

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 DollarBond

 Decizie autorizare: A/2/09.01.2014
 Cod inscriere: CSC06FDIR/400085

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 (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.10%	100.00%	8,558,179.06	36,828,411.97	100.10%	100.00%	10,350,458.47	40,278,809.14	3,450,397.17
1 Valori mobiliare si instrumente ale pietei monetare din care:	86.19%	86.10%	7,368,371.12	31,708,311.45	83.85%	83.76%	8,669,553.30	33,737,566.66	2,029,255.21
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	0.03%	0.03%	2,739.83	11,790.32	1.19%	1.19%	123,091.21	479,009.46	467,219.14
1.1.3. obligatiuni, din care:	0.03%	0.03%	2,739.83	11,790.32	1.19%	1.19%	123,091.21	479,009.46	467,219.14
1.1.3.1. Obligatiuni corporative cotate	0.00%	0.00%	0.00	0.00	1.16%	1.16%	120,243.82	467,928.82	467,928.82
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.03%	0.03%	2,739.83	11,790.32	0.03%	0.03%	2,847.40	11,080.64	-709.68
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	86.15%	86.07%	7,365,631.29	31,696,521.13	82.66%	82.57%	8,546,462.08	33,258,557.20	1,562,036.07
1.2.3. obligatiuni, din care:	86.15%	86.07%	7,365,631.29	31,696,521.13	82.66%	82.57%	8,546,462.08	33,258,557.20	1,562,036.07
1.2.3.1. Obligatiuni corporative cotate	51.13%	51.08%	4,371,490.79	18,811,836.33	69.13%	69.06%	7,147,655.15	27,815,100.01	9,003,263.68
1.2.3.2. Obligatiuni emise de administratia publica centrala	35.02%	34.99%	2,994,140.50	12,884,684.80	13.53%	13.51%	1,398,806.94	5,443,457.19	-7,441,227.61
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:	2.35%	2.35%	200,929.34	864,659.22	1.96%	1.96%	202,929.97	789,701.96	-74,957.26
3.1. valori mobiliare	2.35%	2.35%	200,929.34	864,659.22	1.96%	1.96%	202,929.97	789,701.96	-74,957.26
3.1.2. obligatiuni neadmise la tranzactionare	2.35%	2.35%	200,929.34	864,659.22	1.96%	1.96%	202,929.97	789,701.96	-74,957.26
4 Depozite bancare din care:	3.55%	3.55%	303,642.57	1,306,665.06	5.97%	5.96%	616,881.16	2,400,593.02	1,093,927.97
4.1. depozite bancare constituite la institutii de credit din Romania	3.55%	3.55%	303,642.57	1,306,665.06	5.97%	5.96%	616,881.16	2,400,593.02	1,093,927.97
4.1.1. OTP BANK ROMANIA	2.78%	2.78%	237,955.30	1,023,993.04	2.50%	2.50%	258,377.35	1,005,475.46	-18,517.59
4.1.2. BANCA COMERCIALA ROMANA	0.77%	0.77%	65,687.27	282,672.01	3.05%	3.04%	315,010.94	1,225,865.06	943,193.05
4.1.3. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.42%	0.42%	43,492.87	169,252.50	169,252.50
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	1.11%	1.11%	94,687.70	407,469.60	-1.58%	-1.58%	-163,045.07	-634,489.91	-1,041,959.50
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	1.11%	1.11%	94,687.70	407,469.60	-1.58%	-1.58%	-163,045.07	-634,489.91	-1,041,959.50
5.4.1. Contracte forward	1.06%	1.06%	90,837.11	390,899.35	-1.58%	-1.58%	-163,045.07	-634,489.91	-1,025,389.26
5.4.2. Contracte swap	0.05%	0.04%	3,850.59	16,570.24	0.00%	0.00%	0.00	0.00	-16,570.24
6 Conturi curente si numerar	0.12%	0.12%	10,594.57	45,591.60	0.64%	0.64%	66,237.50	257,763.25	212,171.65
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	221.33	952.46	0.00%	0.00%	59.38	231.09	-721.37
6.2. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	47.86	205.94	0.00%	0.00%	93.15	362.49	156.55
6.3. OTP BANK ROMANIA	0.01%	0.01%	433.45	1,865.25	0.04%	0.04%	4,348.82	16,923.45	15,058.20
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	0.10%	0.10%	10,651.00	41,448.36	41,448.36
6.5. BRD-GROUP SOCIETE GENERAL USD	0.11%	0.11%	9,829.34	42,298.60	0.00%	0.00%	0.00	0.00	-42,298.60
6.6. Banca Comerciala Romana USD	0.00%	0.00%	0.00	0.00	0.06%	0.06%	6,255.07	24,341.60	24,341.60
6.7. ING BANK ROMANIA	0.00%	0.00%	62.59	269.35	0.00%	0.00%	56.96	221.66	-47.69
6.8. CITI BANK USD	0.00%	0.00%	0.00	0.00	0.33%	0.33%	34,226.84	133,193.75	133,193.75
6.9. ING USD	0.00%	0.00%	0.00	0.00	0.10%	0.10%	10,546.28	41,040.85	41,040.85
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	0.00%	0.00%	0.00	0.00	0.00
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	6.78%	6.78%	579,953.77	2,495,715.04	9.26%	9.25%	957,901.62	3,727,674.15	1,231,959.11
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%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
II Total obligatii	0.10%	0.10%	8,729.24	37,564.55	0.10%	0.10%	10,537.86	41,008.08	3,443.53
1. Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.08%	0.08%	6,766.77	29,119.45	0.08%	0.08%	8,075.42	31,425.49	2,306.04
1.1. Comision de administrare	0.08%	0.08%	6,766.77	29,119.45	0.08%	0.08%	8,075.42	31,425.49	2,306.04
2. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	970.61	4,176.81	0.01%	0.01%	1,362.89	5,303.68	1,126.87
2.1. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	730.78	3,144.75	0.01%	0.01%	1,035.89	4,031.18	886.43
2.2. Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	239.83	1,032.06	0.00%	0.00%	327.00	1,272.51	240.44
7. Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	645.23	2,776.63	0.01%	0.01%	754.51	2,936.17	159.54
8. Cheltuielile cu auditul financiar	0.00%	0.00%	203.94	877.60	0.00%	0.00%	224.89	875.18	-2.42
9. Alte cheltuieli aprobate	0.00%	0.00%	142.69	614.06	0.00%	0.00%	120.15	467.55	-146.50
III Valoarea activului net (I - II)	100.00%	99.90%	8,549,449.82	36,790,847.41	100.00%	99.90%	10,339,920.61	40,237,801.05	3,446,953.64

*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	10,339,920.61	8,549,449.82	1,790,470.79
Numar unitati de fond/actiuni in circulatie	938,081.5071	787,867.6010	150,213.9061
Valoarea unitara a activului net	11.0224	10.8514	0.1710

 OTP ASSET MANAGEMENT ROMANIA SAI SA
 Director General
 Dan Marius POPOVICI

 Intocmit
 Filon-Daniel ANGHEL-GRIGORE

FDI OTP Dollar Bond – 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 emise sau garantate de autoritati ale administratiei publice locale/obligatiuni corporative

5.2. Obligatiuni admise la tranzactionare corporative EUR

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	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emisiune	Ponderea in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	usd	%	%
INTERNATIONAL INVESTMENT BANK	IIB20E	-	10	25-Sep-17	25-Sep-17	25-Sep-18	10,000.00	0.44	42.04	0.00	-	4.6597	3.8915	120,243.82	0.000	1.162
TOTAL														120,243.82		1.162

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

Seria emisiunii	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 USD/RON	Valoare totala	Banca intermediara	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei	usd		%	%
RO1121DBN032	-	1	25-Apr-14	11-Jun-17	11-Jun-18	10,574.80	1.63	329.29	0.0000	10,751.3500	3.8915	2,847.40	BCR	0.000	0.028
TOTAL												2,847.40			0.028

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

2. Obligatiuni admise la tranzactionare

2.2.1 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	usd	%	%
UNICREDIT GROUP	XS1233785630	-	1	14-Dec-17	26-Sep-17	26-Mar-18	555,231.88	53.83	5816.25	-120.74	-	3.8915	144,141.69	0.000	1.393
TOTAL													144,141.69		1.393

2.2.2 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	usd	%	%
BANK OF AMERICA CORP	XS1602557495	-	200	19-May-17	6-Nov-17	5-Feb-18	1,001.51	0.01	0.68	0.00	1,019.0000	4.6597	3.8915	244,193.07	0.000	2.359
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	22-Sep-16	7-Nov-17	7-Nov-18	1,038.75	0.12	6.17	0.00	1,028.9300	4.6597	3.8915	123,943.50	0.001	1.197
CREDIT AGRICOLE LONDON	XS1598861588	-	1	19-May-17	20-Oct-17	20-Jan-18	100,838.00	1.31	92.89	0.00	102,164.0000	4.6597	3.8915	122,442.87	0.000	1.183
EMERALD CAP	XS1523215116	-	200	2-Dec-16	6-Nov-17	5-Feb-18	1,000.00	0.05	2.66	0.00	-	4.6597	3.8915	240,117.10	0.000	2.320
FORD MOTOR CREDIT CO LLC	XS1729872736	-	100	1-Dec-17	1-Dec-17	1-Mar-18	1,000.00	0.01	0.30	0.00	-	4.6597	3.8915	119,776.25	0.000	1.157
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	994.27	0.08	15.28	0.00	1,037.9850	4.6597	3.8915	63,059.27	0.001	0.609
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	1,008.75	0.08	15.28	0.00	1,037.9850	4.6597	3.8915	63,059.27	0.001	0.609
OTP BANK NYRT	XS0274147296	-	200	19-Sep-17	7-Nov-17	7-Feb-18	981.00	0.07	3.93	0.00	972.6900	4.6597	3.8915	233,882.41	0.000	2.260
Societe Generale	XS1490846810	-	200	24-Nov-16	6-Dec-17	6-Jun-18	1,000.00	0.05	1.16	0.00	-	4.6597	3.8915	239,758.40	0.000	2.316
VOLKSWAGEN BANK GMBH	XS1734547919	-	1	14-Dec-17	15-Dec-17	15-Mar-18	100,231.00	0.07	3.79	-2.17	-	4.6597	3.8915	120,019.00	0.000	1.160
TOTAL														1,570,251.12		15.171

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2017

2.2.3 Obligatiuni admise la tranzactionare corporative denuminate in USD

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 ale unei emisiuni	Ponderea in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
AMERICAN EXPRESS CREDIT	US0258M0EA32	-	252	29-Dec-17	6-Nov-17	5-Feb-18	1,005.00	0.06	3.26	0.0000	1,004.8050	254,031.65	#DIV/0!	2.454
Apple Inc.	US037833BE99	-	200	14-Sep-17	13-Nov-17	13-Feb-18	1,005.79	0.05	2.24	0.0000	1,004.4400	201,335.25	0.002	1.945
Apple Inc.	US037833CP38	-	200	28-Dec-17	11-Nov-17	11-Feb-18	1,007.80	0.05	2.40	0.0000	1,006.6600	201,811.90	0.001	1.950
AUST & NZ BANKING GRP NY	US05252BCS60	-	250	13-Dec-16	27-Dec-17	23-Mar-18	1,001.39	0.06	0.19	0.0000	1,007.2500	251,861.14	0.045	2.433
Black Sea Trade and Development Bank	XS1405888576	-	200	6-May-16	6-Nov-17	6-May-18	992.70	0.14	7.31	0.0000	1,056.5550	212,773.50	0.030	2.056
CITI GROUP INC	US172967KL43	-	100	31-Mar-16	29-Dec-17	29-Mar-18	1,000.00	0.09	0.09	0.0000	1,024.4600	102,454.54	0.000	0.990
CITI GROUP INC	US172967KW08	-	300	3-Aug-16	2-Nov-17	2-Feb-18	1,000.00	0.07	4.14	0.0000	1,019.0000	306,942.76	0.000	2.965
COCA COLA ICECEK URETIM	XS0975576185	-	200	20-Jul-15	1-Oct-17	1-Apr-18	1,060.70	0.13	11.74	0.0000	1,014.5200	205,252.61	0.038	1.983
DEUTSCHE TELEKOM INT FIN	USN27915AH55	-	150	19-Dec-16	19-Dec-17	19-Mar-18	1,000.22	0.06	0.63	0.0000	1,001.9700	150,390.07	0.000	1.453
GENERAL MOTORS FINL CO	US37045XBA37	-	100	20-Dec-16	15-Oct-17	15-Jan-18	1,024.40	0.09	7.22	0.0000	1,017.2600	102,447.82	0.001	0.990
Goldman Sachs Group Inc	US38141GVV30	-	200	17-Oct-16	25-Oct-17	25-Jan-18	1,007.31	0.07	4.41	0.0000	1,008.5200	202,586.72	0.000	1.957
Goldman Sachs Group Inc	US38145GAF72	-	95	20-Dec-16	15-Nov-17	15-Feb-18	1,004.60	0.07	3.23	0.0000	1,014.0700	96,643.72	0.000	0.934
HP INC	US428236BZ56	-	200	13-Dec-16	16-Oct-17	16-Jan-18	1,001.03	0.06	4.79	0.0000	1,004.0100	201,759.99	0.003	1.949
HSBC HOLDING PLC	US404280BG30	-	200	18-Dec-17	5-Oct-17	5-Jan-18	1,034.80	0.08	6.79	0.0000	1,034.7850	208,315.08	0.000	2.013
ING BANK NV	US44987DAK28	-	200	22-Mar-16	22-Dec-17	23-Mar-18	1,003.00	0.08	0.62	0.0000	1,011.4600	202,415.91	0.003	1.956
J.P. Morgan & Co.	US46625HJS04	-	200	27-Dec-17	30-Oct-17	29-Jan-18	1,005.09	0.06	3.40	0.0000	1,004.6450	201,609.48	0.003	1.948
J.P. Morgan & Co.	US46625HJS04	-	200	29-Dec-17	30-Oct-17	29-Jan-18	1,004.85	0.06	3.40	0.0000	1,004.6450	201,609.48	0.003	1.948
J.P. Morgan & Co.	US46625HRW24	-	200	21-Nov-16	24-Oct-17	24-Jan-18	1,002.50	0.07	4.83	0.0000	1,026.9800	206,361.83	0.003	1.994
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	26-Nov-14	12-Aug-17	12-Feb-18	1,064.41	0.15	21.08	0.0000	1,004.6850	205,153.67	0.003	1.982
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	30-Jul-15	12-Aug-17	12-Feb-18	1,068.75	0.15	21.08	0.0000	1,004.6850	205,153.67	0.003	1.982
MOL Group Finance SA	XS0834435702	-	100	14-May-14	26-Sep-17	26-Mar-18	1,087.00	0.17	16.32	0.0000	1,063.6550	107,997.44	0.001	1.043
MOL Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Sep-17	26-Mar-18	1,094.00	0.17	16.32	0.0000	1,063.6550	107,997.44	0.001	1.043
MOL Group Finance SA	XS0834435702	-	200	8-May-17	26-Sep-17	26-Mar-18	1,086.00	0.17	16.32	0.0000	1,063.6550	215,994.89	0.003	2.087
MOL Group Finance SA	XS0834435702	-	200	15-May-17	26-Sep-17	26-Mar-18	1,084.90	0.17	16.32	0.0000	1,063.6550	215,994.89	0.003	2.087
Morgan Stanley	US81746BE063	-	200	21-Nov-16	24-Oct-17	24-Jan-18	1,001.96	0.08	5.15	0.0000	1,028.8500	206,799.11	0.003	1.998
Societe Generale	US83368TAE82	-	200	25-May-16	10-Oct-17	8-Jan-18	1,008.70	0.07	6.03	0.0000	1,027.3250	206,671.13	0.003	1.997
UBS GROUP FUNDING SWITZE	USG91703AJ00	-	200	30-Nov-17	16-Oct-17	16-Jan-18	1,037.60	0.09	6.54	0.0000	1,036.7650	208,660.99	0.003	2.016
Wells Fargo & Company	US949746S314	-	200	12-Dec-16	31-Oct-17	31-Jan-18	1,002.00	0.07	4.35	0.0000	1,026.4400	206,158.03	0.003	1.992
Wells Fargo & Company	US949746S314	-	35	20-Dec-16	31-Oct-17	31-Jan-18	1,009.08	0.07	4.35	0.0000	1,026.4400	36,077.66	0.000	0.349
TOTAL												5,433,262.34		52.493

2.3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	lei	lei	usd	%	%
ROMANIA	XS1599193403	-	50	19-Apr-17	19-Apr-17	19-Apr-18	996.83	0.07	16.59	0.0000	1,026.7800	4.6597	3.8915	62,466.95	0.005	0.604
TOTAL														62,466.95		0.604

2.4. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denuminate in USD

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	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Romania	US77586TAA43	-	1	28-Apr-14	7-Aug-17	7-Feb-18	2,360.00	0.38	53.63	0.00	2,294.7100	2,348.34	0.000	0.023
Romania	US77586TAA43	-	50	21-Aug-15	7-Aug-17	7-Feb-18	2,377.50	0.38	53.63	0.00	2,294.7100	117,416.75	0.000	1.134
Romania	US77586TAA43	-	125	16-May-17	7-Aug-17	7-Feb-18	2,320.90	0.38	53.63	0.00	2,294.7100	293,541.88	0.001	2.836
Romania	US77586TAC09	-	20	16-May-17	22-Aug-17	22-Feb-18	2,120.00	0.24	31.11	0.00	2,146.0100	43,542.42	0.000	0.421
Romania	US77586TAD81	-	1	14-May-14	22-Jul-17	22-Jan-18	2,128.00	0.27	42.79	0.00	2,205.4100	2,248.20	0.000	0.022
Republic of Hungary	US445545AG19	-	50	21-Aug-15	19-Aug-17	19-Feb-18	2,092.70	0.23	30.02	0.00	2,007.1500	101,858.54	0.000	0.984
Republic of Hungary	US445545AG19	-	90	6-Oct-15	19-Aug-17	19-Feb-18	2,084.00	0.23	30.02	0.00	2,007.1500	183,345.38	0.001	1.771
Republic of Hungary	US445545AG19	-	90	15-Oct-15	19-Aug-17	19-Feb-18	2,087.48	0.23	30.02	0.00	2,007.1500	183,345.38	0.001	1.771
Republic of Hungary	US445545AG19	-	50	25-Jul-16	19-Aug-17	19-Feb-18	2,068.38	0.23	30.02	0.00	2,007.1500	101,858.54	0.000	0.984
REPUBLIC OF SERBIA	XS0995679619	-	100	19-Oct-15	3-Dec-17	3-Jun-18	1,059.80	0.16	4.41	0.00	1,028.9850	103,339.13	0.002	0.998
Republic of Slovenia	XS0927637495	-	200	5-Mar-15	10-Nov-17	10-May-18	1,077.50	0.13	6.60	0.00	1,010.8800	203,495.44	0.002	1.966
TOTAL												1,336,339.99		12.911

VIII. Alte instrumente ale pietei monetare mentionate la art. 83 alin (1) lit.a) din O.U.G. nr.32/2012

2. Obligatiuni corporative neadmise la tranzactionare

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret Bloomberg	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
						usd	usd	usd	usd	usd	usd	%	%
ING BANK NV	USN45780CW66	200	16-Aug-16	15-Nov-17	15-Feb-18	1,000.00	0.06	2.87	0.00	1,011.78	202,929.97	0.000	1.961
											202,929.97		1.961

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2017

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	usd	%
Banca Comerciala Romana	231.09	3.8915	59.38	0.001
BRD - GROUPE SOCIETE GENERALE S.A.	362.49	3.8915	93.15	0.001
Citi Bank	0.00	3.8915	0.00	0.000
ING BANK Romania	221.66	3.8915	56.96	0.001
OTP BANK ROMANIA	16,906.49	3.8915	4,344.47	0.042
TOTAL			4,553.96	0.044

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	eur	lei	lei	usd	%
Banca Comerciala Romana	8,895.07	4.6597	3.8915	10,651.00	0.103
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.6597	3.8915	0.00	0.000
Citi Bank	0.00	4.6597	3.8915	0.00	0.000
ING BANK Romania	0.00	4.6597	3.8915	0.00	0.000
OTP BANK ROMANIA	3.64	4.6597	3.8915	4.36	0.000
TOTAL				10,655.36	0.103

2. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	usd	%
Banca Comerciala Romana	6,255.07	0.060
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	34,226.84	0.331
ING BANK Romania	10,546.28	0.102
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	51,028.19	0.493

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			usd	usd	usd	usd	%
Banca Comerciala Romana	29-Dec-17	5-Jan-18	315,000.00	10.94	10.94	315,010.94	3.043
BRD - GROUPE SOCIETE GENERALE S.A.	29-Dec-17	3-Jan-18	43,492.05	0.82	0.82	43,492.87	0.420
OTP BANK ROMANIA	12-Sep-17	12-Mar-18	50,000.00	1.37	149.32	50,149.32	0.485
OTP BANK ROMANIA	12-Sep-17	12-Mar-18	50,000.00	1.37	149.32	50,149.32	0.485
OTP BANK ROMANIA	12-Sep-17	12-Mar-18	50,000.00	1.37	149.32	50,149.32	0.485
OTP BANK ROMANIA	29-Dec-17	3-Jan-18	57,780.01	0.08	0.08	57,780.09	0.558
TOTAL						616,881.16	5.960

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2017

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward USD/EUR

1.1. Contracte forward fara livrare USD/EUR

Contraparte	Cantitate	Tip contract	Data achizitiiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					USD	lei	lei	USD	USD	USD	%
BRD - GROUPE SOCIETE GENERALE S.A.	245,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.6597	3.8915	1.2038	-0.1094	-26,807.46	-0.259
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.6597	3.8915	1.2038	-0.1094	-10,941.82	-0.106
BRD - GROUPE SOCIETE GENERALE S.A.	240,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.6597	3.8915	1.2038	-0.1094	-26,260.37	-0.254
BRD - GROUPE SOCIETE GENERALE S.A.	115,000.00	Vanzare	22-Sep-17	24-Sep-18	1.2244	4.6597	3.8915	1.2170	0.0074	849.37	0.008
Citi Bank	125,000.00	Vanzare	27-Oct-17	29-Jan-18	1.1687	4.6597	3.8915	1.1994	-0.0307	-3,837.32	-0.037
Citi Bank	240,000.00	Vanzare	29-Dec-17	27-Dec-18	1.2258	4.6597	3.8915	1.2251	0.0007	158.03	0.002
Citi Bank	300,000.00	Vanzare	17-May-17	17-May-18	1.1334	4.6597	3.8915	1.2070	-0.0736	-22,074.98	-0.213
Citi Bank	201,000.00	Vanzare	6-Jun-17	6-Jun-18	1.1472	4.6597	3.8915	1.2085	-0.0613	-12,313.76	-0.119
Citi Bank	110,000.00	Vanzare	14-Jun-17	14-Jun-18	1.1435	4.6597	3.8915	1.2091	-0.0656	-7,211.73	-0.070
Citi Bank	105,000.00	Vanzare	12-Jul-17	12-Jul-18	1.1685	4.6597	3.8915	1.2112	-0.0427	-4,481.87	-0.043
Citi Bank	200,000.00	Vanzare	15-Sep-17	17-Sep-18	1.2184	4.6597	3.8915	1.2164	0.0020	390.25	0.004
ING BANK Romania	200,000.00	Vanzare	19-Jan-17	19-Jan-18	1.0863	4.6597	3.8915	1.1987	-0.1104	-22,086.72	-0.213
Citi Bank	240,000.00	Vanzare	30-Mar-17	28-Dec-17	1.0886	4.6597	3.8915	1.1974	-0.1088	-26,112.00	-0.252
TOTAL										-160,730.38	-1.553

1.2. Contracte forward fara livrare USD/RON

Contraparte	Cantitate	Tip contract	Data achizitiiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					USD	lei	USD	USD	USD	%
Citi Bank	560,000.00	Vanzare	14-Dec-17	14-Dec-18	0.2529	3.8915	0.2570	-0.0041	-2,314.70	-0.022
TOTAL									-2,314.70	-0.022

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in EUR

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	lei	lei	usd	%	%
FDI BRD EURO FOND	ROFDIN0001D9	-	365.2215	138.6916	-	4.6597	3.8915	60,652.32	0.017	0.586
db x-trackers II iBoxx EUR High Yield Bond UC	LU1109942653	8-Dec-17	7,150.0000	18.1500	-	4.6597	3.8915	155,390.19	0.046	1.501
FDI OTP EURO BOND	ROFDIN0001J6	-	42,683.5570	12.8359	-	4.6597	3.8915	656,036.27	1.204	6.338
TOTAL								872,078.78		8.426

2. Titluri de participare denuminate in USD

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				usd	usd	lei	lei	usd	%	%
FDI BRD USD FOND	ROFDIN000267	-	806.3995	106.4272	-	4.6597	3.8915	85,822.84	0.238	0.829
TOTAL								85,822.84		0.829

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-15	31-Dec-16	31-Dec-17
Activ net	5,736,726.65	8,549,449.82	10,339,920.61
VUAN	10.5679	10.8514	11.0224

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Corina VERES