

SAI: OTP Asset Management Romania
 SAI SA

 Decizie autorizare: PJR05SAIR/400023 Cod inscriere: J40/15502/15.08.2007
 CUI: 22264941 Inregistrare ONRC: J40/15502/15.08.2007
 Capital social: 5.795.323 RON Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP DollarBond

 Decizie autorizare: A2/09.01.2014
 Cod inscriere: CSC06FDIR/400085

Situatia activelor si obligatiilor in perioada 31.12.2015 - 30.06.2016

Denumire element	31.12.2015				30.06.2016				Diferente (lei)
	% din activul net	% din activul total	Valuta (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.11%	100.00%	5,742,946.26	23,820,018.21	100.11%	100.00%	5,965,417.55	24,233,912.26	413,894.05
1 Valori mobiliare si instrumente ale pietei monetare din care:	72.40%	72.32%	4,153,554.53	17,227,698.13	85.49%	85.39%	5,094,130.00	20,694,393.73	3,466,695.60
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	0.05%	0.05%	2,869.03	11,899.89	0.05%	0.05%	2,844.78	11,556.65	-343.24
1.1.3. obligatiuni, din care:	0.05%	0.05%	2,869.03	11,899.89	0.05%	0.05%	2,844.78	11,556.65	-343.24
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.05%	0.05%	2,869.03	11,899.89	0.05%	0.05%	2,844.78	11,556.65	-343.24
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	72.35%	72.27%	4,150,685.50	17,215,798.24	85.44%	85.35%	5,091,285.22	20,682,837.07	3,467,038.84
1.2.3. obligatiuni, din care:	72.35%	72.27%	4,150,685.50	17,215,798.24	85.44%	85.35%	5,091,285.22	20,682,837.07	3,467,038.84
1.2.3.1. Obligatiuni corporative cotate	26.25%	26.22%	1,505,616.83	6,244,846.94	39.58%	39.54%	2,358,699.36	9,581,980.29	3,337,133.36
1.2.3.2. Obligatiuni emise de administratia publica centrala	46.11%	46.06%	2,645,068.66	10,970,951.30	45.86%	45.81%	2,732,585.86	11,100,856.78	129,905.48
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	0.00%	0.00%	0.00	0.00	0.00
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2.1. actiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2.2. obligatiuni	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3 alte valori mobiliare si instrumente ale pietei monetare 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:	19.10%	19.08%	1,095,683.51	4,544,566.48	5.57%	5.57%	332,120.91	1,349,207.97	-3,195,358.51
4.1. depozite bancare constituite la institutii de credit din Romania	19.10%	19.08%	1,095,683.51	4,544,566.48	5.57%	5.57%	332,120.91	1,349,207.97	-3,195,358.51
4.1.1. OTP BANK ROMANIA	17.87%	17.85%	1,025,346.31	4,252,828.90	3.66%	3.65%	218,028.98	885,720.93	-3,367,107.96
4.1.2. BANCA COMERCIALA ROMANA	0.52%	0.52%	30,003.50	124,445.52	1.91%	1.91%	114,091.93	463,487.04	339,041.52
4.1.3. BRD-GROUP SOCIETE GENERAL	0.70%	0.70%	40,333.70	167,292.07	0.00%	0.00%	0.00	0.00	-167,292.07
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	-0.13%	-0.13%	-7,717.57	-32,010.15	0.16%	0.16%	9,316.97	37,849.25	69,859.40
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.13%	-0.13%	-7,717.57	-32,010.15	0.16%	0.16%	9,316.97	37,849.25	69,859.40
5.4.1. Contracte forward	-0.17%	-0.17%	-9,725.34	-40,337.78	0.13%	0.13%	7,846.53	31,875.73	72,213.51
5.4.2. Contracte swap	0.03%	0.03%	2,007.77	8,327.63	0.02%	0.02%	1,470.44	5,973.52	-2,354.11
6 Conturi curente si numerar	0.06%	0.06%	3,724.38	15,447.61	0.29%	0.29%	17,241.35	70,041.27	54,593.66
6.1. BANCA COMERCIALA ROMANA	0.02%	0.02%	1,197.23	4,965.77	0.01%	0.01%	312.14	1,268.05	-3,697.72
6.2. BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	161.43	669.55	0.00%	0.00%	111.45	452.75	-216.80
6.3. OTP BANK ROMANIA	0.03%	0.03%	1,523.89	6,320.63	0.04%	0.04%	2,333.84	9,480.97	3,160.34
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	6.67	27.64	0.10%	0.10%	6,082.35	24,708.94	24,681.29
6.5. BRD-GROUP SOCIETE GENERAL USD	0.00%	0.00%	0.00	0.00	0.14%	0.14%	8,342.88	33,892.12	33,892.12
6.6. Banca Comerciala Romana USD	0.01%	0.01%	784.93	3,255.65	0.00%	0.00%	0.00	0.00	-3,255.65
6.7. ING BANK ROMANIA	0.00%	0.00%	50.24	208.36	0.00%	0.00%	58.69	238.44	30.08
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.	8.68%	8.67%	497,701.41	2,064,316.14	8.60%	8.59%	512,608.32	2,082,420.05	18,103.91
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	0.11%	0.11%	6,219.61	25,797.07	0.11%	0.11%	6,429.96	26,121.06	323.99
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.08%	0.08%	4,720.25	19,578.18	0.08%	0.08%	4,977.68	20,221.33	643.16
1.1. Comision de administrare	0.08%	0.08%	4,720.25	19,578.18	0.08%	0.08%	4,977.68	20,221.33	643.16
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	834.64	3,461.84	0.01%	0.01%	838.46	3,406.14	-57.70
2.1. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	700.34	2,904.80	0.01%	0.01%	644.48	2,618.15	-286.65
2.2. Cheltuieli pentru plata comisiunilor datorate custodelui	0.00%	0.00%	134.30	557.04	0.00%	0.00%	193.97	787.99	230.95
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	447.48	1,856.00	0.01%	0.01%	464.59	1,887.36	31.36
8. Cheltuielile cu auditul financiar	0.00%	0.00%	212.17	880.00	0.00%	0.00%	107.72	437.60	-442.40
9. Alte cheltuieli aprobate	0.00%	0.00%	5.08	21.05	0.00%	0.00%	41.51	168.63	147.58
III Valoarea activului net (I - II)	100.00%	99.89%	5,736,726.65	23,794,221.14	100.00%	99.89%	5,958,987.59	24,207,791.19	413,570.05

Situatia valorii unitare a activului net

Denumire element	La data de 30.06.2016	La data de 31.12.2015	Diferente
Valoarea activ net	5,958,987.59	5,736,726.65	222,260.94
Numar unitati de fond/actiuni in circulatie	554,185,7564	542,843,8041	11,341,9523
Valoarea unitara a activului net	10.7527	10.5679	0.1848

 OTP ASSET MANAGEMENT ROMANIA SAI SA
 Director General
 Dan Marius POPOVICI

 Intocmit
 Filon-Daniel ANGHEL-GRIGORE

FDI OTP Dollar Bond – Situația detaliată a activelor la data de 30.06.2016

I. Valori mobiliare admise sau tranzactionate pe o piata reglementata din Romania
 6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Seria emisiunii	Data ultimei sedinta in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoarea initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret plată	Curs valutar BNR USD/RON	Valoarea totală	Banca intermediară	Pondere în total obligatiuni ale unei emisiuni	Pondere în activul total al OPCVM	
						eur	eur	eur	eur	eur	eur	eur	RON	RON	%	%
RO1121DBN032	-	1	25-Apr-14	11-Jun-16	11-Jun-17	10,574.90	1.63	32.60	0.00	11,524.0500	4.0624	2,844.78	BCR	0.000	0.045	
TOTAL												2,844.78			0.045	

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata din alt stat membru
 2. Obligatiuni admise la tranzactionare

2.2.1 Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinta in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoarea initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret plată	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoarea totală	Pondere în total obligatiuni ale unei emisiuni	Pondere în activul total al OPCVM
							eur	eur	eur	eur	eur	RON	RON	eur	%	%
Croatian Bank for Reconstruction and Development	XS0305384124	-	100	17-Nov-14	14-Jun-16	14-Jun-17	1,038.50	0.14	2.33	0.00	1,028.5860	4.5210	4.0624	114,729.25	0.022	1.923
OTP BANK PLC	XS0268320800	-	100	11-May-15	19-Sep-16	19-Sep-16	1,040.00	0.14	41.18	0.00	1,008.1250	4.5210	4.0624	116,776.09	0.020	1.958
OTP BANK PLC	XS0268320800	-	100	4-Mar-16	19-Sep-16	19-Sep-16	1,021.25	0.14	41.18	0.00	1,008.1250	4.5210	4.0624	116,776.09	0.020	1.958
TOTAL														348,281.43		3.839

2.2.2 Obligatiuni admise la tranzactionare corporative denumite in USD

Emitent	Cod ISIN	Data ultimei sedinta in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoarea initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret plată	Valoarea totală	Pondere în total obligatiuni ale unei emisiuni	Pondere în activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Black Sea Trade and Development Bank	XS1140588876	-	200	8-May-16	6-May-16	6-Nov-16	892.20	0.14	7.45	0.0000	1,068.3650	211,102.58	0.040	3.540
CTI GROUP INC	US1729870443	-	100	30-Mar-16	30-Sep-16	30-Sep-16	1,000.00	0.08	0.06	0.0000	1,009.4400	100,949.98	0.020	1.692
COCA COLA ICEBEK URETIM	XS0975076165	-	200	20-Jul-15	1-Apr-16	1-Oct-16	1,080.70	0.13	11.88	0.0000	1,049.0000	212,175.00	0.040	3.557
ING BANK NV	US4448870428	-	200	22-Mar-16	22-Jun-16	22-Sep-16	1,003.00	0.05	0.44	-2.767	0.0000	200,633.48	0.040	3.363
Mayer Export-Import	XS0864515881	-	200	26-Nov-14	12-Feb-16	12-Aug-16	1,084.41	0.15	21.24	0.0000	1,064.3750	215,122.22	0.010	3.064
Mayer Export-Import	XS0864515881	-	200	30-Jul-15	12-Feb-16	12-Aug-16	1,068.75	0.15	21.24	0.0000	1,064.3750	215,122.22	0.010	3.066
MOK Group Finance SA	XS0834435702	-	200	13-Feb-14	26-Mar-16	26-Sep-16	1,055.00	0.17	16.49	0.0000	1,093.7500	222,048.61	0.040	3.722
MOK Group Finance SA	XS0834435702	-	100	14-May-14	26-Mar-16	26-Sep-16	1,087.00	0.17	16.49	0.0000	1,093.7500	111,024.31	0.020	1.861
MOK Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Mar-16	26-Sep-16	1,094.00	0.17	16.49	0.0000	1,093.7500	111,024.31	0.020	1.861
Societe Generale	US830887AE82	-	200	25-May-16	8-Apr-16	8-Jul-16	1,008.70	0.05	4.57	0.0000	1,007.7600	202,466.95	0.040	3.394
Yap Kredi Bankasi A.S	XS0948150161	-	200	5-Mar-15	3-Jun-16	3-Dec-16	1,029.00	0.15	4.08	0.0000	1,028.3600	206,688.67	0.040	3.436
TOTAL												2,016,417.93		33.701

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

Emitent	Cod ISIN	Data ultimei sedinta in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoarea initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret plată	Valoarea totală	Pondere în total obligatiuni ale unei emisiuni	Pondere în activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Romania	US775887AA43	-	1	28-Apr-14	7-Feb-16	7-Aug-16	2,360.00	0.38	54.00	0.00	2,370.4500	2,424.45	0.000	0.041
Romania	US775887AA43	-	50	21-Aug-15	7-Feb-16	7-Aug-16	2,477.50	0.38	84.00	0.00	2,370.4500	121,222.50	0.001	2.032
Romania	US775887AA43	-	1	14-May-14	22-Jun-16	22-Jun-16	2,128.00	0.27	43.08	0.00	2,212.8000	2,255.93	0.000	0.038
Republic of Croatia USD	XS0464257152	-	100	8-Feb-15	5-May-16	5-Nov-16	1,112.50	0.19	10.50	0.00	1,090.1600	110,086.00	0.000	1.845
Republic of Croatia USD	XS0776179856	-	200	30-Jul-15	27-Apr-16	27-Oct-16	1,058.75	0.17	11.11	0.00	1,032.6650	208,755.22	0.001	3.489
Republic of Croatia USD	XS0776179856	-	200	17-Nov-15	27-Apr-16	27-Oct-16	1,045.00	0.17	11.11	0.00	1,032.6650	208,755.22	0.001	3.489
Republic of Croatia USD	XS0776179856	-	300	3-Mar-16	27-Apr-16	27-Oct-16	1,041.60	0.17	11.11	0.00	1,032.6650	315,152.83	0.001	5.249
Republic of Hungary	US446545AG19	-	50	27-May-15	19-Feb-16	19-Aug-16	2,097.50	0.23	30.25	0.00	2,068.6900	104,847.00	0.000	1.758
Republic of Hungary	US446545AG19	-	50	31-Jul-15	19-Feb-16	19-Aug-16	2,089.00	0.23	30.25	0.00	2,068.6900	104,847.00	0.000	1.758
Republic of Hungary	US446545AG19	-	50	21-Aug-15	19-Feb-16	19-Aug-16	2,092.70	0.23	30.25	0.00	2,068.6900	104,847.00	0.000	1.758
Republic of Hungary	US446545AG19	-	80	6-Oct-15	19-Feb-16	19-Aug-16	2,084.00	0.23	30.25	0.00	2,068.6900	188,724.80	0.000	3.164
Republic of Hungary	US446545AG19	-	80	15-Oct-15	19-Feb-16	19-Aug-16	2,087.46	0.23	30.25	0.00	2,068.6900	188,724.80	0.000	3.164
Republic of Hungary	US446545AG21	-	50	28-Nov-14	25-Mar-16	25-Sep-16	2,068.00	0.22	21.33	0.00	2,079.9900	105,066.17	0.000	1.761
Republic of Hungary	US446545AG21	-	50	26-Aug-15	25-Mar-16	25-Sep-16	2,068.78	0.22	21.33	0.00	2,079.9900	105,066.17	0.000	1.761
REPUBLIC OF SERBIA	XS0869617463	-	200	30-Jul-15	21-May-16	21-Nov-16	1,038.74	0.16	6.83	0.00	1,031.7500	208,198.07	0.001	3.480
REPUBLIC OF SERBIA	XS0909679619	-	100	19-Oct-15	3-Jun-16	3-Dec-16	1,059.80	0.16	4.57	0.00	1,063.1450	106,771.44	0.000	1.790
Republic of Slovenia	XS0927637496	-	200	5-Mar-15	10-May-16	10-Nov-16	1,077.50	0.13	6.73	0.00	1,059.3100	211,809.83	0.002	3.553
Republic of Slovenia	XS0927637496	-	100	20-Oct-15	19-Feb-16	19-Aug-16	1,066.15	0.11	15.23	0.00	1,053.1350	106,837.46	0.001	1.751
TOTAL												2,502,460.10		41.930

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

Emitent	Cod ISIN	Data ultimei sedinta in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoarea initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret plată	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoarea totală	Pondere în total obligatiuni ale unei emisiuni	Pondere în activul total al OPCVM
							usd	usd	usd	usd	usd	RON	RON	usd	%	%
Republic of Croatia EUR	XS0645840288	-	180	4-Nov-15	9-Jul-16	9-Jul-16	1,098.00	0.16	87.47	0.0000	1,091.2250	4.5210	4.0624	230,105.26	0.001	3.857
TOTAL														230,105.26		3.857

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2016

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoarea curenta	Curs valutar BNR	Valoarea actualizata	Pondere in activul total al OPCVM
		USD/RON		
	lei	lei	usd	%
Banca Comerciala Romana	1.268.06	4.0624	312.14	0.005
BRD - GROUPE SOCIETE GENERALE S.A.	492.76	4.0624	111.45	0.002
Cjs Bank	0.00	4.0624	0.00	0.000
ING BANK Romania	238.44	4.0624	58.69	0.001
OTP BANK ROMANIA	8.421.17	4.0624	2.072.95	0.035
TOTAL			2.555.24	0.043

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoarea curenta	Curs valutar BNR	Curs valutar	Valoarea actualizata	Pondere in activul total al OPCVM
		EUR/RON	BNR USD/RON		
	eur	lei	lei	usd	%
Banca Comerciala Romana	5.485.37	4.5210	4.0624	6.082.95	0.102
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5210	4.0624	0.00	0.000
Cjs Bank	0.00	4.5210	4.0624	0.00	0.000
ING BANK Romania	0.00	4.5210	4.0624	0.00	0.000
OTP BANK ROMANIA	3.62	4.5210	4.0624	4.05	0.000
TOTAL				6.086.90	0.102

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoarea curenta	Pondere in activul total al OPCVM	
		usd	%
Banca Comerciala Romana	0.00	0.000	
BRD - GROUPE SOCIETE GENERALE S.A.	8.342.88	0.140	
Cjs Bank	0.00	0.000	
ING BANK Romania	0.00	0.000	
OTP BANK ROMANIA	256.63	0.004	
NUMERAR IN CASIERIE	0.00	0.000	
TOTAL	8.599.71	0.144	

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Creștere zilnică	Dobanda cumulata	Valoare toatala	Pondere in activul total al OPCVM
			usd	usd	usd	usd	%
Banca Comerciala Romana	30-Jun-16	1-Jul-16	114.090.78	1.15	1.15	114.091.93	1.913
OTP BANK ROMANIA	30-Jun-16	1-Jul-16	48.000.00	0.13	0.13	48.000.13	0.805
OTP BANK ROMANIA	21-Jun-16	21-Jul-16	40.000.00	0.48	4.82	40.004.82	0.671
OTP BANK ROMANIA	21-Jun-16	27-Jul-16	40.000.00	0.48	4.82	40.004.82	0.671
OTP BANK ROMANIA	21-Jun-16	3-Aug-16	40.000.00	0.48	4.82	40.004.82	0.671
OTP BANK ROMANIA	1-Jun-16	1-Jul-16	50.000.00	0.48	14.38	50.014.38	0.838
TOTAL						332.120.81	5.587

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2016

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward USD/EUR

1.1. Contracte forward fara intrare USD/EUR

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					USD	lei	lei	USD	USD	USD	
BRD - GROUPE SOCIETE GENERALE S.A	201.000,00	V	6-Jun-16	6-Jun-17	1.1506	4.5210	4.0624	1.1292	0.02	4.902.90	0.082
BRD - GROUPE SOCIETE GENERALE S.A	105.000,00	V	2-Mar-16	6-Sep-16	1.0921	4.5210	4.0624	1.1148	-0.55	-2.384.36	-0.040
BRD - GROUPE SOCIETE GENERALE S.A	245.000,00	V	24-Mar-16	30-Mar-17	1.1321	4.5210	4.0624	1.1230	0.01	2.231.38	0.037
BRD - GROUPE SOCIETE GENERALE S.A	100.000,00	V	24-Mar-16	30-Mar-17	1.1321	4.5210	4.0624	1.1230	0.01	910.77	0.015
BRD - GROUPE SOCIETE GENERALE S.A	240.000,00	V	24-Mar-16	30-Mar-17	1.1321	4.5210	4.0624	1.1230	0.01	2.185.84	0.037
TOTAL										7.846.53	0.132

2. Contracte swap

evaluare in functie de determinarea valorii prezente a platilor din cadrul contractului

Contraparte	Capital initial (Notional)	Data achizitiei	Data scadentei	Valoare actualizata a platilor efectuate către Fond	Valoare actualizata a plăților efectuate de Fond	Valoare totala	Pondere in activul total al OPCVM
				USD	USD	USD	%
ING BANK	1.000.000,00	29-Oct-15	2-Nov-17	14.447.22	12.976.78	1.470.44	0.025
TOTAL						1.470.44	0.025

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denumite 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 plata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	lei	lei	USD	%	%
FDI BRD EURO FOND	ROFDN0001D9	-	365.2215	133.3876	-	4.5210	4.0624	54.215.48	0.020	0.909
FDI OTP EURO FOND	ROFDN0001J6	-	26.961.9625	12.5173	-	4.5210	4.0624	375.689.67	0.845	6.206
TOTAL								429.905.15		7.205

2. Titluri de participare denumite 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 plata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				USD	USD	lei	lei	USD	%	%
FDI BRD USD FOND	ROFDN000287	-	806.5995	102.6822	-	4.5210	4.0624	82.802.87	0.641	1.388
TOTAL								82.802.87		1.388

Evolutia activului net si a VUAN in ultimii 3 ani

	30-Jun-14	30-Jun-15	30-Jun-16
Activ net	3.231.284.82	5.629.481.59	5.958.987.59
VUAN	10.1168	10.4659	10.7527

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membri Directorat,
Dan POPOVICI

Inocent
Filon ANGHIEL