8,748,268.27	6.740
PATRIA BANK	11-Oct-16	10-Apr-17	1,214,263.00	37.10	3,005.30	1,217,268.30	0.938
PATRIA BANK	28-Oct-16	26-Jan-17	1,031,600.00	24.36	1,558.86	1,033,158.86	0.796
PATRIA BANK	16-Nov-16	14-Feb-17	4,000,000.00	88.89	4,000.00	4,004,000.00	3.085
TOTAL						44,010,897.75	33.906

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	17-Nov-16	17-May-17	602,000.00	13.19	580.56	4.5411	2,736,378.58	2.108
CREDIT EUROPE BANK SA	29-Dec-16	29-Sep-17	191,940.00	4.47	8.94	4.5411	871,659.33	0.672
CREDIT EUROPE BANK SA	12-Dec-16	12-Jun-17	521,100.00	9.99	189.88	4.5411	2,367,229.48	1.824
Libra Internet Bank	29-Jul-16	30-Jan-17	205,850.00	3.95	611.91	4.5411	937,564.18	0.722
Libra Internet Bank	28-Mar-16	28-Mar-17	342,450.00	9.38	2,608.25	4.5411	1,566,944.02	1.207
PATRIA BANK	17-Oct-16	16-Oct-17	534,700.00	15.60	1,169.66	4.5411	2,433,437.70	1.875
PATRIA BANK	10-Aug-16	10-Aug-17	459,500.00	8.93	1,277.67	4.5411	2,092,437.46	1.612
PATRIA BANK	29-Dec-16	25-Sep-17	424,060.00	10.01	20.03	4.5411	1,925,789.80	1.484
TOTAL							14,931,440.53	11.593

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward EUR/RON

Contraparte	Canitate	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	200,000.00	V	14-Dec-16	18-Dec-17	4.5775	4.5411	4.5882	-0.0107	-2,140.00	-0.002
BRD - GROUPE SOCIETE GENERALE S	100,000.00	V	14-Dec-16	16-Mar-17	4.5279	4.5411	4.5505	-0.0226	-2,260.00	-0.002
BRD - GROUPE SOCIETE GENERALE S	500,000.00	V	10-Aug-16	14-Aug-17	4.4986	4.5411	4.5716	-0.0730	-36,500.00	-0.028
BRD - GROUPE SOCIETE GENERALE S	200,000.00	V	10-Jun-16	14-Jun-17	4.5565	4.5411	4.5632	-0.0067	-1,340.00	-0.001
BRD - GROUPE SOCIETE GENERALE S	300,000.00	V	11-Jul-16	13-Jul-17	4.5362	4.5411	4.5673	-0.0311	-9,330.00	-0.007
BRD - GROUPE SOCIETE GENERALE S	100,000.00	V	8-Feb-16	10-Feb-17	4.5133	4.5411	4.5461	-0.0328	-3,280.00	-0.003
Citi Bank	100,000.00	V	11-Apr-16	13-Apr-17	4.5083	4.5411	4.5544	-0.0461	-4,610.00	-0.004
Citi Bank	300,000.00	V	14-Nov-16	16-Feb-17	4.5286	4.5411	4.5468	-0.0182	-5,460.00	-0.004
Citi Bank	450,000.00	V	23-Nov-16	25-May-17	4.5404	4.5411	4.5603	-0.0199	-8,955.00	-0.007
ING BANK Romania	500,311.69	V	17-Nov-16	18-May-17	4.5470	4.5411	4.5593	-0.0123	-6,153.83	-0.005
ING BANK Romania	602,000.00	V	17-Nov-16	17-Feb-17	4.5325	4.5411	4.5469	-0.0144	-8,668.80	-0.007
ING BANK Romania	202,977.00	V	27-Oct-16	27-Jul-17	4.5377	4.5411	4.5692	-0.0315	-6,393.78	-0.005
ING BANK Romania	308,000.00	V	29-Dec-16	27-Jun-17	4.5630	4.5411	4.5852	-0.0222	-677.60	-0.001
ING BANK Romania	308,000.00	V	28-Dec-16	27-Mar-17	4.5505	4.5411	4.5520	-0.0015	-462.00	0.000
ING BANK Romania	339,635.46	V	25-Mar-16	26-Mar-17	4.5064	4.5411	4.5522	-0.0458	-15,555.30	-0.012
TOTAL									-111,786.31	-0.086

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 cumulata (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		%	%
RO1617CTN017		40	1-Feb-16	18-Jan-17	4,965.05	0.10	0.00	33.17	199,928.50	UniCredit Bank Romania	0.000	0.154
RO1617CTN017		800	17-Feb-16	18-Jan-17	4,972.62	0.08	0.00	25.92	3,998,826.46	UniCredit Bank Romania	0.008	3.081
RO1617CTN082		404	27-Jun-16	26-Jun-17	4,963.60	0.10	0.00	18.70	2,012,849.20	BRD - GROUPE SOCIET	0.004	1.551
RO1617CTN0F8		570	17-Oct-16	16-Oct-17	4,969.70	0.08	0.00	6.24	2,836,285.32	BRD - GROUPE SOCIET	0.005	2.185
RO1617CTN0G6		800	28-Nov-16	27-Nov-17	4,956.15	0.12	0.00	3.98	3,968,101.64	BRD - GROUPE SOCIET	0.563	3.057
TOTAL									13,015,991.13			10.027

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2016

2. Contracte de report pe titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Crestere zilnica	Dobanda cumulata	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei		%	%
RO1617CTN017	Repo	960	29-Nov-16	3-Jan-17	4,995.91	-0.08	-2.44	-4,798,414.65	BRD - GROUPE SOCIETE	0.006	-3.697
TOTAL								-4,798,414.65			-3.697

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar certificate detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare inițială	Crestere zilnica	Dobanda cumulata	Discount/prime 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		%	%
RO1617CTN017	-	960	1-Feb-16	18-Jan-17	18-Jan-17	4,965.05	0.10	0.00	33.17	-	4,798,284.08	UniCredit Bank Romania	3.697	3.697
TOTAL											4,798,284.08			3.697

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 TEZAUR	ROFDIN0000W1	-	4,947.089284	90.7700	-	449,047.29	22.196	0.346
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	108,747.055428	29.1600	-	3,171,064.14	16.728	2.443
TOTAL						3,620,111.43		2.789

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-14	31-Dec-15	31-Dec-16
Activ net	133,585,248.93	130,388,605.41	129,660,207.38
VUAN	16.5031	16.8670	17.1049

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL