

SAI: OTP Asset Management Romania
SAI SA

Decizie autorizare: PJRO5SAIR/400023 Cod inscriere: J40/15502/15.08.2007
CUI: 22264941 Inregistrare ONRC: J40/15502/15.08.2007
Capital social: 5.795.323 RON Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP Global Mix

Decizie autorizare: 230/29.10.2015
Cod inscriere: CSC06FDIR/400098

Situatia activelor si obligatiilor in perioada 31.12.2015 - 31.12.2016

Denumire element	31.12.2015				31.12.2016				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.20%	100.00%	2,172,445.92	2,172,445.92	100.21%	100.00%	8,017,773.48	8,017,773.48	5,845,327.56
1 Valori mobiliare si instrumente ale pietei monetare din care:	22.91%	22.86%	496,626.30	496,626.30	64.24%	64.11%	5,140,380.25	5,140,380.25	4,643,753.96
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	22.91%	22.86%	496,626.30	496,626.30	13.63%	13.60%	1,090,509.67	1,090,509.67	593,883.38
1.1.1. actiuni	6.04%	6.03%	131,009.00	131,009.00	6.36%	6.34%	508,624.00	508,624.00	377,615.00
1.1.3. obligatiuni, din care:	16.86%	16.83%	365,617.30	365,617.30	7.27%	7.26%	581,885.67	581,885.67	216,268.38
1.1.3.1. Obligatiuni corporative cotate	9.36%	9.34%	202,941.63	202,941.63	4.42%	4.41%	353,847.02	353,847.02	150,905.39
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.83%	0.83%	66,185.21	66,185.21	66,185.21
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	7.50%	7.49%	162,675.67	162,675.67	2.02%	2.02%	161,853.44	161,853.44	-822.22
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	0.00%	0.00%	0.00	0.00	36.16%	36.09%	2,893,625.63	2,893,625.63	2,893,625.63
1.2.1. actiuni	0.00%	0.00%	0.00	0.00	12.45%	12.43%	996,410.44	996,410.44	996,410.44
1.2.3. obligatiuni, din care:	0.00%	0.00%	0.00	0.00	23.71%	23.66%	1,897,215.19	1,897,215.19	1,897,215.19
1.2.3.1. Obligatiuni corporative cotate	0.00%	0.00%	0.00	0.00	20.81%	20.76%	1,664,807.44	1,664,807.44	1,664,807.44
1.2.3.2. Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	2.90%	2.90%	232,407.74	232,407.74	232,407.74
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat tert sau negociate pe o alta piata reglementata dintr-un stat tert, care opereaza in mod regulat si este recunoscuta si deschisa publicului, aprobat de A.S.F., din care:	0.00%	0.00%	0.00	0.00	14.45%	14.42%	1,156,244.95	1,156,244.95	1,156,244.95
1.3.1. actiuni	0.00%	0.00%	0.00	0.00	14.45%	14.42%	1,156,244.95	1,156,244.95	1,156,244.95
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2.1. actiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2.2. obligatiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.1. valori mobiliare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.2. instrumente ale pietei monetare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4 Depozite bancare din care:	34.61%	34.54%	750,380.31	750,380.31	32.26%	32.20%	2,581,367.32	2,581,367.32	1,830,987.02
4.1. depozite bancare constituite la institutii de credit din Romania	34.61%	34.54%	750,380.31	750,380.31	32.26%	32.20%	2,581,367.32	2,581,367.32	1,830,987.02
4.1.1. OTP BANK ROMANIA	25.37%	25.32%	550,018.08	550,018.08	15.27%	15.23%	1,221,431.20	1,221,431.20	671,413.11
4.1.2. BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	10.74%	10.72%	859,425.80	859,425.80	859,425.80
4.1.3. Libra Bank	9.22%	9.22%	200,362.23	200,362.23	6.24%	6.24%	500,510.33	500,510.33	300,148.10
4.2. depozite bancare constituite la institutii de credit dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.3. depozite bancare constituite la institutii de credit dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	0.00%	0.00%	0.00	0.00	-0.04%	-0.04%	-3,205.00	-3,205.00	-3,205.00
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	0.00%	0.00%	0.00	0.00	-0.04%	-0.04%	-3,205.00	-3,205.00	-3,205.00
5.4.1. Contracte forward	0.00%	0.00%	0.00	0.00	-0.04%	-0.04%	-3,205.00	-3,205.00	-3,205.00
6 Conturi curente si numerar	33.46%	33.39%	725,367.76	725,367.76	0.09%	0.09%	7,414.96	7,414.96	-717,952.80
6.1. BANCA COMERCIALA ROMANA	32.66%	32.60%	708,152.47	708,152.47	0.00%	0.00%	99.57	99.57	-708,052.90
6.2. OTP BANK ROMANIA	0.79%	0.79%	17,173.29	17,173.29	0.00%	0.00%	0.00	0.00	-17,173.29
6.3. Banca Comerciala Romana USD	0.00%	0.00%	0.00	0.00	0.09%	0.09%	7,267.07	7,267.07	7,267.07
6.4. LIBRA BANK	0.00%	0.00%	42.00	42.00	0.00%	0.00%	48.32	48.32	6.32
7 Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conform art. 82 lit.g) din O.U.G. nr. 32/2012	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
7.1. Titluri emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
7.2. Contracte de tip repo pe titluri de valoare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	9.23%	9.21%	200,071.56	200,071.56	3.65%	3.64%	291,815.95	291,815.95	91,744.39
9 Dividende sau alte drepturi de incasat	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
10 Alte active	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
II Total obligatii	0.20%	0.20%	4,335.12	4,335.12	0.21%	0.20%	16,431.92	16,431.92	12,096.90
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.17%	0.16%	3,579.29	3,579.29	0.14%	0.14%	10,873.25	10,873.25	7,293.96
1.1. Comision de administrare	0.17%	0.16%	3,579.29	3,579.29	0.14%	0.14%	10,873.25	10,873.25	7,293.96
1.2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.02%	0.02%	386.68	386.68	0.02%	0.02%	1,781.29	1,781.29	1,394.61
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	266.24	266.24	0.01%	0.01%	586.74	586.74	320.50
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.01%	0.01%	120.44	120.44	0.01%	0.01%	1,194.55	1,194.55	1,074.11
3. Cheltuieli cu comisiunile datorate intermediarilor	0.00%	0.00%	0.00	0.00	0.02%	0.02%	1,936.98	1,936.98	1,936.98
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	169.15	169.15	0.01%	0.01%	587.59	587.59	418.45
8. Cheltuielile cu auditul financiar	0.01%	0.01%	200.00	200.00	0.01%	0.01%	797.81	797.81	597.81
9. Alte cheltuieli aprobate	0.00%	0.00%	0.00	0.00	0.01%	0.01%	454.99	454.99	454.99
III Valoarea activului net (I - II)	100.00%	99.80%	2,168,110.81	2,168,110.81	100.00%	99.80%	8,001,341.56	8,001,341.56	5,833,230.76

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2016	La data de 31.12.2015	Diferente
Valoarea activ net	8,001,341.56	2,168,110.81	5,833,230.76
Numar unitati de fond/actiuni in circulatie	741,207.4054	216,873.1668	524,334.2386
Valoarea unitara a activului net	10.7950	9.9971	0.7979

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE

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

1. Actiuni tranzactionate

Emitent	Simbol actiune	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
BANCA TRANSILVANIA S.A.	TLV	30-Dec-16	28,000	1.0000	2.3850	66,780.00	0.001	0.833
BRD - GROUPE SOCIETE GENERALE S.A.	BRD	30-Dec-16	9,500	1.0000	11.8800	112,860.00	0.001	1.408
CONPET SA Ploiesti	COTE	30-Dec-16	1,350	3.3000	78.8000	106,380.00	0.016	1.327
OMV PETROM S.A.	SNP	30-Dec-16	440,000	0.1000	0.2610	114,840.00	0.001	1.432
S.N.G.N. ROMGAZ S.A.	SNG	30-Dec-16	1,300	1.0000	25.0000	32,500.00	0.000	0.405
S.N.T.G.N. TRANSGAZ S.A.	TGN	30-Dec-16	256	10.0000	294.0000	75,264.00	0.002	0.939
TOTAL						508,624.00		6.344

5.1. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	%	%
PRIMARIA MUNICIPIULUI BUCURESTI	PMB25	-	15	4-Dec-15	4-May-16	4-May-17	10,512.00	1.25	336.74	-58.51	-	161,853.44	0.007	2.019
TOTAL												161,853.44		2.019

5.2. Obligatiuni tranzactionate corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB18	-	20	2-Dec-15	14-Oct-16	14-Oct-17	10,061.14	1.08	87.69	-23.07	-	202,515.35	0.019	2.526
INTERNATIONAL INVESTMENT BANK	IIB19	-	15	27-Sep-16	27-Sep-16	27-Sep-17	10,000.00	0.94	88.78	0.00	-	151,331.67	0.014	1.887
TOTAL												353,847.02		4.413

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

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare inițială	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate (a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
						lei	lei	lei	lei	lei	lei		%	%
RO0717DBN038	-	1	24-May-16	11-Jun-16	11-Jun-17	10,630.12	1.85	375.41	-	10,257.35	10,632.76	BCR	0.000	0.133
RO1318DBN034	-	1	28-Jan-16	28-Nov-16	28-Nov-17	11,128.48	1.53	50.63	0.00	10,797.95	10,848.58	BCR	0.000	0.135
RO1320DBN022	-	1	28-Jan-16	29-Apr-16	29-Apr-17	11,455.46	1.58	387.53	0.00	11,196.55	11,584.08	BCR	0.000	0.144
RO1323DBN018	-	1	28-Jan-16	26-Apr-16	26-Apr-17	11,687.64	1.60	399.08	0.00	11,563.60	11,962.68	BCR	0.000	0.149
RO1419DBN014	-	2	28-Jan-16	24-Jun-16	24-Jun-17	5,499.83	0.65	123.63	0.00	5,382.48	11,012.21	BCR	0.000	0.137
RO1517DBP010	-	10	28-Jan-16	25-Jun-16	25-Jun-17	1,009.80	0.04	11.13	-6.45	-	10,144.89	BCR	0.015	0.127
TOTAL											66,185.21			0.825

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

1.1 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				EUR	EUR	lei		lei	%	%
AHOLD DELHAIZE	NL0011794037	30-Dec-16	800	0.0100	20.0300	4.5411	Olanda	72,766.59	0.000	0.908
AT&S Austria Technologie & Systemtechnik A	AT0000969985	30-Dec-16	1,590	0.0000	9.3100	4.5411	Austria	67,221.45	0.004	0.838
Bayer AG	DE000BAY0017	30-Dec-16	150	0.0000	99.1300	4.5411	Germania	67,523.89	0.000	0.842
DAIMLER AG	DE0007100000	30-Dec-16	330	0.0000	70.7200	4.5411	Germania	105,978.38	0.000	1.322
LVMH Moët Hennessy Louis Vuitton SE	FR0000121014	30-Dec-16	101	0.3000	181.4000	4.5411	Franta	83,199.31	0.000	1.038
PORR AG	AT0000609607	30-Dec-16	504	0.0000	38.9200	4.5411	Austria	89,076.76	0.002	1.111
Renault	FR0000131906	30-Dec-16	302	3.8100	84.5100	4.5411	Franta	115,898.05	0.000	1.446
TKH Group NV	NL0000852523	30-Dec-16	440	0.2500	37.5900	4.5411	Olanda	75,107.98	0.001	0.937
VINCI	FR0000125486	30-Dec-16	300	2.5000	64.7000	4.5411	Franta	88,142.75	0.000	1.099
TOTAL								764,915.14		9.540

1.2 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in USD

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR USD/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				usd	usd	lei		lei	%	%
SAMSUNG ELECTRONICS CO LTD	US7960502018	30-Dec-16	39	0.0000	593.0000	4.3033	Germania	99,522.42	0.000	1.241
TOTAL								99,522.42		1.241

1.3 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in GBP

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR GBP/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				gbp	gbp	lei		lei	%	%
SHIRE	JE00B2QKY057	30-Dec-16	532	0.0500	46.8400	5.2961	Germania	131,972.88	0.000	1.646
TOTAL								131,972.88		1.646

FDI OTP Global Mix – Situatia detaliata a investitiilor la data de 31.12.2016

2.3. Obligatiuni admise la tranzactionare corporative denuminate in RON

Emitent	Cod ISIN	Data ultimei sedințe în care s-a tranzacționat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							RON	RON	RON	RON	RON	lei	%	%
NIBC Bank N.V.	XS1481206768	-	1	26-Aug-16	26-Aug-16	26-Aug-17	100,000.00	7.40	939.45	0.00	-	100,939.45	0.000	1.259
TOTAL												100,939.45		1.259

2.3. Obligatiuni admise la tranzactionare corporative denuminate in EUR

Emitent	Cod ISIN	Data ultimei sedințe în care s-a tranzacționat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
BULGARIAN ENERGY HOLDING	XS0989152573	-	50	28-Dec-16	7-Nov-16	7-Nov-17	1,032.50	0.12	6.29	-	1029.3750	4.5411	235,152.39	0.004	2.933
Cable Communications Systems N.V.	XS1405770576	-	50	26-Oct-16	26-Oct-16	15-Apr-17	1,000.00	0.14	9.03	-	1061.2500	4.5411	243,011.92	0.014	3.031
OTP BANK NYRT	XS0274147296	-	50	8-Jan-16	7-Nov-16	7-Feb-17	986.50	0.07	4.03	-	935.0000	4.5411	213,211.57	0.000	2.659
TOTAL													691,375.88		8.623

2.3. Obligatiuni admise la tranzactionare corporative denuminate in USD

Emitent	Cod ISIN	Data ultimei sedințe în care s-a tranzacționat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							USD	USD	USD	USD	USD	lei	lei	%	%
CITI GROUP INC	US172967KW08	-	50	2-Aug-16	2-Nov-16	2-Feb-17	1,000.00	0.06	3.40	0.00	1013.1900	4.3033	218,734.48	0.007	2.728
FORD MOTOR CREDIT CO LLC	US345397XC25	-	50	16-Dec-16	11-Oct-16	9-Jan-17	1,002.70	0.05	4.09	0.00	1003.8850	4.3033	216,880.11	0.010	2.705
Goldman Sachs Group Inc	US38145GAF72	-	25	20-Dec-16	27-Sep-16	15-Feb-17	1,004.60	0.06	5.91	0.00	1005.3900	4.3033	108,798.47	0.002	1.357
Morgan Stanley	US61746BEC63	-	50	14-Dec-16	24-Oct-16	24-Jan-17	1,005.00	0.06	4.31	0.00	1012.6200	4.3033	218,807.75	0.002	2.729
Wells Fargo & Company	US949746SJ14	-	25	20-Dec-16	31-Oct-16	31-Jan-17	1,009.08	0.06	3.59	0.00	1012.1100	4.3033	109,271.30	0.001	1.363
TOTAL													872,492.11		10.882

3.1 Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centraia denuminate in EUR

Emitent	Cod ISIN	Data ultimei sedințe în care s-a tranzacționat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
MACEDONIA	XS1087984164	-	50	30-Dec-16	24-Jul-16	24-Jul-17	1,005.50	0.11	17.42	-	1006.1500	4.5411	232,407.74	0.010	2.899
TOTAL													232,407.74		2.899

III. Valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru

1.1 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) in USD

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzacționat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR USD/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				USD	USD	lei	USD	lei	%	%
AbbVie Inc.	US00287Y1091	30-Dec-16	340	0.0100	62.62	4.3033	Germania	91,620.70	0.000	1.143
Alphabet	US02079K1079	30-Dec-16	22	0.0010	771.82	4.3033	Germania	73,070.21	0.000	0.911
Apple Inc.	US0378331005	30-Dec-16	250	0.0000	115.82	4.3033	Germania	124,602.05	0.000	1.554
Boeing Co/The	US0970231058	30-Dec-16	120	5.0000	155.68	4.3033	Germania	80,392.53	0.000	1.003
CITI GROUP INC	US1729674242	30-Dec-16	355	0.0100	59.43	4.3033	Germania	90,789.52	0.000	1.132
JOHNSON & JOHNSON	US4781601046	30-Dec-16	180	1.0000	115.21	4.3033	Germania	89,240.97	0.000	1.113
Microsoft Corp	US5949181045	30-Dec-16	291	0.0000	62.14	4.3033	Germania	77,815.46	0.000	0.971
Pfizer, Inc.	US7170811035	30-Dec-16	640	0.0500	32.48	4.3033	Germania	89,453.56	0.000	1.116
Priceline Group Inc	US7415034039	30-Dec-16	16	0.0080	1,466.06	4.3033	Germania	100,942.34	0.000	1.259
WHIRLPOOL CORP	US9633201069	30-Dec-16	128	1.0000	181.77	4.3033	Germania	100,122.99	0.000	1.249
TOTAL								918,050.31		11.450

1.2 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in CHF

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzacționat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR CHF/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				CHF	CHF	lei		lei	%	%
Nestlé	CH0038863350	30-Dec-16	342	0.1000	73.0500	4.2245	GERMANIA	105,541.11	0.000	1.316
Roche Genussscheine	CH0012032048	30-Dec-16	135	0.0000	232.6000	4.2245	GERMANIA	132,653.52	0.000	1.654
TOTAL								238,194.63		2.971

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in RON

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	lei	%
Banca Comerciala Romana	99.57	0.001
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Libra Internet Bank	48.32	0.001
OTP BANK ROMANIA	0.00	0.000
TOTAL	147.89	0.002

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	EUR	lei	lei	%
Banca Comerciala Romana	0.00	4.5411	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5411	0.00	0.000
OTP BANK ROMANIA	0.00	4.5411	0.00	0.000
TOTAL			0.00	0.000

FDI OTP Global Mix – Situatia detaliata a investitiilor la data de 31.12.2016

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	USD	lei	lei	%
Banca Comerciala Romana	1,688.72	4.3033	7,267.07	0.091
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.3033	0.00	0.000
OTP BANK ROMANIA	0.00	4.3033	0.00	0.000
TOTAL			7,267.07	0.091

4. Disponibil in conturi curente si numerar denuminate in HUF

Denumire banca	Valoare curenta	Curs valutar BNR HUF/RON	Valoare actualizata	Pondere in activul total al OPCVM
	HUF	lei	lei	%
Banca Comerciala Romana	0.00	0.0114	0.00	0.000
TOTAL			0.00	0.000

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Dec-16	3-Jan-17	701,000.00	3.89	3.89	701,003.89	8.743
Libra Internet Bank	27-Dec-16	27-Jan-17	500,450.00	15.08	60.33	500,510.33	6.243
OTP BANK ROMANIA	30-Dec-16	3-Jan-17	1,221,427.85	3.35	3.35	1,221,431.20	15.234
TOTAL						2,422,945.42	30.220

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPCVM
			eur	eur	eur	lei	lei	%
Banca Comerciala Romana	30-Dec-16	31-Dec-16	34,886.24	0.00	0.00	4.5411	158,421.90	1.976
TOTAL							158,421.90	1.976

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1 Contracte forward denuminate in EUR

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	50,000.00	V	29-Dec-16	27-Dec-17	4.5935	4.5411	4.5894	0.0041	205.00	0.003
BRD - GROUPE SOCIETE GENERALE S.A.	50,000.00	V	23-Dec-16	22-Dec-17	4.5975	4.5411	4.5887	0.0088	440.00	0.005
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	9-Dec-16	9-Jun-17	4.5240	4.5411	4.5625	-0.0385	-3,850.00	-0.048
TOTAL									-3,205.00	-0.040

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in lei

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
FDI OTP Obligatiuni	ROFDIN0001B3	-	19,886.1920	14.6743		291,815.95	0.141	3.640
TOTAL						291,815.95		3.640

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-15	31-Dec-15	31-Dec-16
Activ net	-	2,168,110.81	8,001,341.56
VUAN	-	9.9971	10.7950

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL