

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 EuroBond

Decizie autorizare: 1083/20.08.2010  
Cod inscriere: CSC06FDIR/400069

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 (EUR)         | Lei                   | % din activul net | % din activul total | Valuta (EUR)         | Lei                   |                      |
| <b>I Total active</b>                                                                                                                             | <b>100.11%</b>    | <b>100.00%</b>      | <b>42,414,955.26</b> | <b>192,610,553.32</b> | <b>100.09%</b>    | <b>100.00%</b>      | <b>45,737,866.20</b> | <b>213,124,735.16</b> | <b>20,514,181.83</b> |
| <b>1 Valori mobiliare si instrumente ale pietei monetare din care:</b>                                                                            | <b>62.89%</b>     | <b>62.82%</b>       | <b>26,644,884.31</b> | <b>120,997,084.16</b> | <b>61.28%</b>     | <b>61.22%</b>       | <b>28,000,783.33</b> | <b>130,475,250.09</b> | <b>9,478,165.93</b>  |
| 1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:                 | 0.00%             | 0.00%               | 0.00                 | 0.00                  | 0.33%             | 0.33%               | 150,630.56           | 701,893.23            | 701,893.23           |
| 1.1.3. obligatiuni, din care:                                                                                                                     | 0.00%             | 0.00%               | 0.00                 | 0.00                  | 0.33%             | 0.33%               | 150,630.56           | 701,893.23            | 701,893.23           |
| 1.1.3.1 Obligatiuni corporative cotate                                                                                                            | 0.00%             | 0.00%               | 0.00                 | 0.00                  | 0.33%             | 0.33%               | 150,630.56           | 701,893.23            | 701,893.23           |
| 1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:        | 62.89%            | 62.82%              | 26,644,884.31        | 120,997,084.16        | 60.95%            | 60.89%              | 27,850,152.77        | 129,773,356.86        | 8,776,272.70         |
| 1.2.3. obligatiuni, din care:                                                                                                                     | 62.89%            | 62.82%              | 26,644,884.31        | 120,997,084.16        | 60.95%            | 60.89%              | 27,850,152.77        | 129,773,356.86        | 8,776,272.70         |
| 1.2.3.1 Obligatiuni corporative cotate                                                                                                            | 37.15%            | 37.11%              | 15,739,507.56        | 71,474,677.77         | 37.11%            | 37.08%              | 16,958,699.39        | 79,022,451.53         | 7,547,773.76         |
| 1.2.3.2 Obligatiuni emise de administratia publica centrala                                                                                       | 25.74%            | 25.71%              | 10,905,376.76        | 49,522,406.40         | 23.83%            | 23.81%              | 10,891,453.38        | 50,750,905.33         | 1,228,498.93         |
| <b>2 valori mobiliare nou emise</b>                                                                                                               | <b>0.00%</b>      | <b>0.00%</b>        | <b>0.00</b>          | <b>0.00</b>           | <b>0.00%</b>      | <b>0.00%</b>        | <b>0.00</b>          | <b>0.00</b>           | <b>0.00</b>          |
| <b>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:</b>          | <b>5.48%</b>      | <b>5.47%</b>        | <b>2,320,763.86</b>  | <b>10,538,820.75</b>  | <b>4.63%</b>      | <b>4.63%</b>        | <b>2,117,535.48</b>  | <b>9,867,080.07</b>   | <b>-671,740.68</b>   |
| 3.1. valori mobiliare                                                                                                                             | 5.48%             | 5.47%               | 2,320,763.86         | 10,538,820.75         | 4.63%             | 4.63%               | 2,117,535.48         | 9,867,080.07          | -671,740.68          |
| 3.1.2. obligatiuni neadmise la tranzactionare                                                                                                     | 5.48%             | 5.47%               | 2,320,763.86         | 10,538,820.75         | 4.63%             | 4.63%               | 2,117,535.48         | 9,867,080.07          | -671,740.68          |
| <b>4 Depozite bancare din care:</b>                                                                                                               | <b>24.85%</b>     | <b>24.82%</b>       | <b>10,527,009.42</b> | <b>47,804,202.48</b>  | <b>29.24%</b>     | <b>29.22%</b>       | <b>13,363,317.99</b> | <b>62,269,052.86</b>  | <b>14,464,850.38</b> |
| 4.1. depozite bancare constituite la instituti de credit din Romania                                                                              | 24.85%            | 24.82%              | 10,527,009.42        | 47,804,202.48         | 29.24%            | 29.22%              | 13,363,317.99        | 62,269,052.86         | 14,464,850.38        |
| 4.1.1. OTP BANK ROMANIA                                                                                                                           | 1.65%             | 1.65%               | 699,921.14           | 3,178,411.91          | 2.19%             | 2.18%               | 998,577.76           | 4,653,072.79          | 1,474,660.88         |
| 4.1.2. Credit Europe Bank SA                                                                                                                      | 4.80%             | 4.79%               | 2,033,330.49         | 9,233,557.10          | 12.54%            | 12.53%              | 5,730,928.95         | 26,704,409.64         | 17,470,852.54        |
| 4.1.3. BANCA COMERCIALA ROMANA                                                                                                                    | 0.75%             | 0.75%               | 317,320.22           | 1,440,982.83          | 0.82%             | 0.82%               | 373,422.38           | 1,740,036.25          | 299,053.42           |
| 4.1.4. Banca Transilvania                                                                                                                         | 2.97%             | 2.97%               | 1,258,619.79         | 5,715,518.34          | 0.00%             | 0.00%               | 0.00                 | 0.00                  | -5,715,518.34        |
| 4.1.5. Libra Bank                                                                                                                                 | 8.43%             | 8.42%               | 3,570,729.92         | 16,215,041.65         | 8.12%             | 8.11%               | 3,711,275.20         | 17,293,429.04         | 1,078,387.39         |
| 4.1.6. PATRIA BANK                                                                                                                                | 6.25%             | 6.24%               | 2,647,087.85         | 12,020,690.65         | 5.58%             | 5.57%               | 2,549,113.71         | 11,878,105.14         | -142,585.51          |
| <b>5 Instrumente financiare derivate tranzactionate pe o piata reglementata</b>                                                                   | <b>-0.02%</b>     | <b>-0.02%</b>       | <b>-9,580.49</b>     | <b>-43,505.94</b>     | <b>0.02%</b>      | <b>0.02%</b>        | <b>10,934.86</b>     | <b>50,953.18</b>      | <b>94,459.12</b>     |
| 5.4. instrumente financiare derivate negociate in afara pietelor reglementate                                                                     | -0.02%            | -0.02%              | -9,580.49            | -43,505.94            | 0.02%             | 0.02%               | 10,934.86            | 50,953.18             | 94,459.12            |
| 5.4.1. Contracte forward                                                                                                                          | -0.02%            | -0.02%              | -9,580.49            | -43,505.94            | 0.02%             | 0.02%               | 10,934.86            | 50,953.18             | 94,459.12            |
| <b>6 Conturi curente si numerar</b>                                                                                                               | <b>0.10%</b>      | <b>0.10%</b>        | <b>42,515.19</b>     | <b>193,065.73</b>     | <b>0.76%</b>      | <b>0.76%</b>        | <b>346,358.67</b>    | <b>1,613,927.49</b>   | <b>1,420,861.76</b>  |
| 6.1. BANCA COMERCIALA ROMANA                                                                                                                      | 0.00%             | 0.00%               | 881.70               | 4,003.89              | 0.66%             | 0.66%               | 303,608.36           | 1,414,723.88          | 1,410,719.99         |
| 6.2. BRD-GROUP SOCIETE GENERAL                                                                                                                    | 0.05%             | 0.05%               | 22,726.25            | 103,202.18            | 0.03%             | 0.03%               | 15,638.61            | 72,871.22             | -30,330.97           |
| 6.3. OTP BANK ROMANIA                                                                                                                             | 0.00%             | 0.00%               | 812.27               | 3,688.62              | 0.01%             | 0.01%               | 2,416.30             | 11,259.25             | 7,570.63             |
| 6.4. CITI BANK                                                                                                                                    | 0.00%             | 0.00%               | 219.99               | 999.00                | 0.00%             | 0.00%               | 214.39               | 999.00                | 0.00                 |
| 6.5. LIBRA BANK                                                                                                                                   | 0.00%             | 0.00%               | 34.69                | 157.53                | 0.00%             | 0.00%               | 0.00                 | 0.00                  | -157.53              |
| 6.6. CITI BANK EUR                                                                                                                                | 0.01%             | 0.01%               | 6,032.12             | 27,392.46             | 0.00%             | 0.00%               | 1,463.96             | 6,821.61              | -20,570.85           |
| 6.7. ING BANK ROMANIA                                                                                                                             | 0.00%             | 0.00%               | 15.27                | 69.32                 | 0.00%             | 0.00%               | 4.66                 | 21.70                 | -47.62               |
| 6.8. CITI BANK USD                                                                                                                                | 0.01%             | 0.01%               | 6,317.26             | 28,687.30             | 0.00%             | 0.00%               | 0.00                 | 0.00                  | -28,687.30           |
| 6.9. PATRIA BANK EUR                                                                                                                              | 0.00%             | 0.00%               | 59.56                | 270.47                | 0.00%             | 0.00%               | 96.64                | 450.31                | 179.85               |
| 6.10. ING EUR                                                                                                                                     | 0.01%             | 0.01%               | 4,983.47             | 22,630.44             | 0.05%             | 0.05%               | 22,827.19            | 106,367.86            | 83,737.42            |
| 6.11. BANCA TRANSILVANIA EUR                                                                                                                      | 0.00%             | 0.00%               | 381.25               | 1,731.29              | 0.00%             | 0.00%               | 88.56                | 412.66                | -1,318.63            |
| 6.12. Credit Europe Bank EUR                                                                                                                      | 0.00%             | 0.00%               | 51.36                | 233.23                | 0.00%             | 0.00%               | 0.00                 | 0.00                  | -233.23              |
| <b>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</b> | <b>0.00%</b>      | <b>0.00%</b>        | <b>0.00</b>          | <b>0.00</b>           | <b>-3.31%</b>     | <b>-3.31%</b>       | <b>-1,514,406.24</b> | <b>-7,056,678.76</b>  | <b>-7,056,678.76</b> |
| 7.2. Contracte de tip repo pe titluri de valoare                                                                                                  | 0.00%             | 0.00%               | 0.00                 | 0.00                  | -3.31%            | -3.31%              | -1,514,406.24        | -7,056,678.76         | -7,056,678.76        |
| <b>8 Titluri de participare ale A.O.P.C./O.P.C.V.M.</b>                                                                                           | <b>6.82%</b>      | <b>6.81%</b>        | <b>2,889,370.38</b>  | <b>13,120,919.85</b>  | <b>7.47%</b>      | <b>7.46%</b>        | <b>3,413,349.53</b>  | <b>15,905,184.79</b>  | <b>2,784,264.94</b>  |
| <b>9 Dividende sau alte drepturi de incasat</b>                                                                                                   | <b>0.00%</b>      | <b>0.00%</b>        | <b>0.00</b>          | <b>0.00</b>           | <b>0.00%</b>      | <b>0.00%</b>        | <b>0.00</b>          | <b>0.00</b>           | <b>0.00</b>          |
| <b>10 Alte active</b>                                                                                                                             | <b>0.00%</b>      | <b>0.00%</b>        | <b>-7.42</b>         | <b>-33.70</b>         | <b>0.00%</b>      | <b>0.00%</b>        | <b>-7.42</b>         | <b>-34.57</b>         | <b>-0.87</b>         |
| 10.5. sume in curs de rezolvare                                                                                                                   | 0.00%             | 0.00%               | -7.42                | -33.70                | 0.00%             | 0.00%               | -7.42                | -34.57                | -0.87                |
| <b>II Total obligatii</b>                                                                                                                         | <b>0.11%</b>      | <b>0.11%</b>        | <b>46,623.55</b>     | <b>211,722.18</b>     | <b>0.09%</b>      | <b>0.09%</b>        | <b>41,592.53</b>     | <b>193,808.72</b>     | <b>-17,913.46</b>    |
| 1.1. Cheltuieli pentru plata comisiunilor datorate S.A.I.                                                                                         | 0.09%             | 0.09%               | 38,008.49            | 172,600.34            | 0.07%             | 0.07%               | 32,017.31            | 149,191.07            | -23,409.27           |
| 1.1.1. Comision de administrare                                                                                                                   | 0.09%             | 0.09%               | 38,008.49            | 172,600.34            | 0.07%             | 0.07%               | 32,017.31            | 149,191.07            | -23,409.27           |
| 2. Cheltuieli pentru plata comisiunilor datorate depozitarului                                                                                    | 0.01%             | 0.01%               | 4,238.51             | 19,247.52             | 0.01%             | 0.01%               | 5,173.00             | 24,104.61             | 4,857.10             |
| 2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului                                                                                  | 0.01%             | 0.01%               | 3,617.64             | 16,428.07             | 0.01%             | 0.01%               | 4,441.73             | 20,697.15             | 4,269.08             |
| 2.2. Cheltuieli pentru plata comisiunilor datorate custodelui                                                                                     | 0.00%             | 0.00%               | 620.87               | 2,819.45              | 0.00%             | 0.00%               | 731.26               | 3,407.47              | 588.02               |
| 7. Cheltuieli cu plata comisiunilor datorate A.S.F.                                                                                               | 0.01%             | 0.01%               | 3,199.65             | 14,529.92             | 0.01%             | 0.01%               | 3,319.87             | 15,469.60             | 939.68               |
| 8. Cheltuieli cu auditul financiar                                                                                                                | 0.00%             | 0.00%               | 994.61               | 4,516.63              | 0.00%             | 0.00%               | 966.63               | 4,504.18              | -12.44               |
| 9. Alte cheltuieli aprobate                                                                                                                       | 0.00%             | 0.00%               | 182.29               | 827.77                | 0.00%             | 0.00%               | 115.73               | 539.25                | -288.53              |
| <b>III Valoarea activului net (I - II)</b>                                                                                                        | <b>100.00%</b>    | <b>99.89%</b>       | <b>42,368,331.71</b> | <b>192,398,831.14</b> | <b>100.00%</b>    | <b>99.91%</b>       | <b>45,696,273.67</b> | <b>212,930,926.44</b> | <b>20,532,095.29</b> |

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

Situatia valorii unitare a activului net

| Denumire element                            | La data de 31.12.2017 | La data de 31.12.2016 | Diferente    |
|---------------------------------------------|-----------------------|-----------------------|--------------|
| Valoare activ net                           | 45,696,273.67         | 42,368,331.71         | 3,327,941.96 |
| Numar unitati de fond/actiuni in circulatie | 3,560,184,9244        | 3,349,926,9770        | 210,257,9474 |
| Valoarea unitara a activului net            | 12.8354               | 12.6475               | 0.1879       |

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General  
Dan Marius POPOVICI

Intocmit  
Filon-Daniel ANGHEL-GRIGORE

**FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2017**

I.Valori mobiliare si instrumente ale pietei monetare

1.1.Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania:

Obligatiuni tranzactionate corporative

| Emitent                | Simbol obligatiune | Data ultimei sedinte in care s-a tranzactionat | Nr. obligatiuni detinute | Data achizitie | Data cupon | Data scadentei cupon | Valoare initiala | Creștere zilnică | Dobânda cumulată | Discount/prima cumulată (a) | Pret piata | Valoare totala        | Pondere in total obligatiuni emisiune | Pondere in activul total al OPCVM |
|------------------------|--------------------|------------------------------------------------|--------------------------|----------------|------------|----------------------|------------------|------------------|------------------|-----------------------------|------------|-----------------------|---------------------------------------|-----------------------------------|
| International INV Bani | IIB20E             | -                                              | 15                       | 25-Sep-17      | 25-Sep-17  | 25-Sep-18            | 10,000.00        | eur 0.44         | eur 42.04        | eur 0.00                    | -          | eur 150.630.56        | % 0.010                               | % 0.329                           |
| <b>TOTAL</b>           |                    |                                                |                          |                |            |                      |                  |                  |                  |                             |            | <b>eur 150.630.56</b> |                                       | <b>0.329</b>                      |

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

2. Obligatiuni admise la tranzactionare

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 achizitie | Data cupon | Data scadentei cupon | Valoare initiala | Creștere zilnică | Dobânda cumulată | Discount/ prima cumulată(a) | Pret Piata | Valoare totala           | Pondere in total obligatiuni al unei emisiuni | Pondere in activul total al OPCVM |
|----------------------------|--------------|------------------------------------------------|--------------------------|----------------|------------|----------------------|------------------|------------------|------------------|-----------------------------|------------|--------------------------|-----------------------------------------------|-----------------------------------|
| JP MORGAN STRUCTURED PRO   | XS0857176423 | -                                              | 32                       | 11-Jul-13      | 7-Nov-17   | 6-Feb-18             | 52,642.81        | eur 5.72         | eur 303.35       | eur -1,868.27               | -          | eur 1,944,257.20         | % 0.062                                       | % 4.251                           |
| TURKIYE VAKIFLAR BANKASI   | XS1077629225 | -                                              | 100                      | 3-May-16       | 17-Jun-17  | 16-Jun-18            | 1,023.50         | 0.10             | 18.79            | -                           | 1,024.52   | eur 104,330.85           | 0.005                                         | 0.228                             |
| TURKIYE GARANTI BANKASI    | XS1084838496 | -                                              | 200                      | 8-Jul-14       | 8-Jul-17   | 7-Jul-18             | 994.36           | 0.09             | 16.18            | -                           | 1,038.01   | eur 210,837.30           | 0.010                                         | 0.461                             |
| TURKIYE GARANTI BANKASI    | XS1084838496 | -                                              | 100                      | 24-Mar-17      | 8-Jul-17   | 7-Jul-18             | 1,031.00         | 0.09             | 16.18            | -                           | 1,038.01   | eur 105,418.65           | 0.005                                         | 0.230                             |
| TURKIYE GARANTI BANKASI    | XS1084838496 | -                                              | 50                       | 5-Apr-17       | 8-Jul-17   | 7-Jul-18             | 1,031.00         | 0.09             | 16.18            | -                           | 1,038.01   | eur 52,709.33            | 0.003                                         | 0.115                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 30-Jun-14      | 30-Jun-17  | 29-Jun-18            | 991.35           | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.005                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 31-Mar-16      | 30-Jun-17  | 29-Jun-18            | 1,012.40         | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.005                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 29-Apr-16      | 30-Jun-17  | 29-Jun-18            | 1,018.50         | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.009                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 200                      | 6-May-16       | 30-Jun-17  | 29-Jun-18            | 1,021.10         | 0.07             | 12.53            | -                           | 1,072.61   | eur 217,028.85           | 0.004                                         | 0.475                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 6-May-16       | 30-Jun-17  | 29-Jun-18            | 1,020.00         | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.002                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 300                      | 19-May-16      | 30-Jun-17  | 29-Jun-18            | 1,020.33         | 0.07             | 12.53            | -                           | 1,072.61   | eur 325,543.27           | 0.088                                         | 0.712                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 200                      | 13-Jun-16      | 30-Jun-17  | 29-Jun-18            | 1,021.94         | 0.07             | 12.53            | -                           | 1,072.61   | eur 217,028.85           | 0.040                                         | 0.475                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 8-Aug-16       | 30-Jun-17  | 29-Jun-18            | 1,049.40         | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.020                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 100                      | 8-Aug-16       | 30-Jun-17  | 29-Jun-18            | 1,048.50         | 0.07             | 12.53            | -                           | 1,072.61   | eur 108,514.42           | 0.020                                         | 0.237                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 200                      | 27-Sep-16      | 30-Jun-17  | 29-Jun-18            | 1,062.50         | 0.07             | 12.53            | -                           | 1,072.61   | eur 217,028.85           | 0.040                                         | 0.475                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 200                      | 3-Oct-16       | 30-Jun-17  | 29-Jun-18            | 1,061.25         | 0.07             | 12.53            | -                           | 1,072.61   | eur 217,028.85           | 0.040                                         | 0.475                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 250                      | 2-Nov-16       | 30-Jun-17  | 29-Jun-18            | 1,058.00         | 0.07             | 12.53            | -                           | 1,072.61   | eur 271,286.06           | 0.050                                         | 0.593                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 166                      | 19-Jan-17      | 30-Jun-17  | 29-Jun-18            | 1,053.00         | 0.07             | 12.53            | -                           | 1,072.61   | eur 180,133.94           | 0.033                                         | 0.394                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 400                      | 14-Mar-17      | 30-Jun-17  | 29-Jun-18            | 1,053.00         | 0.07             | 12.53            | -                           | 1,072.61   | eur 434,057.70           | 0.080                                         | 0.949                             |
| ORLEN CAPITAL AB           | XS1082660744 | -                                              | 300                      | 31-Mar-17      | 30-Jun-17  | 29-Jun-18            | 1,057.80         | 0.07             | 12.53            | -                           | 1,072.61   | eur 325,543.27           | 0.060                                         | 0.712                             |
| NEPI                       | XS1325078308 | -                                              | 250                      | 30-Nov-15      | 26-Feb-17  | 25-Feb-18            | 995.97           | 0.10             | 31.54            | -                           | 1,084.68   | eur 279,055.27           | 0.058                                         | 0.610                             |
| NEPI                       | XS1325078308 | -                                              | 100                      | 1-Feb-16       | 26-Feb-17  | 25-Feb-18            | 993.00           | 0.10             | 31.54            | -                           | 1,084.68   | eur 111,622.11           | 0.023                                         | 0.244                             |
| NEPI                       | XS1325078308 | -                                              | 300                      | 18-Mar-16      | 26-Feb-17  | 25-Feb-18            | 1,000.00         | 0.10             | 31.54            | -                           | 1,084.68   | eur 334,869.33           | 0.092                                         | 0.712                             |
| NEPI                       | XS1325078308 | -                                              | 100                      | 18-May-16      | 26-Feb-17  | 25-Feb-18            | 1,031.25         | 0.10             | 31.54            | -                           | 1,084.68   | eur 111,622.11           | 0.016                                         | 0.244                             |
| NEPI                       | XS1325078308 | -                                              | 200                      | 13-Jul-16      | 26-Feb-17  | 25-Feb-18            | 1,046.50         | 0.10             | 31.54            | -                           | 1,084.68   | eur 223,244.22           | 0.016                                         | 0.488                             |
| NEPI                       | XS1325078308 | -                                              | 100                      | 5-Oct-16       | 26-Feb-17  | 25-Feb-18            | 1,060.00         | 0.10             | 31.54            | -                           | 1,084.68   | eur 111,622.11           | 0.020                                         | 0.244                             |
| HUNGARIAN DEVELOPMENT BANK | XS1330975977 | -                                              | 185                      | 30-Mar-16      | 8-Dec-17   | 7-Dec-18             | 1,017.50         | 0.07             | 1.43             | -                           | 1,073.63   | eur 198,886.38           | 0.025                                         | 0.435                             |
| HUNGARIAN DEVELOPMENT BANK | XS1330975977 | -                                              | 100                      | 30-Mar-16      | 8-Dec-17   | 7-Dec-18             | 1,015.00         | 0.07             | 1.43             | -                           | 1,073.63   | eur 107,506.15           | 0.013                                         | 0.235                             |
| HUNGARIAN DEVELOPMENT BANK | XS1330975977 | -                                              | 100                      | 15-Apr-16      | 8-Dec-17   | 7-Dec-18             | 1,025.00         | 0.07             | 1.43             | -                           | 1,073.63   | eur 107,506.15           | 0.025                                         | 0.235                             |
| HUNGARIAN DEVELOPMENT BANK | XS1330975977 | -                                              | 100                      | 19-May-16      | 8-Dec-17   | 7-Dec-18             | 1,032.00         | 0.07             | 1.43             | -                           | 1,073.63   | eur 107,506.15           | 0.025                                         | 0.235                             |
| CROATIAN BANK RECON & DEV  | XS0961637542 | -                                              | 150                      | 19-May-16      | 8-May-17   | 7-May-18             | 1,116.25         | 0.16             | 38.79            | eur -35.64                  | 1,123.98   | eur 169,069.20           | 0.038                                         | 0.370                             |
| LEASEPLAN CORPORATION NV   | XS1418631930 | -                                              | 1                        | 24-May-18      | 24-May-17  | 23-May-18            | 99,603.00        | 2.74             | 602.74           | -                           | 102,034.00 | eur 102,638.74           | 0.000                                         | 0.224                             |
| CEESKE DRAHY               | XS1415368720 | -                                              | 100                      | 25-May-16      | 25-May-17  | 24-May-18            | 990.24           | 0.05             | 11.25            | -                           | 1,051.88   | eur 106,313.00           | 0.005                                         | 0.232                             |
| BULGARIAN ENERGY HOLDING   | XS0989152573 | -                                              | 100                      | 8-Sep-16       | 7-Nov-17   | 6-Nov-18             | 1,040.00         | 0.12             | 6.17             | -                           | 1,028.93   | eur 103,510.12           | 0.005                                         | 0.226                             |
| BULGARIAN ENERGY HOLDING   | XS0989152573 | -                                              | 200                      | 15-Sep-16      | 7-Nov-17   | 6-Nov-18             | 1,038.75         | 0.12             | 6.17             | -                           | 1,028.93   | eur 207,020.25           | 0.010                                         | 0.453                             |
| BULGARIAN ENERGY HOLDING   | XS0989152573 | -                                              | 200                      | 29-Dec-16      | 7-Nov-17   | 6-Nov-18             | 1,026.80         | 0.12             | 6.17             | -                           | 1,028.93   | eur 207,020.25           | 0.010                                         | 0.453                             |
| BULGARIAN ENERGY HOLDING   | XS1405778041 | -                                              | 100                      | 9-Sep-16       | 2-Aug-17   | 1-Aug-18             | 1,059.50         | 0.13             | 20.03            | -                           | 1,097.53   | eur 111,755.92           | 0.005                                         | 0.244                             |
| BULGARIAN ENERGY HOLDING   | XS1405778041 | -                                              | 100                      | 22-Sep-16      | 2-Aug-17   | 1-Aug-18             | 1,059.50         | 0.13             | 20.03            | -                           | 1,097.53   | eur 111,755.92           | 0.005                                         | 0.244                             |
| BULGARIAN ENERGY HOLDING   | XS1405778041 | -                                              | 50                       | 7-Aug-17       | 2-Aug-17   | 1-Aug-18             | 1,059.50         | 0.13             | 20.03            | -                           | 1,097.53   | eur 55,877.96            | 0.003                                         | 0.122                             |
| SOCIETE GENERALE           | XS1490846810 | -                                              | 1,700                    | 24-Nov-16      | 6-Dec-17   | 5-Jun-18             | 1,000.00         | 0.05             | 1.16             | -                           | 1,000.00   | eur 1,701,969.73         | 0.088                                         | 3.721                             |
| Goldman Sachs group INC    | XS1173867323 | -                                              | 250                      | 28-Nov-16      | 26-Oct-17  | 25-Jan-18            | 1,018.70         | 0.02             | 1.21             | -                           | 1,028.20   | eur 257,351.18           | 0.013                                         | 0.563                             |
| Morgan stanley             | XS1511787407 | -                                              | 500                      | 28-Nov-16      | 27-Oct-17  | 28-Jan-18            | 1,001.20         | 0.01             | 0.66             | -                           | 1,011.91   | eur 506,283.00           | 0.026                                         | 1.107                             |
| Goldman Sachs group INC    | XS1458408306 | -                                              | 500                      | 28-Nov-16      | 27-Oct-17  | 28-Jan-18            | 1,017.80         | 0.02             | 1.19             | -                           | 1,024.51   | eur 512,847.17           | 0.046                                         | 1.121                             |
| Emerald Capital Limited    | XS1523215116 | -                                              | 1,700                    | 2-Dec-16       | 6-Nov-17   | 4-Feb-18             | 1,000.00         | 0.05             | 2.66             | -                           | -          | eur 1,704,516.05         | 0.106                                         | 3.727                             |
| MFINANCE FRANCE SA         | XS1143974159 | -                                              | 100                      | 23-Jan-17      | 26-Nov-17  | 25-Nov-18            | 1,033.00         | 0.05             | 1.86             | -                           | 1,061.08   | eur 106,293.80           | 0.006                                         | 0.232                             |
| MFINANCE FRANCE SA         | XS1143974159 | -                                              | 100                      | 7-Jul-17       | 26-Nov-17  | 25-Nov-18            | 1,055.50         | 0.05             | 1.86             | -                           | 1,061.08   | eur 106,293.80           | 0.012                                         | 0.232                             |
| CABLE COMM SYST NV         | XS1405770576 | -                                              | 100                      | 23-Jan-17      | 15-Oct-17  | 14-Apr-18            | 1,072.70         | 0.14             | 10.42            | -                           | 1,074.89   | eur 108,530.67           | 0.006                                         | 0.237                             |
| CABLE COMM SYST NV         | XS1405770576 | -                                              | 200                      | 23-May-17      | 15-Oct-17  | 14-Apr-18            | 1,085.00         | 0.14             | 10.42            | -                           | 1,074.89   | eur 217,061.33           | 0.017                                         | 0.475                             |
| CABLE COMM SYST NV         | XS1405770576 | -                                              | 100                      | 3-Aug-17       | 15-Oct-17  | 14-Apr-18            | 1,095.00         | 0.14             | 10.42            | -                           | 1,074.89   | eur 108,530.67           | 0.008                                         | 0.237                             |
| CABLE COMM SYST NV         | XS1405770576 | -                                              | 200                      | 7-Aug-17       | 15-Oct-17  | 14-Apr-18            | 1,060.00         | 0.14             | 10.42            | -                           | 1,074.89   | eur 217,061.33           | 0.017                                         | 0.475                             |
| CABLE COMM SYST NV         | XS1405770576 | -                                              | 150                      | 6-Sep-17       | 15-Oct-17  | 14-Apr-18            | 1,064.85         | 0.14             | 10.42            | -                           | 1,074.89   | eur 162,796.00           | 0.013                                         | 0.356                             |
| PORR AG                    | AT0000A19V28 | -                                              | 60                       | 1-Feb-17       | 28-Oct-17  | 27-Oct-18            | 537.50           | 0.05             | 3.34             | -                           | 525.48     | eur 31,729.30            | 0.000                                         | 0.069                             |
| TELEFONAK TIEBOLAGET       | XS1571293171 | -                                              | 100                      | 1-Mar-17       | 1-Mar-17   | 28-Feb-18            | 996.13           | 0.02             | 7.29             | -                           | 993.07     | eur 100,035.27           | 0.000                                         | 0.219                             |
| OTP Bank NYRT              | XS0274147296 | -                                              | 100                      | 22-Mar-17      | 6-Nov-17   | 6-Feb-18             | 995.00           | 0.07             | 3.93             | -                           | 972.69     | eur 97,662.23            | 0.000                                         | 0.214                             |
| OTP Bank NYRT              | XS0274147296 | -                                              | 100                      | 21-Aug-17      | 7-Nov-17   | 6-Feb-18             | 980.00           | 0.07             | 3.93             | -                           | 972.69     | eur 97,662.23            | 0.000                                         | 0.214                             |
| OTP Bank NYRT              | XS0274147296 | -                                              | 150                      | 27-Sep-17      | 7-Nov-17   | 6-Feb-18             | 981.00           | 0.07             | 3.93             | -                           | 972.69     | eur 146,493.35           | 0.000                                         | 0.320                             |
| OTP Bank NYRT              | XS0274147296 | -                                              | 119                      | 8-Dec-17       | 7-Nov-17   | 6-Feb-18             | 980.00           | 0.07             | 3.93             | -                           | 972.69     | eur 116,218.05           | 0.000                                         | 0.254                             |
| OTP Bank NYRT              | XS0274147296 | -                                              | 100                      | 8-Dec-17       | 7-Nov-17   | 6-Feb-18             | 981.00           | 0.07             | 3.93             | -                           | 972.69     | eur 97,662.23            | 0.000                                         | 0.214                             |
| Med Hungarian Oil          | XS1401114811 | -                                              | 200                      | 6-Apr-17       | 28-Apr-17  | 28-Apr-18            | 995.00           | 0.07             | 17.69            | -                           | 1,084.92   | eur 201,421.36           | 0.007                                         | 0.463                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 191                      | 19-Jun-17      | 19-Jun-17  | 19-Jun-18            | 994.27           | 0.08             | 15.28            | -                           | 1,037.99   | eur 201,173.77           | 0.000                                         | 0.440                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 109                      | 19-Jun-17      | 19-Jun-17  | 19-Jun-18            | 1,008.75         | 0.08             | 15.28            | -                           | 1,037.99   | eur 114,805.97           | 0.000                                         | 0.251                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 150                      | 27-Jun-17      | 19-Jun-17  | 19-Jun-18            | 1,008.50         | 0.08             | 15.28            | -                           | 1,037.99   | eur 157,989.87           | 0.027                                         | 0.345                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 200                      | 3-Aug-17       | 19-Jun-17  | 19-Jun-18            | 1,008.50         | 0.08             | 15.28            | -                           | 1,037.99   | eur 210,653.16           | 0.036                                         | 0.461                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 150                      | 6-Sep-17       | 19-Jun-17  | 19-Jun-18            | 1,023.75         | 0.08             | 15.28            | -                           | 1,037.99   | eur 157,989.87           | 0.027                                         | 0.345                             |
| Globalworth REAL ESTATE    | XS1577957837 | -                                              | 100                      | 14-Sep-17      | 19-Jun-17  | 19-Jun-18            | 1,024.00         | 0.08             | 15.28            | -                           | 1,037.99   | eur 105,326.58           | 0.018                                         | 0.230                             |
| CPI Property Group SA      | XS1693959931 | -                                              | 100                      | 4-Oct-17       | 4-Oct-17   | 3-Oct-18             | 990.39           | 0.06             | 5.07             | -                           | 1,003.85   | eur 100,891.51           | 0.018                                         | 0.221                             |
| Wind TRE SPA               | XS1708450215 | -                                              | 200                      | 3-Nov-17       | 3-Nov-17   | 19-Apr-18            | 1,005.00         | 0.08             | 4.35             | -                           | 984.70     | eur 197,809.83           | 0.036                                         | 0.432                             |
| NE Property Cooperative    | XS1722898431 | -                                              | 200                      | 23-Nov-17      | 23-Nov-17  | 22-Nov-18            | 990.51           | 0.05             | 1.77             | 0.14                        | -          | eur 198,484.26           | 0.036                                         | 0.434                             |
| Ford Motor Credit CO LLC   | XS1729872736 | -                                              | 1                        | 1-Dec-17       | 1-Dec-17   | 28-Feb-18            | 1,000.00         | 0.01             | 0.30             | -                           | -          | eur 100,029.89           | 0.018                                         | 0.219                             |
| <b>Total</b>               |              |                                                |                          |                |            |                      |                  |                  |                  |                             |            | <b>eur 16,504,389.54</b> |                                               | <b>36.685</b>                     |

**FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2017**

**2.4. Obligatiuni admise la tranzactionare corporative denuminate in RO\***

| 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 emisii | Pondere in activul total al OPCVM |
|----------------------------|--------------|------------------------------------------------|--------------------------|-----------------|------------|----------------------|------------------|------------------|------------------|-----------------------------|------------|--------------------------|-------------------|---------------------------------------------|-----------------------------------|
|                            |              |                                                |                          |                 |            |                      | lei              | lei              | lei              | lei                         | lei        | lei                      | eur               | %                                           | %                                 |
| UNICREDIT BANK AG          | XS1233785630 | -                                              | 2                        | 15-May-15       | 26-Sep-17  | 25-Mar-18            | 550,000.00       | 61.88            | 5,816.25         | 0.00                        | -          | 4.6597                   | 238,563.10        | 0.000                                       | 0.522                             |
| International Pers Finance | XS1325222948 | -                                              | 1                        | 2-Dec-15        | 2-Dec-17   | 1-Dec-18             | 500,000.00       | 95.89            | 2,684.93         | 0.00                        | -          | 4.6597                   | 107,879.25        | 0.073                                       | 0.236                             |
| International Pers Finance | XS1527191081 | -                                              | 1                        | 6-Dec-16        | 6-Dec-17   | 5-Dec-18             | 500,000.00       | 109.59           | 2,630.14         | 0.00                        | -          | 4.6597                   | 107,867.49        | 0.073                                       | 0.236                             |
| <b>Total</b>               |              |                                                |                          |                 |            |                      |                  |                  |                  |                             |            |                          | <b>454,309.84</b> |                                             | <b>0.993</b>                      |

**2.5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denuminate in EU**

| 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 emisii | Pondere in activul total al OPCVM |
|---------------------|--------------|------------------------------------------------|--------------------------|-----------------|------------|----------------------|------------------|------------------|------------------|-----------------------------|------------|---------------------|---------------------------------------------|-----------------------------------|
|                     |              |                                                |                          |                 |            |                      | eur              | eur              | eur              | eur                         | eur        | eur                 | %                                           | %                                 |
| CROATIA             | XS1028953999 | -                                              | 300                      | 19-May-17       | 30-May-17  | 30-May-18            | 1,095.00         | 0.05             | 22.72            | -                           | 1,120.45   | 342,950.75          | 0.003                                       | 0.750                             |
| ROMANIA             | XS0972758741 | -                                              | 70                       | 17-Aug-15       | 18-Sep-17  | 18-Sep-18            | 1,157.25         | 0.04             | 13.05            | -                           | 1,127.58   | 79,844.20           | 0.001                                       | 0.175                             |
| ROMANIA             | XS0972758741 | -                                              | 200                      | 17-Aug-15       | 18-Sep-17  | 18-Sep-18            | 1,158.00         | 0.04             | 13.05            | -                           | 1,127.58   | 228,126.27          | 0.002                                       | 0.499                             |
| ROMANIA             | XS0972758741 | -                                              | 10                       | 19-Aug-15       | 18-Sep-17  | 18-Sep-18            | 1,157.25         | 0.04             | 13.05            | -                           | 1,127.58   | 11,406.31           | 0.000                                       | 0.025                             |
| ROMANIA             | XS0972758741 | -                                              | 490                      | 19-Jan-16       | 18-Sep-17  | 18-Sep-18            | 1,170.00         | 0.03             | 13.05            | -                           | 1,127.58   | 558,909.37          | 0.004                                       | 1.222                             |
| ROMANIA             | XS0972758741 | -                                              | 400                      | 9-Aug-16        | 18-Sep-17  | 18-Sep-18            | 1,148.75         | 0.03             | 13.05            | -                           | 1,127.58   | 456,252.55          | 0.004                                       | 0.988                             |
| ROMANIA             | XS0972758741 | -                                              | 900                      | 12-Aug-16       | 18-Sep-17  | 18-Sep-18            | 1,172.50         | 0.01             | 13.05            | -                           | 1,127.58   | 1,026,568.23        | 0.008                                       | 2.244                             |
| ROMANIA             | XS0972758741 | -                                              | 100                      | 12-Aug-16       | 18-Sep-17  | 18-Sep-18            | 1,172.50         | 0.01             | 13.05            | -                           | 1,127.58   | 114,063.14          | 0.001                                       | 0.249                             |
| ROMANIA             | XS0972758741 | -                                              | 400                      | 25-Nov-16       | 18-Sep-17  | 18-Sep-18            | 1,158.70         | 0.01             | 13.05            | -                           | 1,127.58   | 456,252.55          | 0.004                                       | 0.988                             |
| ROMANIA             | XS0972758741 | -                                              | 100                      | 25-Nov-16       | 18-Sep-17  | 18-Sep-18            | 1,158.70         | 0.01             | 13.05            | -                           | 1,127.58   | 114,063.14          | 0.001                                       | 0.249                             |
| ROMANIA             | XS1313004928 | -                                              | 1,000                    | 19-Apr-17       | 29-Oct-17  | 29-Oct-18            | 1,043.41         | 0.10             | 6.58             | -                           | 1,100.84   | 1,107,422.19        | 0.009                                       | 2.421                             |
| ROMANIA             | XS1313004928 | -                                              | 250                      | 7-Dec-17        | 29-Oct-17  | 29-Oct-18            | 1,043.41         | 0.10             | 6.58             | -                           | 1,100.84   | 276,855.55          | 0.002                                       | 0.605                             |
| ROMANIA             | XS1313004928 | -                                              | 100                      | 29-Dec-17       | 29-Oct-17  | 29-Oct-18            | 1,103.90         | 0.10             | 6.58             | -                           | 1,100.84   | 110,742.22          | 0.001                                       | 0.242                             |
| ROMANIA             | XS1060842975 | -                                              | 50                       | 10-Oct-16       | 24-Apr-17  | 24-Apr-18            | 1,155.63         | 0.10             | 24.83            | -                           | 1,156.29   | 59,055.94           | 0.000                                       | 0.129                             |
| MACEDONIA           | XS1318363766 | -                                              | 100                      | 31-Mar-16       | 1-Dec-17   | 1-Dec-18             | 1,000.00         | 0.04             | 3.87             | -                           | 1,098.92   | 110,279.33          | 0.001                                       | 0.241                             |
| MACEDONIA           | XS1318363766 | -                                              | 100                      | 30-Dec-16       | 1-Dec-17   | 1-Dec-18             | 1,055.00         | 0.13             | 3.87             | -                           | 1,098.92   | 110,279.33          | 0.001                                       | 0.241                             |
| ROMANIA             | XS1420357318 | -                                              | 1,000                    | 31-Mar-17       | 26-May-17  | 26-May-18            | 1,028.40         | 0.10             | 17.17            | -                           | 1,061.55   | 1,078,716.23        | 0.009                                       | 2.358                             |
| MACEDONIA           | XS1087984164 | -                                              | 100                      | 30-Dec-16       | 24-Jul-17  | 24-Jul-18            | 1,155.63         | 0.07             | 17.32            | -                           | 1,080.68   | 109,799.08          | 0.001                                       | 0.240                             |
| ROMANIA             | XS1312891549 | -                                              | 1,000                    | 31-Mar-17       | 29-Oct-17  | 29-Oct-18            | 1,057.40         | 0.02             | 4.67             | -                           | 1,087.45   | 1,092,121.23        | 0.009                                       | 2.388                             |
| ROMANIA             | XS1312891549 | -                                              | 100                      | 16-May-17       | 29-Oct-17  | 29-Oct-18            | 1,062.00         | 0.06             | 4.67             | -                           | 1,087.45   | 109,212.12          | 0.001                                       | 0.239                             |
| ROMANIA             | XS1312891549 | -                                              | 300                      | 19-May-17       | 29-Oct-17  | 29-Oct-18            | 1,062.80         | 0.06             | 4.67             | -                           | 1,087.45   | 327,636.37          | 0.003                                       | 0.716                             |
| croatia             | XS1428088626 | -                                              | 100                      | 5-Apr-17        | 20-Mar-17  | 20-Mar-18            | 1,057.40         | 0.06             | 23.42            | -                           | 1,074.59   | 109,800.97          | 0.001                                       | 0.240                             |
| ROMANIA             | XS1599193403 | -                                              | 500                      | 19-Apr-17       | 19-Apr-17  | 19-Apr-18            | 996.83           | 0.07             | 16.59            | -                           | 1,026.78   | 521,686.23          | 0.004                                       | 1.141                             |
| ROMANIA             | XS1599193403 | -                                              | 300                      | 17-Oct-17       | 19-Apr-17  | 19-Apr-18            | 1,022.20         | 0.07             | 16.59            | -                           | 1,026.78   | 313,011.74          | 0.003                                       | 0.684                             |
| Republic of Croatia | XS1713475306 | -                                              | 250                      | 27-Nov-17       | 27-Nov-17  | 27-Jan-19            | 979.43           | 0.06             | 2.49             | 0.15                        | -          | 245,517.26          | 0.002                                       | 0.537                             |
| Republic of Croatia | XS1713475306 | -                                              | 150                      | 7-Dec-17        | 27-Nov-17  | 27-Jan-19            | 1,003.80         | 0.08             | 2.49             | (0.02)                      | -          | 150,939.98          | 0.001                                       | 0.330                             |
| Republic of Croatia | XS1713475306 | -                                              | 150                      | 29-Dec-17       | 27-Nov-17  | 27-Jan-19            | 1,016.86         | 0.07             | 2.49             | (0.00)                      | -          | 152,901.37          | 0.001                                       | 0.334                             |
| <b>Total</b>        |              |                                                |                          |                 |            |                      |                  |                  |                  |                             |            | <b>9,374,413.66</b> |                                             | <b>20.496</b>                     |

VIII. Alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin. (1) lit.a) din O.U.G.nr.32/201

VIII.1. Alte valori mobiliare monetare mentionate la art. 83 alin. (1) lit.a) din O.U.G.nr.32/201:

**4. Obligatiuni neadmise la tranzactionare denuminate in EUF**

| Emitent      | 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 unui emitent | Pondere in activul total al OPCVM |
|--------------|--------------------------|-----------------|------------|----------------------|------------------|------------------|------------------|----------------------------|------------|---------------------|-----------------------------------------------|-----------------------------------|
|              |                          |                 |            |                      | eur              | eur              | eur              | eur                        | eur        | eur                 | %                                             | %                                 |
| RO1419DBE013 | 40                       | 27-Jan-14       | 21-Jan-17  | 21-Jan-18            | 5,047.60         | 0.47             | 159.75           | -                          | 5,179.13   | 213,555.14          | 0.019                                         | 0.467                             |
| RO1419DBE013 | 20                       | 27-Jan-14       | 21-Jan-17  | 21-Jan-18            | 5,059.03         | 0.47             | 159.75           | -                          | 5,179.13   | 106,777.57          | 0.010                                         | 0.233                             |
| RO1419DBE013 | 50                       | 19-Dec-14       | 21-Jan-17  | 21-Jan-18            | 5,344.07         | 0.47             | 159.75           | -                          | 5,179.13   | 266,943.92          | 0.024                                         | 0.584                             |
| RO1419DBE013 | 80                       | 29-Dec-14       | 21-Jan-17  | 21-Jan-18            | 5,423.23         | 0.47             | 159.75           | -                          | 5,179.13   | 427,110.27          | 0.038                                         | 0.934                             |
| RO1419DBE013 | 70                       | 18-Sep-15       | 21-Jan-17  | 21-Jan-18            | 5,401.61         | 0.47             | 159.75           | -                          | 5,179.13   | 373,721.49          | 0.034                                         | 0.817                             |
| RO1621DBE048 | 100                      | 26-Feb-16       | 26-Feb-17  | 26-Feb-18            | 5,065.56         | 0.17             | 52.57            | -                          | 5,157.63   | 521,019.35          | 0.048                                         | 1.139                             |
| RO1621DBE048 | 40                       | 26-Feb-16       | 26-Feb-17  | 26-Feb-18            | 5,064.34         | 0.17             | 52.57            | -                          | 5,157.63   | 208,407.74          | 0.019                                         | 0.456                             |
| <b>Total</b> |                          |                 |            |                      |                  |                  |                  |                            |            | <b>2,117,535.48</b> |                                               | <b>4.630</b>                      |

IX. Disponibil in conturi curente si numerar:

1. Disponibil in conturi curente si numerar in lei

| Denumire banca                     | Valoare curenta | Curs valutar BNR EUR/RON | Valoare actualizata | Pondere in activul total al OPCVM |
|------------------------------------|-----------------|--------------------------|---------------------|-----------------------------------|
|                                    | lei             | lei                      | eur                 | %                                 |
| Banca Comerciala Romana            | 3,408.04        | 4.6597                   | 731.39              | 0.002                             |
| BANCA TRANSILVANIA S.A.            | 0.00            | 4.6597                   | 0.00                | 0.000                             |
| BRD - GROUPE SOCIETE GENERALE S.A. | 26,880.91       | 4.6597                   | 5,768.81            | 0.013                             |
| CITIBANK ROMANIA                   | 999.00          | 4.6597                   | 214.39              | 0.000                             |
| Credit Europe Bank                 | 0.00            | 4.6597                   | 0.00                | 0.000                             |
| ING Bank                           | 21.70           | 4.6597                   | 4.66                | 0.000                             |
| OTP BANK                           | 11,259.25       | 4.6597                   | 2,416.30            | 0.005                             |
| Patria Bank                        | 0.00            | 4.6597                   | 0.00                | 0.000                             |
| <b>Total</b>                       |                 |                          | <b>9,135.55</b>     | <b>0.020</b>                      |

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2017

2. Disponibil in conturi curente si numerar denuminate in EUR

| Denumire banca                     | Valoare curenta   | Pondere in activul total al OPCVM |
|------------------------------------|-------------------|-----------------------------------|
|                                    | eur               | %                                 |
| Banca Comerciala Romani            | 302,812.41        | 0.662                             |
| BANCA TRANSILVANIA S.A.            | 88.56             | 0.000                             |
| BRD - GROUPE SOCIETE GENERALE S.A. | 9,869.80          | 0.022                             |
| CITIBANK ROMANIA                   | 1,463.96          | 0.003                             |
| Credit Europe Bank                 | 0.00              | 0.000                             |
| ING Bank                           | 22,827.19         | 0.050                             |
| Libra Bank                         | 0.00              | 0.000                             |
| OTP BANK                           | 0.00              | 0.000                             |
| Patria Bank                        | 96.64             | 0.000                             |
| NUMERAR IN CASIERIE                | 0.00              | 0.000                             |
| <b>Total</b>                       | <b>337,158.56</b> | <b>0.737</b>                      |

3. Disponibil in conturi curente si numerar denuminate in USD

| Denumire banca                     | Valoare curenta | Curs valutar BNR EUR/RON | Curs valutar BNR USD/RON | Valoare actualizata | Pondere in activul total al OPCVM |
|------------------------------------|-----------------|--------------------------|--------------------------|---------------------|-----------------------------------|
|                                    | usd             | lei                      | lei                      | eur                 | %                                 |
| Banca Comerciala Romani            | 77.31           | 4.6597                   | 3.8915                   | 64.56               | 0.000                             |
| BRD - GROUPE SOCIETE GENERALE S.A. | 0.00            | 4.6597                   | 3.8915                   | 0.00                | 0.000                             |
| CITIBANK ROMANIA                   | 0.00            | 4.6597                   | 3.8915                   | 0.00                | 0.000                             |
| ING Bank                           | 0.00            | 4.6597                   | 3.8915                   | 0.00                | 0.000                             |
| <b>Total</b>                       |                 |                          |                          | <b>64.56</b>        | <b>0.000</b>                      |

X.Depozite bancare constituite la institutii de credit din Romania

2. Depozite bancare denuminate in LEI

| Denumire banca          | Data constituirii | Data scadentei | Valoare initiala | Crestere zilnica | Dobanda cumulata | Curs valutar BNR EUR/RON | Valoare totala    | Pondere in activul total al OPCVM |
|-------------------------|-------------------|----------------|------------------|------------------|------------------|--------------------------|-------------------|-----------------------------------|
|                         |                   |                | lei              | lei              | lei              | lei                      | eur               | %                                 |
| Banca Comerciala Romani | 12/29/2017        | 1/5/2018       | 1,740,000.00     | 36.25            | 36.25            | 4.6597                   | 373,422.38        | 0.816                             |
| <b>Total</b>            |                   |                |                  |                  |                  |                          | <b>373,422.38</b> | <b>0.816</b>                      |

1. Depozite bancare denuminate in EUR

| Denumire banca        | Data constituirii | Data scadentei | Valoare initiala | Crestere zilnica | Dobanda cumulata | Valoare totala       | Pondere in activul total al OPCVM |
|-----------------------|-------------------|----------------|------------------|------------------|------------------|----------------------|-----------------------------------|
|                       |                   |                | eur              | eur              | eur              | eur                  | %                                 |
| CREDIT EUROPE BANK SA | 9-Feb-17          | 8-Feb-18       | 2,350,000.00     | 64.38            | 20,860.27        | 2,370,860.27         | 5.184                             |
| CREDIT EUROPE BANK SA | 17-Mar-17         | 15-Mar-18      | 1,000,000.00     | 27.40            | 7,890.41         | 1,007,890.41         | 2.204                             |
| CREDIT EUROPE BANK SA | 18-Aug-17         | 19-Feb-18      | 1,038,500.00     | 14.23            | 1,906.29         | 1,040,406.29         | 2.275                             |
| CREDIT EUROPE BANK SA | 6-Dec-17          | 6-Jun-18       | 807,577.93       | 13.28            | 316.61           | 807,896.54           | 1.766                             |
| CREDIT EUROPE BANK SA | 22-Dec-17         | 21-Dec-18      | 503,765.03       | 13.80            | 110.41           | 503,875.44           | 1.102                             |
| Libra Internet Bank   | 16-Feb-17         | 15-Feb-18      | 505,400.00       | 13.85            | 4,389.36         | 509,789.36           | 1.115                             |
| Libra Internet Bank   | 5-Apr-17          | 4-Apr-18       | 310,200.00       | 8.50             | 2,286.13         | 312,486.13           | 0.683                             |
| Libra Internet Bank   | 21-Apr-17         | 20-Apr-18      | 571,300.00       | 15.65            | 3,959.97         | 575,259.97           | 1.258                             |
| Libra Internet Bank   | 11-Aug-17         | 12-Feb-18      | 2,307,500.00     | 44.25            | 6,239.73         | 2,313,739.73         | 5.059                             |
| OTP BANK ROMANIA      | 29-Dec-17         | 5-Jan-18       | 998,577.76       | -                | -                | 998,577.76           | 2.183                             |
| PATRIA BANK           | 3-Feb-17          | 29-Jan-18      | 609,850.00       | 16.94            | 5,590.29         | 615,440.29           | 1.346                             |
| PATRIA BANK           | 10-Mar-17         | 9-Mar-18       | 1,019,500.00     | 28.32            | 8,354.24         | 1,027,854.24         | 2.247                             |
| PATRIA BANK           | 8-May-17          | 7-May-18       | 900,000.00       | 24.66            | 5,819.18         | 905,819.18           | 1.980                             |
| <b>Total</b>          |                   |                |                  |                  |                  | <b>12,989,895.62</b> | <b>28.491</b>                     |

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1.1. Contracte forward fara livrare 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 OPCVM |
|--------------|------------|--------------|-----------------|----------------|--------------------|--------------------------|--------------|-------------------|------------------|-----------------------------------|
|              |            |              |                 |                | lei                | lei                      | lei          | lei               | eur              | %                                 |
| ING BANK     | 598,724.17 | cumparare    | 27-Jul-17       | 29-Jan-18      | 4.5931             | 4.6597                   | 4.6679       | 0.0748            | 9,597.72         | 0.021                             |
| ING BANK     | 133,851.47 | cumparare    | 7-Sep-17        | 8-Mar-18       | 4.6320             | 4.6597                   | 4.6787       | 0.0467            | 1,337.15         | 0.003                             |
| <b>Total</b> |            |              |                 |                |                    |                          |              |                   | <b>10,934.86</b> | <b>0.024</b>                      |

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 101(1), lit.g din legea nr 297/200

1. Contracte de report pe obligatiuni emise de administratia publica centrala

| Serie emisiunii | Tipul de instrument | Nr. titluri detinute | Data achizitiei | Data scadența | Valoare inițială | Crestere zilnică | Dobanda cumulată | Valoare totală       | Banca intermediară | Pondere in total obligatiuni ale unui emitent | Pondere in activul total al OPCVM |
|-----------------|---------------------|----------------------|-----------------|---------------|------------------|------------------|------------------|----------------------|--------------------|-----------------------------------------------|-----------------------------------|
|                 |                     |                      |                 |               | eur              | eur              | eur              | eur                  |                    | %                                             | %                                 |
| XS1312891549    | Repo                | 1,330                | 16-Nov-17       | 18-Dec-17     | -1,138.75        | -                | 0.10             | -1,514,406.24        | BRD - GSG          | 0.028                                         | -3.311                            |
| <b>Total</b>    |                     |                      |                 |               |                  |                  |                  | <b>-1,514,406.24</b> |                    |                                               | <b>-3.311</b>                     |

| Emitent      | ISIN         | Data ultimei sedinte in care s-a tranzactionat | Nr. obligatiuni detinute | Data achizitiei | Data cupon | Data scadentei cupon | Valoare initiala | Crestere zilnică | Dobanda cumulată | Discount/prima cumulată(a) | Pret piata | Valoare totala      | Pondere in total obligatiuni ale unui emitent | Pondere in activul total al OPCVM |
|--------------|--------------|------------------------------------------------|--------------------------|-----------------|------------|----------------------|------------------|------------------|------------------|----------------------------|------------|---------------------|-----------------------------------------------|-----------------------------------|
|              |              |                                                |                          |                 |            |                      | eur              | eur              | eur              | eur                        | eur        | eur                 | %                                             | %                                 |
| ROMANIA      | XS0972758741 | -                                              | 200                      | 4-Apr-14        | 18-Sep-17  | 18-Sep-18            | 1,066.70         | 0.13             | 13.05            | -                          | 1,127.58   | 228,126.27          | 0.001                                         | 0.499                             |
| ROMANIA      | XS0972758741 | -                                              | 100                      | 20-May-14       | 18-Sep-17  | 18-Sep-18            | 1,112.50         | 0.13             | 13.05            | -                          | 1,127.58   | 114,063.14          | 0.001                                         | 0.249                             |
| ROMANIA      | XS0972758741 | -                                              | 300                      | 12-Jan-15       | 18-Sep-17  | 18-Sep-18            | 1,161.20         | 0.13             | 13.05            | -                          | 1,127.58   | 342,189.41          | 0.001                                         | 0.748                             |
| ROMANIA      | XS0972758741 | -                                              | 200                      | 15-Jan-15       | 18-Sep-17  | 18-Sep-18            | 1,162.00         | 0.13             | 13.05            | -                          | 1,127.58   | 228,126.27          | 0.001                                         | 0.499                             |
| ROMANIA      | XS0972758741 | -                                              | 200                      | 11-May-15       | 18-Sep-17  | 18-Sep-18            | 1,154.00         | 0.13             | 13.05            | -                          | 1,127.58   | 228,126.27          | 0.001                                         | 0.499                             |
| ROMANIA      | XS0972758741 | -                                              | 200                      | 11-May-15       | 18-Sep-17  | 18-Sep-18            | 1,148.75         | 0.13             | 13.05            | -                          | 1,127.58   | 228,126.27          | 0.001                                         | 0.499                             |
| ROMANIA      | XS0972758741 | -                                              | 130                      | 17-Aug-15       | 18-Sep-17  | 18-Sep-18            | 1,158.00         | 0.13             | 13.05            | -                          | 1,127.58   | 148,282.08          | 0.001                                         | 0.324                             |
| <b>Total</b> |              |                                                |                          |                 |            |                      |                  |                  |                  |                            |            | <b>1,517,039.72</b> |                                               | <b>3.317</b>                      |

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2017

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in EUR

| Denumire fond                                           | Cod ISIN     | Data ultimei<br>sedinte in care s-a<br>tranzactionat | Nr. unitati de fond<br>detinute | Valoare unitate de<br>fond (VUAN) | Pret piata | Valoare totala      | Pondere in<br>total titluri de<br>participare ale<br>OPCVM/AOPC | Pondere in<br>activul total al<br>OPCVM |
|---------------------------------------------------------|--------------|------------------------------------------------------|---------------------------------|-----------------------------------|------------|---------------------|-----------------------------------------------------------------|-----------------------------------------|
|                                                         |              |                                                      |                                 | eur                               | eur        | eur                 | %                                                               | %                                       |
| FDI BRD EURO FOND                                       | ROFDIN0001D9 | -                                                    | 21,378.69                       | 138.6916                          | -          | 2,965,044.53        | 0.974                                                           | 6.483                                   |
| db x-trackers II iBoxx EUR High Yield Bond UCITS ETF 10 | LU1109942653 | -                                                    | 24,700.00                       | 18.1500                           | -          | 448,305.00          | 0.159                                                           | 0.980                                   |
| <b>Total</b>                                            |              |                                                      |                                 |                                   |            | <b>3,413,349.53</b> |                                                                 | <b>7.463</b>                            |

Evolutia activului net si a VUAN in ultimii 3 an

|           |                  |                  |                  |
|-----------|------------------|------------------|------------------|
|           | <b>31-Dec-15</b> | <b>31-Dec-16</b> | <b>31-Dec-17</b> |
| Activ net | 34,942,797.53    | 42,368,331.71    | 45,696,273.67    |
| VUAN      | 12.4014          | 12.6475          | 12.6354          |

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,  
Dan POPOVICI

Intocmit  
Corina VERES

**INFORMATII PRIVIND OPERATIUNILE DE FINANTARE PRIN INSTRUMENTE FINANCIARE (SFT) – FDI OTP Euro Bond**

| <b>DATE GLOBALE</b>                                                                                               |                         |                       |
|-------------------------------------------------------------------------------------------------------------------|-------------------------|-----------------------|
| cuantumul titlurilor si al marfurilor imprumutate, ca procent din numarul total de active care pot fi imprumutate |                         |                       |
| cuantumul activelor implicate in fiecare tip de SFT si de instrumente total return swap                           |                         |                       |
|                                                                                                                   | <i>valoare absoluta</i> | <i>% total active</i> |
| <b>Tranzactii Repo</b>                                                                                            | EUR 1.514.406,24        | 3,311%                |
| <b>Tranzactii Sell - Buyback</b>                                                                                  |                         |                       |
| <b>Total Return Swap</b>                                                                                          |                         |                       |
| <b>DATE privind CONCENTRAREA</b>                                                                                  |                         |                       |
| <i>cei mai mari zece emitenti de garantii primite</i>                                                             |                         |                       |
| <i>primele 10 contraparti ale fiecarui SFT, din punct de vedere al volumului brut al tranzactiilor in curs</i>    |                         |                       |
| <b>Tranzactii Repo</b>                                                                                            |                         |                       |
| 1. BRD – Groupe Societe Generale                                                                                  | EUR 1.514.406,24        | 3,311%                |
| <b>Tranzactii Sell – Buyback</b>                                                                                  |                         |                       |
| <b>Total Return Swap</b>                                                                                          |                         |                       |
| <b>DATE AGREGATE privind TRANZACTIILE pentru FIECARE TIP DE SFT</b>                                               |                         |                       |
| <i>tipul si calitatea garantiei</i>                                                                               |                         |                       |
| <b>Tranzactii Repo</b>                                                                                            | Obligatiuni de stat     |                       |
| <b>Tranzactii Sell - Buyback</b>                                                                                  |                         |                       |
| <b>Total Return Swap</b>                                                                                          |                         |                       |
| <i>scadenta garantiei</i>                                                                                         |                         |                       |
| <b>Tranzactii Repo</b>                                                                                            |                         |                       |
| <i>sub o zi</i>                                                                                                   |                         |                       |
| <i>intre o zi si o saptamana</i>                                                                                  |                         |                       |
| <i>intre o saptamana si o luna</i>                                                                                |                         |                       |
| <i>intre o luna si trei luni</i>                                                                                  |                         |                       |
| <i>intre trei luni si un an</i>                                                                                   |                         |                       |
| <i>peste un an</i>                                                                                                | EUR 1.517.039,72        | 3,317%                |
| <i>scadenta deschisa</i>                                                                                          |                         |                       |
| <b>Tranzactii Sell - Buyback</b>                                                                                  |                         |                       |
| <i>sub o zi</i>                                                                                                   |                         |                       |
| <i>intre o zi si o saptamana</i>                                                                                  |                         |                       |
| <i>intre o saptamana si o luna</i>                                                                                |                         |                       |
| <i>intre o luna si trei luni</i>                                                                                  |                         |                       |
| <i>intre trei luni si un an</i>                                                                                   |                         |                       |
| <i>peste un an</i>                                                                                                |                         |                       |
| <i>scadenta deschisa</i>                                                                                          |                         |                       |
| <i>moneda garantiei</i>                                                                                           |                         |                       |

|                                                                                          |                  |        |
|------------------------------------------------------------------------------------------|------------------|--------|
| <i>lei</i>                                                                               |                  |        |
| <i>eur</i>                                                                               | EUR 1.517.039,72 | 3,317% |
| <i>scadenta SFT</i>                                                                      |                  |        |
| <b>Tranzactii Repo</b>                                                                   |                  |        |
| <i>sub o zi</i>                                                                          |                  |        |
| <i>intre o zi si o saptamana</i>                                                         |                  |        |
| <i>intre o saptamana si o luna</i>                                                       |                  |        |
| <i>intre o luna si trei luni</i>                                                         | EUR 1.514.406,24 | 3,311% |
| <i>intre trei luni si un an</i>                                                          |                  |        |
| <i>peste un an</i>                                                                       |                  |        |
| <i>scadenta deschisa</i>                                                                 |                  |        |
| <b>Tranzactii Sell - Buyback</b>                                                         |                  |        |
| <i>sub o zi</i>                                                                          |                  |        |
| <i>intre o zi si o saptamana</i>                                                         |                  |        |
| <i>intre o saptamana si o luna</i>                                                       |                  |        |
| <i>intre o luna si trei luni</i>                                                         |                  |        |
| <i>intre trei luni si un an</i>                                                          |                  |        |
| <i>peste un an</i>                                                                       |                  |        |
| <i>scadenta deschisa</i>                                                                 |                  |        |
| <i>tarile in care contrapartile sunt stabile</i>                                         |                  |        |
| <i>compensarea si decontarea</i>                                                         |                  |        |
| <b>DATE PRIVIND REUTILIZAREA GARANTIEI PRIMITE</b>                                       |                  |        |
|                                                                                          |                  |        |
| <b>CUSTODIA GARANTIILOR PRIMITE CA PARTE A SFT SI A INSTRUMENTELOR TOTAL RETURN SWAP</b> |                  |        |
|                                                                                          |                  |        |
| <b>CUSTODIA GRANTIILOR ACORDATE CA PARTE A SFT SI A INSTRUMENTELOR TOTAL RETURN SWAP</b> |                  |        |
| <i>proportia garantiilor detinute in</i>                                                 |                  |        |
| <i>conturi separate</i>                                                                  |                  |        |
| <i>conturi agreate</i>                                                                   |                  |        |
| <b>DATE PRIVIND RENTABILITATEA SI COSTURILE AFERENTE FIECARUI TIP DE SFT</b>             |                  |        |
| <b>Tranzactii Repo RON</b>                                                               |                  |        |
| <i>rentabilitate</i>                                                                     |                  |        |
| <i>costuri</i>                                                                           |                  |        |
| <b>Tranzactii Repo EUR</b>                                                               |                  |        |
| <i>rentabilitate</i>                                                                     |                  |        |
| <i>costuri</i>                                                                           |                  |        |
| <b>Tranzactii Sell – Buyback RON</b>                                                     |                  |        |
| <i>rentabilitate</i>                                                                     |                  |        |
| <i>costuri</i>                                                                           |                  |        |
| <b>Tranzactii Sell – Buyback EUR</b>                                                     |                  |        |
| <i>rentabilitate</i>                                                                     |                  |        |
| <i>costuri</i>                                                                           |                  |        |