

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 Premium Return

Decizie autorizare: Aviz 55/26.04.2016
Cod inscriere: CSC06FDIR/4000099

Situatia activelor si obligatiilor in perioada 31.12.2016 - 31.12.2017

Denumire element	31.12.2016				31.12.2017				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.65%	100.00%	12,657,404.39	12,657,404.39	100.74%	100.00%	22,951,631.31	22,951,631.31	10,294,226.92
1 Valori mobiliare si instrumente ale pietei monetare din care:	90.17%	89.58%	11,338,815.56	11,338,815.56	85.09%	84.46%	19,384,883.38	19,384,883.38	8,046,067.82
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	21.01%	20.88%	2,642,512.30	2,642,512.30	14.66%	14.55%	3,339,165.81	3,339,165.81	696,653.51
1.1.1. actiuni	12.15%	12.07%	1,528,121.32	1,528,121.32	4.10%	4.07%	934,359.20	934,359.20	-593,762.12
1.1.3. obligatiuni, din care:	8.86%	8.80%	1,114,390.98	1,114,390.98	10.56%	10.48%	2,404,806.61	2,404,806.61	1,290,415.63
1.1.3.1. Obligatiuni corporative cotate	7.33%	7.29%	922,093.24	922,093.24	10.56%	10.48%	2,404,806.61	2,404,806.61	1,482,713.37
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	1.53%	1.52%	192,297.74	192,297.74	0.00%	0.00%	0.00	0.00	-192,297.74
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	59.92%	59.53%	7,535,072.18	7,535,072.18	64.60%	64.13%	14,717,955.78	14,717,955.78	7,182,883.60
1.2.1. actiuni	5.23%	5.19%	657,369.71	657,369.71	11.94%	11.85%	2,719,419.58	2,719,419.58	2,062,049.86
1.2.3. obligatiuni, din care:	51.59%	51.26%	6,487,699.18	6,487,699.18	52.28%	51.89%	11,909,908.71	11,909,908.71	5,422,209.53
1.2.3.1. Obligatiuni corporative cotate	39.85%	39.59%	5,011,174.01	5,011,174.01	43.37%	43.05%	9,880,046.65	9,880,046.65	4,868,872.64
1.2.3.2. Obligatiuni emise de administratia publica centrala	11.74%	11.67%	1,476,525.17	1,476,525.17	8.91%	8.84%	2,029,862.06	2,029,862.06	553,336.89
1.2.5. alte valori mobiliare, instrumente ale pietei monetare	3.10%	3.08%	390,003.29	390,003.29	0.39%	0.39%	88,627.49	88,627.49	-301,375.80
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat terț sau negociate pe o alta piata reglementata dintr-un stat terț, care operează in mod regulat si este recunoscuta si deschisa publicului, aprobată de A.S.F., din care:	9.23%	9.17%	1,161,231.07	1,161,231.07	5.83%	5.79%	1,327,761.79	1,327,761.79	166,530.71
1.3.1. actiuni	9.23%	9.17%	1,161,231.07	1,161,231.07	5.83%	5.79%	1,327,761.79	1,327,761.79	166,530.71
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4 Depozite bancare din care:	5.87%	5.83%	737,799.12	737,799.12	4.86%	4.83%	1,108,268.25	1,108,268.25	370,469.12
4.1. depozite bancare constituite la instituti de credit din Romania	5.87%	5.83%	737,799.12	737,799.12	4.86%	4.83%	1,108,268.25	1,108,268.25	370,469.12
4.1.1. OTP BANK ROMANIA	1.20%	1.19%	150,435.78	150,435.78	3.37%	3.35%	768,261.16	768,261.16	617,825.38
4.1.2. BANCA COMERCIALA ROMANA	4.13%	4.10%	519,342.64	519,342.64	1.49%	1.48%	340,007.08	340,007.08	-179,335.56
4.1.3. BRD-GROUP SOCIETE GENERAL	0.54%	0.54%	68,020.70	68,020.70	0.00%	0.00%	0.00	0.00	-68,020.70
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	-0.62%	-0.62%	-78,130.00	-78,130.00	-0.74%	-0.73%	-167,926.40	-167,926.40	-89,796.40
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.62%	-0.62%	-78,130.00	-78,130.00	-0.74%	-0.73%	-167,926.40	-167,926.40	-89,796.40
5.4.1. Contracte forward	-0.62%	-0.62%	-78,130.00	-78,130.00	-0.74%	-0.73%	-167,926.40	-167,926.40	-89,796.40
6 Conturi curente si numerar	0.01%	0.01%	1,090.67	1,090.67	1.88%	1.87%	428,938.40	428,938.40	427,847.73
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	151.95	151.95	0.11%	0.10%	24,085.49	24,085.49	23,933.54
6.2. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.07%	0.07%	15,559.41	15,559.41	15,559.41
6.3. Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	1.58%	1.56%	359,026.72	359,026.72	359,026.72
6.4. CITI BANK	0.00%	0.00%	0.00	0.00	0.10%	0.10%	22,441.00	22,441.00	22,441.00
6.5. OTP BANK EURO	0.00%	0.00%	20.80	20.80	0.00%	0.00%	21.34	21.34	0.54
6.6. Credit Europe Bank SA	0.00%	0.00%	356.43	356.43	0.00%	0.00%	356.43	356.43	0.00
6.7. LIBRA BANK	0.00%	0.00%	108.39	108.39	0.00%	0.00%	48.39	48.39	-60.00
6.8. OTP BANK USD	0.00%	0.00%	0.17	0.17	0.00%	0.00%	0.16	0.16	-0.02
6.9. PATRIA BANK EUR	0.00%	0.00%	278.10	278.10	0.00%	0.00%	285.36	285.36	7.26
6.10. LIBRA EUR	0.00%	0.00%	174.83	174.83	0.00%	0.00%	118.08	118.08	-56.76
6.11. Banca Comerciala Romana - HUF	0.00%	0.00%	0.00	0.00	0.03%	0.03%	6,996.03	6,996.03	6,996.03
7 Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conform art. 82 lit.g) din O.U.G. nr. 32/2012	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
8 Titluri de participare ale A.O.P.C./O.P.C.V.M.	8.10%	8.05%	1,018,806.26	1,018,806.26	9.68%	9.61%	2,205,226.48	2,205,226.48	1,186,420.22
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	-2.87%	-2.85%	-360,977.22	-360,977.22	-0.03%	-0.03%	-7,758.80	-7,758.80	353,218.42
10.4. sume in curs de decontare	-7.20%	-7.16%	-905,667.09	-905,667.09	-0.03%	-0.03%	-7,758.80	-7,758.80	897,908.29
10.5. sume in curs de rezolvare	4.33%	4.30%	544,689.87	544,689.87	0.00%	0.00%	0.00	0.00	-544,689.87
II Total obligatii	0.65%	0.65%	82,239.28	82,239.28	0.74%	0.74%	168,815.22	168,815.22	86,575.94
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.61%	0.60%	76,090.61	76,090.61	0.71%	0.70%	161,014.76	161,014.76	84,924.15
1.1. Comision de administrare	0.16%	0.15%	19,609.92	19,609.92	0.15%	0.15%	33,862.81	33,862.81	14,252.89
1.3. Comision de succes	0.45%	0.45%	56,480.70	56,480.70	0.56%	0.55%	127,151.96	127,151.96	70,671.26
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	1,868.97	1,868.97	0.01%	0.01%	3,383.40	3,383.40	1,514.42
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	1,023.86	1,023.86	0.01%	0.01%	2,100.21	2,100.21	1,076.35
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.01%	0.01%	845.12	845.12	0.01%	0.01%	1,283.18	1,283.18	438.07
3. Cheltuieli cu comisiunile datorate intermediarilor	0.02%	0.02%	1,929.33	1,929.33	0.00%	0.00%	926.70	926.70	-1,002.63
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	939.56	939.56	0.01%	0.01%	1,661.28	1,661.28	721.72
8. Cheltuielile cu auditul financiar	0.01%	0.01%	1,032.17	1,032.17	0.00%	0.00%	1,029.33	1,029.33	-2.84
9. Alte cheltuieli aprobate	0.00%	0.00%	378.63	378.63	0.00%	0.00%	799.75	799.75	421.12
III Valoarea activului net (I - II)	100.00%	99.35%	12,575,165.11	12,575,165.11	100.00%	99.26%	22,782,816.09	22,782,816.09	10,207,650.98

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

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2017	La data de 31.12.2016	Diferente
Valoarea activ net	22,782,816.09	12,575,165.11	10,207,650.98
Numar unitati de fond/actiuni in circulatie	1,923,049.3971	1,126,990.4241	796,058.9730
Valoarea unitara a activului net	11.8472	11.1582	0.6890

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE

OTP Premium Return – Situatia detaliata a activelor la data de 31.12.2017

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

1. Actiuni tranzactionate în ultimele 30 de zile de tranzacționare (zile lucrătoare)

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	%	%
DIGI COMMUNICATIONS N.V.	DIGI	29-Dec-17	11,200	0.0455	38.0000	425.600.00	0.011	1.854
SIF OLTENIA S.A.	SIF5	29-Dec-17	35,904	0.1000	2.1800	78.270.72	0.006	0.341
ZENTIVA S.A.	SCD	29-Dec-17	125,142	0.1000	3.4400	430.488.48	0.030	1.876
TOTAL						934,359.20		4.071

Sume in curs de decontare pentru actiuni tranzactionate pe o piata reglementata din Romania

Denumire Emitent	Tip valoare mobiliara	Simbol	Valoarea unitara a instrumentului financiar	Numar instrumente financiare tranzactionate	Valoare actualizată	Pondere în capitalul social al emitentului	Pondere in activul total al OPCVM
			lei		lei	%	%
ZENTIVA S.A.	Actiune	SCD	3.4000	2,282.00	-7,758.80	-0.001	-0.034
TOTAL					-7,758.80		-0.034

5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale/obligatiuni corporative

5.2. Obligatiuni admise la tranzactionare corporative RON

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 emitent	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB19	-	40	27-Sep-16	27-Sep-17	27-Sep-18	10.000.00	0.94	87.83	0.00	-	403,513.33	0.133	1.758
UNICREDIT TIRIAC BANK S.A.	UCT18	-	45	8-Oct-15	15-Dec-17	15-Jun-18	10.590.00	1.14	26.10	-489.66	-	455,694.04	0.082	1.985
UNICREDIT TIRIAC BANK S.A.	UCT18	-	5	25-Mar-16	15-Dec-17	15-Jun-18	10.850.00	0.69	26.10	-675.18	-	51,004.56	0.009	0.222
UNICREDIT BANK ROMANIA	UCB24	-	100	27-Jul-17	27-Jul-17	15-Jan-18	10.000.00	0.57	88.90	0.00	-	1,008,889.86	0.182	4.396
Vrancart Adjud	VNC24	-	2,500	17-Mar-17	25-Oct-17	25-Jan-18	100.00	0.01	0.70	0.00	-	251,740.41	0.000	1.097
TOTAL												2,170,842.20		9.458

5.2. Obligatiuni admise la tranzactionare corporative EUR

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta 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
							lei	lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB20E	-	5	25-Sep-17	25-Sep-17	25-Sep-18	10.000.00	0.44	42.04	0.00	-	4.6597	233,964.41	0.000	1.019
TOTAL													233,964.41		1.019

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

1 Actiuni tranzactionate în ultimele 30 de zile de tranzacționare (zile lucrătoare) - denuminate în 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	%	%
ABN AMRO GROUP NV-CVA	NL0011540547	29-Dec-17	2,149	0.0000	26.9000	4.6597	Olanda	269,368.40	0.000	1.174
ASSICURAZIONI GENERALI	IT0000062072	29-Dec-17	3,810	0.0000	15.2000	4.6597	Italia	269,852.55	0.000	1.176
AT&S Austria Technologie & Systemtechnik AG	AT0000969985	29-Dec-17	1,575	0.0000	23.5400	4.6597	Austria	172,760.71	0.008	0.753
BAWAG GROUP AG	AT00008BAWAG2	29-Dec-17	1,118	0.0000	44.4600	4.6597	Austria	231,616.35	0.001	1.009
BNP PARIBAS	FR0000131104	29-Dec-17	770	0.0000	62.2500	4.6597	Franta	223,351.07	0.000	0.973
DAIMLER AG	DE0007100000	29-Dec-17	663	0.0000	70.8000	4.6597	Germania	218,728.18	0.000	0.953
Renault	FR0000131906	29-Dec-17	298	3.8100	83.9100	4.6597	Franta	116,516.64	0.000	0.508
Societe Generale	FR0000130809	29-Dec-17	1,020	0.0000	43.0500	4.6597	Franta	204,612.09	0.000	0.891
ZAVAROVANICA TRIGLAV D.D.	SI0021111651	29-Dec-17	2,250	0.0000	28.9000	4.6597	Slovenia	302,996.99	0.010	1.320
TOTAL								2,009,802.98		8.757

2 Actiuni tranzactionate în ultimele 30 de zile de tranzacționare (zile lucrătoare) - denuminate în 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	29-Dec-17	75	0.0000	986.0000	3.8915	Germania	287,776.43	0.000	1.254
TOTAL								287,776.43		1.254

3 Actiuni tranzactionate în ultimele 30 de zile de tranzacționare (zile lucrătoare) - denuminate în 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	29-Dec-17	738	0.0500	39.0000	5.2530	Germania	151,191.85	0.000	0.659
TOTAL								151,191.85		0.659

4 Actiuni tranzactionate în ultimele 30 de zile de tranzacționare (zile lucrătoare) - denuminate în HUF

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR HUF/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				HUF	HUF	lei		lei	%	%
MOL HUNGARIAN OIL & GAS	HU0000153937	29-Dec-17	6,000	125.0000	3,005.0000	0.0150	Ungaria	270,648.33	0.001	1.179
TOTAL								270,648.33		1.179

2. Obligatiuni admise la tranzactionare

2.1. Obligatiuni admise la tranzactionare corporative denuminate in RON

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0496326223	-	2	24-Jun-14	7-Apr-17	7-Apr-18	281.837.58	38.41	14.063.19	-19.352.55	-	553.096.45	0.085	2.410
International Personal Finance PLC	XS1527191081		1	6-Dec-16	6-Dec-17	6-Dec-18	500.000.00	109.59	2.630.14	0.00	-	502.630.14	0.090	2.190
TOTAL												1,055,726.59		4.600

2.2. Obligatiuni admise la tranzactionare corporative denuminate in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei		
BANK OF AMERICA CORP	XS1602557495	-	100	27-Nov-17	6-Nov-17	5-Feb-18	1.016.20	0.01	0.68	-	1.019.0000	4.6597	475.138.66	0.007	2.070
BNP PARIBAS	XS1626933102	-	100	27-Nov-17	7-Dec-17	7-Mar-18	1.022.47	0.01	0.27	-	1.024.1100	4.6597	477.330.76	0.013	2.080
BULGARIAN ENERGY HOLDING	XS0989152573	-	50	28-Dec-16	7-Nov-17	7-Nov-18	1.032.50	0.12	6.17	-	1.028.9300	4.6597	241.163.06	0.010	1.051
BULGARIAN ENERGY HOLDING	XS1405778041	-	50	20-Jul-17	2-Aug-17	2-Aug-18	1.078.00	0.13	20.03	-	1.097.5250	4.6597	260.374.54	0.009	1.134
Cable Communications Systems N.V.	XS14057770576	-	150	26-Oct-16	15-Oct-17	15-Apr-18	1.000.00	0.14	10.42	-	1.074.8900	4.6597	758.580.52	0.043	3.305
CPI PROPERTY GROUP SA	XS1693959931	-	50	4-Oct-17	4-Oct-17	4-Oct-18	990.39	0.06	5.07	-	1.003.8500	4.6597	235.062.08	0.008	1.024
DAIMLER AG	DE000A2GSCY9	-	1	22-Nov-17	3-Oct-17	3-Jan-18	100.769.99	0.34	29.58	-	100.789.0000	4.6597	469.784.33	0.008	2.047
EMERALD CAP	XS1523215116	-	200	2-Dec-16	6-Nov-17	5-Feb-18	1.000.00	0.05	2.66	-	-	4.6597	934.415.70	5.000	4.071
FORD MOTOR CREDIT CO LLC	XS1729872736	-	150	1-Dec-17	1-Dec-17	1-Mar-18	1.000.00	0.01	0.30	-	-	4.6597	699.163.89	5.000	3.046
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	994.27	0.08	15.28	-	1.037.9850	4.6597	245.395.14	0.025	1.069
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	1.008.75	0.08	15.28	-	1.037.9850	4.6597	245.395.14	0.009	1.069
Goldman Sachs Group Inc	XS1691349523	-	100	27-Oct-17	27-Dec-17	26-Mar-18	1.002.03	0.01	0.02	-	1.005.8350	4.6597	468.700.23	0.004	2.042
Goldman Sachs Group Inc	XS1691349523	-	100	23-Nov-17	27-Dec-17	26-Mar-18	1.003.21	0.01	0.02	-	1.005.8350	4.6597	468.700.23	0.004	2.042
HSBC HOLDING PLC	XS1681855539	-	100	27-Nov-17	5-Oct-17	5-Jan-18	1.006.00	0.00	0.41	-	1.006.9300	4.6597	469.388.41	0.007	2.045
New Europe Property Investments PLC	XS1325078308	-	100	11-May-16	26-Feb-17	26-Feb-18	1.024.76	0.10	31.54	-	1.084.6800	4.6597	520.125.54	0.000	2.266
OTP BANK NYRT	XS0274147296	-	50	30-Sep-15	7-Nov-17	7-Feb-18	941.25	0.07	3.93	-	972.6900	4.6597	227.538.35	0.010	0.991
OTP BANK NYRT	XS0274147296	-	100	24-Nov-15	7-Nov-17	7-Feb-18	988.00	0.07	3.93	-	972.6900	4.6597	455.076.70	0.020	1.983
Societe Generale	XS1490846810	-	100	24-Nov-16	6-Dec-17	6-Jun-18	1.000.00	0.05	1.16	-	-	4.6597	466.509.90	2.632	2.033
Turkiye Garanti Bankasi	XS1084838496	-	50	24-Mar-17	8-Jul-17	8-Jul-18	1.031.00	0.09	16.18	-	1.038.0050	4.6597	245.609.64	0.010	1.070
WIND TRE SPA	XS1708450215	-	100	3-Nov-17	3-Nov-17	20-Apr-18	1.005.00	0.08	4.35	-	984.6950	4.6597	460.867.24	0.004	2.008
TOTAL													8,824,320.06		38.447

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	%	%
MACEDONIA	XS1087984164		100	30-Dec-16	24-Jul-17	24-Jul-18	1.005.50	0.11	17.32	-	1.080.6750	4.6597	511.630.75	0.000	2.229
ROMANIA	XS1313004928		50	4-Apr-17	29-Oct-17	29-Oct-18	1.058.60	0.11	6.58	-	1.100.8400	4.6597	258.012.76	0.000	1.124
ROMANIA	XS1313004928		150	19-Apr-17	29-Oct-17	29-Oct-18	1.043.41	0.11	6.58	-	1.100.8400	4.6597	774.038.28	0.000	3.372
ROMANIA	XS1599193403		100	19-Apr-17	19-Apr-17	19-Apr-18	996.83	0.07	16.59	-	1.026.7800	4.6597	486.180.27	0.000	2.118
TOTAL													2,029,862.06		8.844

3. Alte valori mobiliare admise la tranzactionare pe o piata reglementata (Certificate de investitii)

Emitent	Tip valoare mobiliara	Simbol	Data ultimei sedinte in care s-a tranzactionat	Numar valori mobiliare	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPCVM
					eur	lei	lei	%
Commerzbank AG	Certificate investitii	DE000CZ93MG5	29-Dec-17	31,700	0.60	4.6597	88,627.49	0.386
TOTAL							88,627.49	0.386

III.Valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat nemembru sau negociate pe o alta piata reglementata dintr-un stat nemembru,

1 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	%	%
Alphabet	US02079K1079	29-Dec-17	80	0.0039	1,046.4000	3.8915	Germania	325,765.25	0.000	1.419
Apple Inc.	US0378331005	29-Dec-17	420	0.0000	169.2300	3.8915	Germania	276,594.59	0.000	1.205
JOHNSON & JOHNSON	US4781601046	29-Dec-17	200	3.9215	139.7200	3.8915	Germania	108,744.08	0.000	0.474
MICRON TECHNOLOGY INC	US5951121038	29-Dec-17	2100	0.0000	41.1200	3.8915	Germania	336,038.81	0.000	1.464
Pfizer, Inc.	US7170811035	29-Dec-17	700	0.1961	36.2200	3.8915	Germania	98,665.09	0.000	0.430
TOTAL								1,145,807.81		4.992

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 tranzactionat	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	%	%
Roche Genussscheine	CH0012032048	29-Dec-17	185	0.0000	246.5000	3.9900	Germania	181,953.98	0.000	0.793
TOTAL								181,953.98		0.793

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	lei	%
Banca Comerciala Romana	15,811.23	0.069
BRD - GROUPE SOCIETE GENERALE S.A.	15,559.41	0.068
Citi Bank	22,441.00	0.098
CREDIT EUROPE BANK SA	356.43	0.002
Libra Internet Bank	48.39	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	0.00	0.000
Numerar in casierie	0.00	0.000
Total	54,216.46	0.236

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	77,049.32	4.6597	359,026.72	1.564
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.6597	0.00	0.000
Citi Bank	0.00	4.6597	0.00	0.000
Libra Internet Bank	25.34	4.6597	118.08	0.001
OTP BANK ROMANIA	4.58	4.6597	21.34	0.000
PATRIA BANK	61.24	4.6597	285.36	0.001
TOTAL			359,451.49	1.566

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	2,126.24	3.8915	8,274.26	0.036
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	3.8915	0.00	0.000
Citi Bank	0.00	3.8915	0.00	0.000
OTP BANK ROMANIA	0.04	3.8915	0.16	0.000
TOTAL			8,274.42	0.036

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	466,060.22	0.0150	6,996.03	0.030
TOTAL			6,996.03	0.030

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	29-Dec-17	5-Jan-18	340,000.00	7.08	7.08	340,007.08	1.481
OTP BANK ROMANIA	29-Dec-17	3-Jan-18	768,246.43	14.73	14.73	768,261.16	3.347
Total						1,108,268.25	4.829

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward EUR/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	300,000.00	Vanzare	25-May-17	28-May-18	4.6101	4.6597	4.7035	-0.0934	-28,020.00	-0.122
BRD - GROUPE SOCIETE GENERALE S.A.	300,000.00	Vanzare	25-Jul-17	25-Jul-18	4.6257	4.6597	4.7212	-0.0955	-28,650.00	-0.125
BRD - GROUPE SOCIETE GENERALE S.A.	400,000.00	Vanzare	4-Oct-17	4-Jan-18	4.6014	4.6597	4.6608	-0.0594	-23,760.00	-0.104
BRD - GROUPE SOCIETE GENERALE S.A.	200,000.00	Vanzare	6-Oct-17	5-Apr-18	4.6275	4.6597	4.6872	-0.0597	-11,940.00	-0.052
Citi Bank	200,000.00	Vanzare	26-Oct-17	26-Jan-18	4.6220	4.6597	4.6669	-0.0449	-8,980.00	-0.039
Citi Bank	200,000.00	Vanzare	29-Nov-17	5-Jan-18	4.6586	4.6597	4.6610	-0.0024	-480.00	-0.002
Citi Bank	190,000.00	Vanzare	14-Jun-17	14-Jun-18	4.6234	4.6597	4.7090	-0.0856	-16,264.00	-0.071
Citi Bank	150,000.00	Vanzare	20-Jul-17	20-Apr-18	4.6073	4.6597	4.6918	-0.0845	-12,675.00	-0.055
Citi Bank	50,000.00	Vanzare	22-Sep-17	24-Sep-18	4.6799	4.6597	4.7386	-0.0587	-2,935.00	-0.013
Citi Bank	100,000.00	Vanzare	12-Oct-17	12-Apr-18	4.6480	4.6597	4.6894	-0.0414	-4,140.00	-0.018
Citi Bank	218,000.00	Vanzare	18-Apr-17	18-Apr-18	4.5809	4.6597	4.6912	-0.1103	-24,045.40	-0.105
ING BANK Romania	265,000.00	Vanzare	19-May-17	21-May-18	4.6225	4.6597	4.7013	-0.0788	-20,882.00	-0.091
TOTAL									-182,771.40	-0.796

2. Contracte forward USD/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	%
Citi Bank	250,000.00	Vanzare	11-Dec-17	9-Mar-18	3.9307	3.8915	3.8926	0.0381	9,525.00	0.042
Citi Bank	190,000.00	Vanzare	14-Dec-17	15-Mar-18	3.9208	3.8915	3.8928	0.0280	5,320.00	0.023
TOTAL									14,845.00	0.065

XIII. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in lei

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
OTP ComodisRO	ROFDIN0001C1	-	52,544.97	17.3185	-	910,000.00	0.887	3.965%
TOTAL						910,000.00		3.965%

2.Titluri de participare denuminate in EUR

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	lei	lei	%	%
iShares Dow Jones Global Titans 50 UCITS ETF	DE0006289382	29-Dec-17	1,235.00	-	33.2000	4.6597	191,057.02	0.021	0.832
db x-trackers II iBoxx EUR High Yield Bond UCITS ETF 1D (EUR)	LU1109942653	29-Dec-17	5,600.00	-	18.1500	4.6597	473,611.91	0.014	2.064
OTP EURO BOND	ROFDIN0001J6	-	7,804.09	12.8359	-	4.6597	466,773.66	0.220	2.034
TOTAL							1,131,442.59		4.930

3. Titluri de participare denuminate in USD

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				usd	usd	lei	lei	%	%
ISHARES V PUBLIC LIMITED COMPANY ISHRS GOLD PRODUCT	IE00B6R52036	29-Dec-17	4,320.00	-	9.7425	3.8915	163,783.90	0.010	0.714
TOTAL							163,783.90		0.714

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-15	31-Dec-16	31-Dec-17
Activ net	14,986,966.67	12,575,165.11	22,782,816.09
VUAN	1,071.3839	11.1582	11.8472

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL