

## SAI: OTP Asset Management Romania

SAI SA

Decizie autorizare: PJR/YS/SAIR/400023 Cod inscriere: J4011502/15.08.2007

CUI: 22264941

Capital social: 5.795.323 RON

Inregistrare ONRC: J4011502/15.08.2007

Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

## OTP Obligatiuni

Decizie autorizare: 375/27.02.2008

Cod inscriere: CSC/OFDR/400048

## 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 (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
<b>Total active</b>	<b>100.11%</b>	<b>100.00%</b>	<b>115,268,028.51</b>	<b>115,268,028.51</b>	<b>100.10%</b>	<b>100.00%</b>	<b>156,909,910.91</b>	<b>156,909,910.91</b>	<b>41,641,882.38</b>
<b>1 Valori mobiliare si instrumente ale pietei monetare din care:</b>	<b>67.69%</b>	<b>67.61%</b>	<b>77,938,272.53</b>	<b>77,938,272.53</b>	<b>73.16%</b>	<b>73.08%</b>	<b>114,670,442.51</b>	<b>114,670,442.51</b>	<b>36,732,169.98</b>
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	28.30%	28.27%	32,580,861.25	32,580,861.25	21.85%	21.83%	34,249,446.20	34,249,446.20	1,668,584.95
1.1.3. obligatiuni, din care:	28.30%	28.27%	32,580,861.25	32,580,861.25	21.85%	21.83%	34,249,446.20	34,249,446.20	1,668,584.95
1.1.3.1. Obligatiuni corporative cotate	4.05%	4.04%	4,658,937.13	4,658,937.13	2.95%	2.95%	4,625,685.35	4,625,685.35	-33,251.78
1.1.3.2. Obligatiuni emise de administratia publica centrala	19.84%	19.82%	22,847,320.91	22,847,320.91	14.82%	14.80%	23,229,467.09	23,229,467.09	382,146.18
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	4.41%	4.40%	5,074,603.21	5,074,603.21	4.08%	4.08%	6,394,293.77	6,394,293.77	1,319,690.55
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	39.39%	39.35%	45,357,411.28	45,357,411.28	51.31%	51.25%	80,420,996.31	80,420,996.31	35,063,585.03
1.2.3. obligatiuni, din care:	39.39%	39.35%	45,357,411.28	45,357,411.28	51.31%	51.25%	80,420,996.31	80,420,996.31	35,063,585.03
1.2.3.1. Obligatiuni corporative cotate	29.37%	29.33%	33,813,092.12	33,813,092.12	30.31%	30.28%	47,506,666.44	47,506,666.44	13,693,574.32
1.2.3.2. Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	21.00%	20.98%	32,914,329.87	32,914,329.87	32,914,329.87
1.2.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	10.03%	10.02%	11,544,319.16	11,544,319.16	0.00%	0.00%	0.00	0.00	-11,544,319.16
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat tert sau negociate pe o 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
<b>2 valori mobiliare nou emise</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.64%</b>	<b>0.64%</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>
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	0.64%	0.64%	1,000,000.00	1,000,000.00	1,000,000.00
<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>2.92%</b>	<b>2.92%</b>	<b>3,365,044.72</b>	<b>3,365,044.72</b>	<b>2.08%</b>	<b>2.07%</b>	<b>3,253,899.13</b>	<b>3,253,899.13</b>	<b>-111,145.59</b>
3.1. valori mobiliare	2.92%	2.92%	3,365,044.72	3,365,044.72	2.08%	2.07%	3,253,899.13	3,253,899.13	-111,145.59
3.1.2. obligatiuni neadmise la tranzactionare	2.92%	2.92%	3,365,044.72	3,365,044.72	2.08%	2.07%	3,253,899.13	3,253,899.13	-111,145.59
3.2. instrumente ale pietei monetare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>4 Depozite bancare din care:</b>	<b>30.64%</b>	<b>30.61%</b>	<b>35,279,967.15</b>	<b>35,279,967.15</b>	<b>24.90%</b>	<b>24.87%</b>	<b>39,030,667.86</b>	<b>39,030,667.86</b>	<b>3,750,700.71</b>
4.1. depozite bancare constituite la instituti de credit din Romania	30.64%	30.61%	35,279,967.15	35,279,967.15	24.90%	24.87%	39,030,667.86	39,030,667.86	3,750,700.71
4.1.1. OTP BANK ROMANIA	6.11%	6.11%	7,039,245.50	7,039,245.50	6.75%	6.74%	10,572,728.79	10,572,728.79	3,533,483.29
4.1.2. CITI BANK	1.11%	1.11%	121,936.94	121,936.94	0.07%	0.07%	113,554.80	113,554.80	-8,382.14
4.1.3. Credit Europe Bank SA	7.13%	7.12%	8,206,438.08	8,206,438.08	7.45%	7.44%	11,672,626.50	11,672,626.50	3,466,188.42
4.1.4. BANCA COMERCIALA ROMANA	0.26%	0.26%	299,483.88	299,483.88	0.41%	0.41%	643,367.56	643,367.56	343,883.68
4.1.5. BRD-GROUP SOCIETATE GENERAL	0.00%	0.00%	0.00	0.00	0.11%	0.11%	170,335.58	170,335.58	170,335.58
4.1.6. Banca Transilvania	0.00%	0.00%	0.00	0.00	2.13%	2.12%	3,332,349.98	3,332,349.98	3,332,349.98
4.1.7. Libra Bank	9.28%	9.27%	10,685,448.16	10,685,448.16	5.88%	5.87%	9,212,052.37	9,212,052.37	-1,473,395.79
4.1.8. PATRIA BANK	7.75%	7.74%	8,927,413.59	8,927,413.59	2.11%	2.11%	3,313,652.28	3,313,652.28	-5,613,761.31
4.2. depozite bancare constituite la instituti 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 instituti de credit dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>5 Instrumente financiare derivate tranzactionate pe o piata reglementata</b>	<b>-0.39%</b>	<b>-0.39%</b>	<b>-448,380.60</b>	<b>-448,380.60</b>	<b>-0.22%</b>	<b>-0.22%</b>	<b>-341,349.94</b>	<b>-341,349.94</b>	<b>107,030.66</b>
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.39%	-0.39%	-448,380.60	-448,380.60	-0.22%	-0.22%	-341,349.94	-341,349.94	107,030.66
5.4.1. Contracte forward	-0.39%	-0.39%	-448,380.60	-448,380.60	-0.22%	-0.22%	-341,349.94	-341,349.94	107,030.66
<b>6 Conturi curente si numerar</b>	<b>0.56%</b>	<b>0.56%</b>	<b>647,777.43</b>	<b>647,777.43</b>	<b>0.13%</b>	<b>0.13%</b>	<b>197,248.26</b>	<b>197,248.26</b>	<b>-450,529.17</b>
6.1. ALPHA BANK ROMANIA	0.00%	0.00%	144.27	144.27	0.00%	0.00%	0.00	0.00	-144.27
6.2. BANCA COMERCIALA ROMANA	0.02%	0.02%	27,204.31	27,204.31	0.02%	0.02%	35,374.16	35,374.16	8,169.85
6.3. BANCA ROMANEASCA	0.00%	0.00%	117.70	117.70	0.00%	0.00%	0.00	0.00	-117.70
6.4. BRD-GROUP SOCIETATE GENERAL	0.04%	0.04%	45,794.24	45,794.24	0.00%	0.00%	0.00	0.00	-45,794.24
6.5. OTP BANK ROMANIA	0.45%	0.45%	513,987.88	513,987.88	0.05%	0.05%	82,609.69	82,609.69	-431,378.19
6.6. PIRAEUS BANK ROMANIA	0.00%	0.00%	220.10	220.10	0.00%	0.00%	0.00	0.00	-220.10
6.7. Banca Transilvania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	256.97	256.97	256.97
6.8. Procredit Bank	0.00%	0.00%	44.69	44.69	0.00%	0.00%	0.00	0.00	-44.69
6.9. VENETO BANCA	0.00%	0.00%	156.86	156.86	0.00%	0.00%	0.00	0.00	-156.86
6.10. Credit Europ Bank SA	0.00%	0.00%	154.22	154.22	0.00%	0.00%	83.11	83.11	-71.11
6.11. Garanti Bank	0.00%	0.00%	55.75	55.75	0.00%	0.00%	0.00	0.00	-55.75
6.12. UNICREDIT BANK RON	0.00%	0.00%	245.13	245.13	0.00%	0.00%	173.33	173.33	-71.80
6.13. LIBRA BANK	0.00%	0.00%	79.96	79.96	0.00%	0.00%	232.84	232.84	152.88
6.14. CITI BANK EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	125.19	125.19	125.19
6.15. ING BANK ROMANIA	0.05%	0.05%	58,182.58	58,182.58	0.05%	0.05%	77,997.79	77,997.79	18,815.21
6.16. Volksbank RON	0.00%	0.00%	256.97	256.97	0.00%	0.00%	0.00	0.00	-256.97
6.17. PATRIA BANK RON	0.00%	0.00%	132.77	132.77	0.00%	0.00%	110.99	110.99	-21.78
6.18. PATRIA BANK EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	193.72	193.72	193.72
6.19. LIBRA EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	90.42	90.42	90.42
<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>-9.76%</b>	<b>-9.75%</b>	<b>-11,234,076.42</b>	<b>-11,234,076.42</b>	<b>-8.43%</b>	<b>-8.42%</b>	<b>-13,216,791.01</b>	<b>-13,216,791.01</b>	<b>-1,982,714.59</b>
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	-9.76%	-9.75%	-11,234,076.42	-11,234,076.42	-8.43%	-8.42%	-13,216,791.01	-13,216,791.01	-1,982,714.59
<b>8 Titluri de participare ale A.O.P.C.I.O.P.C.V.M.</b>	<b>8.44%</b>	<b>8.43%</b>	<b>9,719,450.15</b>	<b>9,719,450.15</b>	<b>8.50%</b>	<b>8.49%</b>	<b>13,315,820.52</b>	<b>13,315,820.52</b>	<b>3,596,370.36</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>-26.45</b>	<b>-26.45</b>	<b>-0.64%</b>	<b>-0.64%</b>	<b>-1,000,026.43</b>	<b>-1,000,026.43</b>	<b>-999,999.98</b>
10.3. sume la S.S.I.F.	0.00%	0.00%	0.22	0.22	0.00%	0.00%	0.22	0.22	0.00
10.4. sume in curs de decontare	0.00%	0.00%	0.00	0.00	-0.64%	-0.64%	-1,000,000.00	-1,000,000.00	-1,000,000.00
10.5. sume in curs de rezolvare	0.00%	0.00%	-26.67	-26.67	0.00%	0.00%	-26.65	-26.65	0.02
<b>Total obligatii</b>	<b>0.11%</b>	<b>0.11%</b>	<b>124,425.89</b>	<b>124,425.89</b>	<b>0.10%</b>	<b>0.10%</b>	<b>161,776.96</b>	<b>161,776.96</b>	<b>37,351.07</b>
1.1. Cheltuieli pentru plata comisionelor datorate S.A.I. Comision de administrare	0.08%	0.08%	94,695.17	94,695.17	0.08%	0.08%	127,214.37	127,214.37	32,519.19
2. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	16,350.24	16,350.24	0.01%	0.01%	19,884.54	19,884.54	3,534.30
2.1. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	14,067.86	14,067.86	0.01%	0.01%	16,447.10	16,447.10	2,379.24
2.2. Cheltuieli pentru plata comisionelor datorate custodelui	0.00%	0.00%	2,282.38	2,282.38	0.00%	0.00%	3,437.44	3,437.44	1,155.06
7. Cheltuieli cu plata comisionelor/taxelor datorate A.S.F.	0.01%	0.01%	8,981.39	8,981.39	0.01%	0.01%	12,219.04	12,219.04	3,237.65
8. Cheltuieli cu auditul financiar	0.00%	0.00%	3,969.00	3,969.00	0.00%	0.00%	1,973.66	1,973.66	-1,995.34
9. Alte cheltuieli aprobate	0.00%	0.00%	430.09	430.09	0.00%	0.00%	485.36	485.36	55.27
<b>II Valoarea activului net (I - II)</b>	<b>100.00%</b>	<b>99.89%</b>	<b>115,143,602.63</b>	<b>115,143,602.63</b>	<b>100.00%</b>	<b>99.90%</b>	<b>156,748,133.95</b>	<b>156,748,133.95</b>	<b>41,604,531.32</b>

## Situatia valorii unitare a activului net

Denumire element	La data de 30.06.2016	La data de 31.12.2015	Diferente
<b>Valoarea activului net</b>	<b>156,748,133.95</b>	<b>115,143,602.63</b>	<b>41,604,531.32</b>
Numar unitati de fonduri/intrari in circulatie	10,840,744,853.5	8,076,141,886.3	2,764,602,967.2
<b>Valoarea unitara a activului net</b>	<b>14.4992</b>	<b>14.2573</b>	<b>0.2019</b>

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General  
Dan Marius POPOVICI

Intocmit  
Filon-Daniel ANGHEL-GRIGORE

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2016

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

5. Obligatiuni admise la tranzactionare

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 scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
CJ HUNEDOARA	HUE26	-	15,000	6-Aug-14	15-May-16	15-Aug-16	29.00	0.01	0.11	0.36	-	442,084.99	2.500	0.282
MUNICIPALITATEA BUCURESTI	PMB18	-	200	4-May-15	4-May-16	4-May-17	10,000.00	0.77	44.49	0.00	10,146.3500	2,038,168.63	0.090	1.299
MUNICIPALITATEA BUCURESTI	PMB19	-	135	14-Apr-16	4-May-16	4-May-17	10134.70	0.77	44.49	0.00	10,146.3500	1,375,763.96	0.061	0.877
MUNICIPALITATEA BUCURESTI	PMB20	-	100	4-May-15	4-May-16	4-May-17	10,000.00	0.98	56.89	0.00	10,221.0000	1,027,788.77	0.045	0.655
MUNICIPALITATEA BUCURESTI	PMB22	-	50	4-May-15	4-May-16	4-May-17	10,000.00	1.21	70.39	0.00	-	503,519.73	0.023	0.321
MUNICIPALITATEA BUCURESTI	PMB25	-	85	4-May-15	4-May-16	4-May-17	10,000.00	1.40	81.04	0.00	-	856,888.49	0.038	0.546
Primaria Orasului Oravita	ORV27	-	923	13-May-08	14-Apr-16	14-Oct-16	77.00	0.00	0.34	0.00	-	71,385.13	1.538	0.045
Primaria Teius	TEU20	-	600	29-Sep-15	25-May-16	25-Nov-16	35.20	0.00	0.07	0.11	-	21,225.48	3.520	0.014
Municipal Timisoara	TIM26C	-	990	7-Jul-08	15-May-16	15-Aug-16	58.00	0.00	0.05	0.00	-	57,468.73	0.066	0.037
<b>TOTAL</b>												<b>6,394,293.77</b>		<b>4.075</b>

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

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Banka intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei		%	%
RO0717DBN038	-	100	31-Dec-14	11-Jun-16	11-Jun-17	11,051.00	1.85	36.99	0.00	10,556.0500	1,059,303.63	BRD-GSG	0.001	0.675
RO1121DBN032	-	1	9-Mar-15	11-Jun-16	11-Jun-17	11,904.01	1.63	32.60	0.00	11,524.0500	1,156.65	BRD-GSG	0.000	0.007
RO1222DBN011	-	32	18-May-16	26-Jul-15	26-Jul-16	11,636.39	1.58	540.38	0.00	11,794.0500	994,701.94	BRD-GSG	0.000	0.252
RO1227DBN011	-	10	25-May-16	26-Jul-15	26-Jul-16	11,550.00	1.58	540.38	0.00	11,794.0500	123,344.33	BRD-GSG	0.000	0.079
RO1318DBN034	-	100	18-Nov-13	28-Nov-15	28-Nov-16	10,380.00	1.53	330.49	0.00	10,988.7000	1,131,919.18	BRD-GSG	0.001	0.721
RO1318DBN034	-	100	18-Nov-13	28-Nov-15	28-Nov-16	10,398.00	1.53	330.49	0.00	10,988.7000	1,131,919.18	BRD-GSG	0.001	0.721
RO1318DBN034	-	100	7-Jan-14	28-Nov-15	28-Nov-16	10,410.35	1.53	330.49	0.00	10,988.7000	1,131,919.18	BRD-GSG	0.001	0.721
RO1318DBN034	-	175	8-May-15	28-Nov-15	28-Nov-16	11,175.57	1.53	330.49	0.00	10,988.7000	1,980,858.57	BRD-GSG	0.002	1.262
RO1320DBN022	-	200	23-Feb-15	29-Apr-16	29-Apr-17	11,538.24	1.58	99.25	0.00	11,279.9000	2,275,829.32	ING BANK	0.002	1.450
RO1418DBN040	-	400	18-Feb-15	17-Jan-16	17-Jan-17	5,186.50	0.44	73.70	0.00	5,168.9750	2,097,070.87	ING BANK	0.002	1.336
RO1418DBN040	-	200	13-May-15	17-Jan-16	17-Jan-17	5,158.66	0.44	73.70	0.00	5,168.9750	1,048,535.44	ING BANK	0.001	0.668
RO1419DBN014	-	1,000	7-May-15	24-Jun-16	24-Jun-17	5,464.73	0.65	4.55	0.00	5,421.0500	5,425,604.79	ING BANK	0.005	3.458
RO1517DBP010	-	40	28-Jan-16	25-Jun-15	25-Jun-16	1,009.80	0.04	0.35	-2.96	-	40,288.00	ING BANK	0.062	0.026
<b>TOTAL</b>											<b>17,852,850.98</b>			<b>11.378</b>

5.3. 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	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IBI19	-	80	14-Oct-15	14-Oct-15	14-Oct-16	10,000.00	1.14	292.69	0.00	-	823,415.56	0.076	0.525
RAIFFEISEN BANK S.A.	RBR019	-	179	14-May-14	16-May-16	15-May-17	10,000.00	1.47	67.42	0.00	-	1,792,001.59	0.246	1.142
Unicredit Tiriac Bank	UCT18	-	150	28-Jun-13	15-Jun-16	15-Dec-16	10,000.00	1.73	27.76	0.00	-	1,504,163.93	0.273	0.959
Unicredit Tiriac Bank	UCT18	-	50	31-Oct-13	15-Jun-16	15-Dec-16	10,223.00	1.60	27.76	-128.67	-	506,104.27	0.091	0.323
<b>TOTAL</b>												<b>4,625,685.35</b>		<b>2.948</b>

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

2. Obligatiuni admise la tranzactionare

2.1. Obligatiuni admise la tranzactionare corporative denumite in lei

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
AKBANK TAS	XS1242426739	-	2	5-Jun-15	6-Jun-16	6-Jun-17	500,000.00	55.21	1,380.14	-	-	1,002,760.27	0.006	0.639
Banca Comerciala Romana	XS0496326223	-	2	27-Mar-14	7-Apr-16	7-Apr-17	267,226.54	45.65	4,491.67	-6,466.80	-	530,502.83	0.134	0.338
Banca Comerciala Romana	XS0496326223	-	3	24-Jun-14	7-Apr-16	7-Apr-17	281,837.58	38.41	4,491.67	-11,114.54	-	825,644.12	0.201	0.526
ERSTE GROUP BANK AG	AT0000A1FR32	-	1	17-May-16	31-Jul-16	31-Jul-16	506,767.71	42.04	15,606.56	-198.27	-	522,175.99	0.000	0.333
FCE Bank plc	XS1412585165	-	4	17-May-16	17-May-16	17-May-17	500,000.00	34.52	1,553.42	-	-	2,005,213.70	1.538	1.279
ING BANK NV	XS1248246487	-	1,000	19-Jun-15	18-Sep-15	18-Sep-16	1,000.00	0.11	31.05	-	-	1,031,051.39	0.005	0.657
International Personal Finance PLC	XS1325222948	-	1	2-Dec-15	2-Dec-16	2-Dec-16	500,000.00	95.63	20,273.22	-	-	520,273.22	0.016	0.332
LEASEPLAN CORPORATION NV	XS1381691576	-	4	12-Feb-16	12-Feb-16	12-Feb-17	500,000.00	36.89	5,163.93	-	-	2,020,655.74	0.006	1.288
UNICREDIT GROUP	XS1233785630	-	5	15-May-15	26-Mar-16	26-Sep-16	550,000.00	61.88	5,878.13	-	-	2,779,390.63	0.003	1.771
Yapi ve Kredi Bankasi A.S	XS0994330438	-	2	26-Nov-13	26-Nov-15	26-Nov-16	500,000.00	88.11	19,209.02	-	-	1,038,418.03	0.005	0.662
<b>TOTAL</b>												<b>12,277,085.92</b>		<b>7.824</b>

## FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2016

## 2.2. Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedintje in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emise	Pondere in activul total al O.P.C.V.M.
							EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
Cable Communications Systems N.V.	XS0954673777	-	100	6-Nov-14	1-May-16	1-Nov-16	1,040.00	0.21	12.50	-	1,050.0000	4.5210	480,356.25	0.005	0.306
Croatian Bank for Reconstruction and Development	XS0903384124	-	100	17-Nov-14	14-Jun-16	14-Jun-17	1,038.50	0.14	2.33	-	1,028.5850	4.5210	466,076.11	0.005	0.297
Croatian Bank for Reconstruction and Development	XS0961637542	-	150	19-May-16	8-May-16	8-May-17	1,116.25	0.16	8.88	-	1,116.1000	4.5210	762,902.96	0.008	0.486
Hungarian Development Bank	XS1330975977	-	100	30-Mar-16	8-Dec-15	8-Dec-16	1,015.00	0.06	13.37	-	1,036.8300	4.5210	474,794.28	0.001	0.303
Hungarian Development Bank	XS1330975977	-	100	15-Apr-16	8-Dec-15	8-Dec-16	1,025.00	0.06	13.37	-	1,036.8300	4.5210	474,794.28	0.001	0.303
J.P. Morgan Structured Products B.V.	XS0857176423	-	15	11-Jul-13	7-May-16	7-Aug-16	52,642.81	4.68	320.45	-1,242.46	-	4.5210	3,949,755.97	0.007	2.517
MFINANCE FRANCE	XS1050656396	-	200	30-May-16	1-Apr-16	1-Apr-17	1,016.24	0.07	5.92	0.00	1,016.5250	4.5210	924,495.88	0.040	0.589
MOL HUNGARIAN OIL & GAS	XS0503453275	-	200	23-Dec-14	20-Apr-16	20-Apr-17	1,060.00	0.16	11.59	-	1,043.7500	4.5210	954,237.66	0.004	0.609
MOL HUNGARIAN OIL & GAS	XS0503453275	-	300	15-Jun-15	20-Apr-16	20-Apr-17	1,075.50	0.16	11.59	-	1,043.7500	4.5210	1,431,556.34	0.006	0.912
MOL HUNGARIAN OIL & GAS	XS0503453275	-	100	11-Mar-16	20-Apr-16	20-Apr-17	1,051.50	0.16	11.59	-	1,043.7500	4.5210	477,119.79	0.002	0.304
MOL HUNGARIAN OIL & GAS	XS1401114811	-	350	28-Apr-16	28-Apr-16	28-Apr-17	992.14	0.07	4.60	-	999.3750	4.5210	1,588,644.18	0.007	1.012
MOL HUNGARIAN OIL & GAS	XS1401114811	-	100	13-May-16	28-Apr-16	28-Apr-17	989.08	0.07	4.60	-	999.3750	4.5210	453,898.34	0.002	0.289
NE PROPERTY COOPERATIEF	XS1325078308	-	200	30-Nov-15	26-Feb-16	26-Feb-17	995.97	0.10	12.91	-	1,039.7350	4.5210	951,801.46	0.011	0.607
NE PROPERTY COOPERATIEF	XS1325078308	-	200	18-Mar-16	26-Feb-16	26-Feb-17	1,000.02	0.10	12.91	-	1,039.7350	4.5210	951,801.46	0.011	0.607
NE PROPERTY COOPERATIEF	XS1325078308	-	200	6-May-16	26-Feb-16	26-Feb-17	1,038.00	0.10	12.91	-	1,039.7350	4.5210	951,801.46	0.011	0.607
ORLEN CAPITAL AB	XS1082660744	-	100	10-Mar-16	30-Jun-15	30-Jun-16	1,005.44	0.07	0.07	-	1,025.2950	4.5210	463,566.84	0.004	0.295
ORLEN CAPITAL AB	XS1082660744	-	100	24-Mar-16	30-Jun-15	30-Jun-16	1,009.66	0.07	0.07	-	1,025.2950	4.5210	463,566.84	0.004	0.295
ORLEN CAPITAL AB	XS1082660744	-	50	31-Mar-16	30-Jun-15	30-Jun-16	1,012.40	0.07	0.07	-	1,025.2950	4.5210	231,783.42	0.002	0.148
ORLEN CAPITAL AB	XS1082660744	-	200	15-Apr-16	30-Jun-15	30-Jun-16	1,017.79	0.07	0.07	-	1,025.2950	4.5210	927,133.67	0.009	0.591
ORLEN CAPITAL AB	XS1082660744	-	100	6-May-16	30-Jun-15	30-Jun-16	1,020.00	0.07	0.07	-	1,025.2950	4.5210	463,566.84	0.004	0.295
ORLEN CAPITAL AB	XS1082660744	-	200	6-Mar-16	30-Jun-15	30-Jun-16	1,021.10	0.07	0.07	-	1,025.2950	4.5210	927,133.67	0.009	0.591
OTP BANK PLC	XS0268320800	-	100	10-Jun-13	19-Sep-15	19-Sep-16	1,000.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	17-Jul-13	19-Sep-15	19-Sep-16	990.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	16-Aug-13	19-Sep-15	19-Sep-16	990.80	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	9-Oct-13	19-Sep-15	19-Sep-16	1,013.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	14-Oct-13	19-Sep-15	19-Sep-16	1,010.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	7-Feb-14	19-Sep-15	19-Sep-16	1,039.50	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	100	6-Mar-14	19-Sep-15	19-Sep-16	1,020.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	560	23-Dec-14	19-Sep-15	19-Sep-16	1,039.15	0.14	41.18	-	1,008.1250	4.5210	2,656,590.64	0.003	1.693
OTP BANK PLC	XS0268320800	-	200	11-Mar-15	19-Sep-15	19-Sep-16	1,050.00	0.14	41.18	-	1,008.1250	4.5210	948,782.37	0.001	0.605
OTP BANK PLC	XS0268320800	-	100	11-May-15	19-Sep-15	19-Sep-16	1,040.00	0.14	41.18	-	1,008.1250	4.5210	474,391.19	0.001	0.302
OTP BANK PLC	XS0268320800	-	400	8-Jun-15	19-Sep-15	19-Sep-16	1,040.00	0.14	41.18	-	1,008.1250	4.5210	1,897,564.74	0.002	1.209
OTP BANK PLC	XS0268320800	-	450	2-Feb-15	19-Sep-15	19-Sep-16	1,023.75	0.14	41.18	-	1,008.1250	4.5210	2,134,760.34	0.003	1.361
SPP DISTRIBUCIA AS	XS1077088984	-	100	10-Mar-16	23-Jun-16	23-Jun-17	1,037.50	0.07	0.58	-	1,072.6200	4.5210	485,191.61	0.004	0.309
Turkiye Garanti Bankasi	XS1084838496	-	100	18-Apr-16	8-Jul-15	8-Jul-16	1,022.50	0.09	33.10	-	1,032.4750	4.5210	481,748.50	0.000	0.307
<b>TOTAL</b>													<b>31,170,354.27</b>		<b>19,865</b>

## 2.3. Obligatiuni admise la tranzactionare corporative denumite in USD

Emitent	Cod ISIN	Data ultimei sedintje in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni al unei emisuni	Pondere in activul total al O.P.C.V.M.
							USD	USD	USD	USD	USD	lei	lei	%	%
MOL Group Finance SA	XS0834435702	-	200	8-May-13	26-Mar-16	26-Sep-16	1,052.50	0.17	16.49	0.00	1,093.7500	4.0624	902,050.28	0.010	0.575
MOL Group Finance SA	XS0834435702	-	200	20-May-13	26-Mar-16	26-Sep-16	1,055.70	0.17	16.49	0.00	1,093.7500	4.0624	902,050.28	0.010	0.575
MOL Group Finance SA	XS0834435702	-	200	1-Apr-14	26-Mar-16	26-Sep-16	1,053.50	0.17	16.49	0.00	1,093.7500	4.0624	902,050.28	0.010	0.575
MOL Group Finance SA	XS0834435702	-	300	3-Sep-14	26-Mar-16	26-Sep-16	1,096.50	0.17	16.49	0.00	1,093.7500	4.0624	1,353,075.42	0.015	0.862
<b>TOTAL</b>													<b>4,059,226.25</b>		<b>2,587</b>

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

Emitent	Cod ISIN	Data ultimei sedintje in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisuni	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	lei	%	%
BULGARIA	XS1063844503	-	200	7-Apr-16	3-Sep-15	3-Sep-16	1,046.00	0.08	24.34	0.00	1,055.20	4.5210	976,121.45	0.002	0.622
MACEDONIA	XS1318363766	-	100	31-Mar-16	1-Dec-15	1-Dec-16	1,000.00	0.13	28.37	0.00	1,012.28	4.5210	470,476.01	0.001	0.300
ROMANIA	XS1060842975	-	150	31-Dec-14	24-Apr-16	24-Apr-17	1,091.73	0.10	6.75	0.00	1,110.73	4.5210	757,817.99	0.002	0.483
CROATIA	XS0645940288	-	100	26-Feb-16	9-Jul-15	9-Jul-16	1,098.50	0.16	57.47	0.00	1,091.23	4.5210	519,323.13	0.000	0.331
CROATIA	XS0645940288	-	100	10-Mar-16	9-Jul-15	9-Jul-16	1,098.75	0.16	57.47	0.00	1,091.23	4.5210	519,323.13	0.000	0.331
CROATIA	XS0645940288	-	100	30-Mar-16	9-Jul-15	9-Jul-16	1,097.80	0.16	57.47	0.00	1,091.23	4.5210	519,323.13	0.000	0.331
CROATIA	XS0645940288	-	100	15-Apr-16	9-Jul-15	9-Jul-16	1,099.00	0.16	57.47	0.00	1,091.23	4.5210	519,323.13	0.000	0.331
CROATIA	XS1028953989	-	300	3-Mar-16	30-May-16	31-May-17	1,021.25	0.11	3.40	0.00	1,030.61	4.5210	1,402,424.05	0.001	0.894
CROATIA	XS1028953989	-	100	11-Mar-16	30-May-16	31-May-17	1,022.50	0.11	3.40	0.00	1,030.61	4.5210	467,474.68	0.000	0.298
CROATIA	XS1028953989	-	100	6-May-16	30-May-16	31-May-17	1,028.75	0.11	3.40	0.00	1,030.61	4.5210	467,474.68	0.000	0.298
CROATIA	XS1117298916	-	100	26-Feb-16	11-Mar-16	11-Mar-17	931.25	0.08	9.21	0.00	954.11	4.5210	435,514.93	0.000	0.278
CROATIA	XS1117298916	-	200	7-Apr-16	11-Mar-16	11-Mar-17	948.00	0.08	9.21	0.00	954.11	4.5210	871,029.86	0.000	0.555
MUNTENEGRU	XS1205717702	-	100	18-Mar-15	18-Mar-16	18-Mar-17	994.44	0.11	11.15	0.00	965.83	4.5210	441,689.16	0.002	0.281
TURCIA	XS0285173299	-	100	1-Sep-15	2-Apr-16	2-Apr-17	1,130.05	0.16	14.49	0.00	1,122.86	4.5210	514,194.26	0.000	0.328
ROMANIA	XS0852474336	-	25	8-Oct-13	7-Nov-15	7-Nov-16	1,045.50	0.13	31.57	0.00	1,145.99	4.5210	133,092.89	0.000	0.085
ROMANIA	XS0852474336	-	145	13-Feb-15	7-Nov-15	7-Nov-16	1,172.30	0.13	31.57	0.00	1,145.99	4.5210	771,938.73	0.000	0.492
ROMANIA	XS0972758741	-	34	28-Oct-13	18-Sep-15	18-Sep-16	1,027.88	0.13	36.27	0.00	1,159.16	4.5210	183,753.88	0.002	0.117
ROMANIA	XS0972758741	-	350	29-Sep-15	18-Sep-15	18-Sep-16	1,155.00	0.13	36.27	0.00					

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 30.06.2016

2.5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite 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 cumulata(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al O.P.C.V.M.
							usd	usd	usd	usd	usd	lei	lei	%	%
Republic of Croatia	XS0464257152		150	12-May-16	5-May-16	5-Nov-16	1,098.75	0.19	10.50	0.00	1,090.16	4.0624	670.698.18	0.000	0.427
Republic of Hungary	US445246AG19		25	8-Oct-15	19-Feb-16	19-Aug-16	2,086.08	0.23	30.25	0.00	2,066.69	4.0624	212,965.23	0.000	0.136
Republic of Hungary	US445246AG19		90	13-Oct-15	19-Feb-16	19-Aug-16	2,086.78	0.23	30.25	0.00	2,066.69	4.0624	766,674.82	0.000	0.489
REPUBLIC OF SERBIA	XS0856951283		200	29-Sep-15	21-May-16	21-Nov-16	1,040.00	0.15	5.83	0.00	1,035.15	4.0624	845,778.14	0.001	0.539
REPUBLIC OF SERBIA	XS0995679619		100	6-May-16	3-Jun-16	3-Dec-16	1,055.50	0.16	4.57	0.00	1,063.15	4.0624	433,748.32	0.000	0.276
<b>TOTAL</b>													<b>2,929,864.67</b>		<b>1.867</b>

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

4. Obligatiuni neadmise la tranzactionare

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei	%	%
ING BANK NV	647	12-Dec-14	19-Sep-15	19-Sep-16	1,000.00	0.13	35.41	0.00	669,908.11	0.000	0.427
ING BANK NV	1,647	12-Dec-14	20-Apr-16	20-Apr-17	1,000.00	0.12	8.58	0.00	1,661,129.89	0.000	1.059
<b>Total</b>									<b>2,331,038.00</b>		<b>1.486</b>

4.1. Obligatiuni neadmise la tranzactionare emise de autoritati ale administratiei publice centrale denumite in EUR

Serie	Numar 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 ale unui emitent	Pondere in activul total al O.P.C.V.M.
					eur	eur	eur	eur	eur	lei	lei	%	%
RO1621DBE048	40	26-Feb-16	26-Feb-16	26-Feb-17	5,064.34	0.17	21.52	0.00	5,081.68	4.5210	922,861.13	0.000	0.588
<b>TOTAL</b>											<b>922,861.13</b>		<b>0.588</b>

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VII. Valori mobiliare nou emise

Obligatiuni nou emise denuminate in LEI

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
					LEI	LEI	LEI	EUR	lei	%	%
NIBC Bank N.V.	10	11-Jul-16	11-Jul-17	11-Jul-17	100,000.00	0.00	0.00	0.00	1,000,000.00	0.038	0.637
<b>TOTAL</b>									<b>1,000,000.00</b>		<b>0.637</b>

Sume in curs de decontare pentru obligatiuni nou emise denuminate in LEI

Emitent	Tipul de valoare mobiliara	Simbol/SIN	Valoare unitara	Nr. Valori mobiliare tranzactionate	Valoare Totala	Pondere in capitalul social al emitentului	Pondere in activul total al O.P.C.V.M.
			LEI	lei	%	%	
NIBC Bank N.V.	Obligatiuni	XS1441636138	100,000.00	10,00	-1,000,000.00	0.038	-0.637
<b>TOTAL</b>					<b>-1,000,000.00</b>		<b>-0.637</b>

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 O.P.C.V.M.
	lei	%
Banca Comerciala Romana	0.00	1.000
BANCA TRANSILVANIA S.A.	256.97	1.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.05	1.000
Citi Bank	0.00	1.000
CREDIT EUROPE BANK SA	83.11	1.000
Giganti Bank	0.00	1.000
ING BANK Romania	77,997.79	1.000
Libra Internet Bank	232.84	1.000
OTP BANK ROMANIA	82,609.69	1.000
PATRIA BANK	110.99	1.000
UniCredit Bank Romania	173.33	1.000
Numerar in Casieria	0.00	0.000
<b>TOTAL</b>	<b>161,464.77</b>	<b>11.000</b>

2. Disponibil in conturi curente si numerar denuminate EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	EUR	lei	lei	%
Banca Comerciala Romana	0.00	4.5210	0.00	0.000
BANCA TRANSILVANIA S.A.	0.00	4.5210	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5210	0.00	0.000
Citi Bank	27.69	4.5210	125.19	0.000
ING BANK Romania	0.00	4.5210	0.00	0.000
Libra Internet Bank	20.00	4.5210	90.42	0.000
OTP BANK ROMANIA	0.00	4.5210	0.00	0.000
PATRIA BANK	42.85	4.5210	193.72	0.000
<b>TOTAL</b>			<b>409.33</b>	<b>0.000</b>

2. Disponibil in conturi curente si numerar denuminate USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	USD	lei	lei	%
Banca Comerciala Romana	8,707.70	4.0624	35,374.16	0.023
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.0624	0.00	0.000
Citi Bank	0.00	4.0624	0.00	0.000
ING BANK Romania	0.00	4.0624	0.00	0.000
OTP BANK ROMANIA	0.00	4.0624	0.00	0.000
<b>TOTAL</b>			<b>35,374.16</b>	<b>0.023</b>

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Cresterea zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Jun-16	1-Jul-16	531,680.19	0.00	0.00	531,680.19	0.339
BRD - GROUPE SOCIETE GENERALE S.A.	30-Jun-16	1-Jul-16	170,335.58	0.05	0.00	170,335.58	0.109
Citi Bank	30-Jun-16	1-Jul-16	113,554.39	0.41	0.41	113,554.80	0.072
CREDIT EUROPE BANK SA	16-Jun-16	18-Jul-16	5,342,000.00	102.45	1,536.74	5,343,536.74	3.405
CREDIT EUROPE BANK SA	21-Jun-16	21-Jul-16	1,004,500.00	19.26	192.64	1,004,692.64	0.640
CREDIT EUROPE BANK SA	2-Jun-16	4-Jul-16	2,000,000.00	38.36	1,112.33	2,001,112.33	1.275
CREDIT EUROPE BANK SA	6-Jan-16	6-Oct-16	500,000.00	20.55	3,636.99	503,636.99	0.321
CREDIT EUROPE BANK SA	9-Jan-16	9-Jul-16	1,802,000.00	66.65	11,663.63	1,813,663.63	1.156
CREDIT EUROPE BANK SA	30-Mar-16	30-Sep-16	1,003,300.00	28.86	2,684.17	1,005,984.17	0.641
Libra Internet Bank	7-Apr-16	9-Jan-17	527,200.00	25.28	2,148.52	529,348.52	0.337
Libra Internet Bank	22-Apr-16	24-Oct-16	1,570,600.00	68.85	4,819.38	1,575,419.38	1.004
Libra Internet Bank	11-Jan-16	11-Jul-16	1,611,800.00	97.15	16,709.73	1,628,509.73	1.038
Libra Internet Bank	9-Feb-16	9-Aug-16	801,400.00	28.54	4,110.19	805,510.19	0.513
Libra Internet Bank	11-Feb-16	11-Aug-16	1,976,000.00	70.38	9,923.31	1,985,923.31	1.266
Libra Internet Bank	6-Jan-16	6-Jul-16	500,000.00	30.14	5,334.25	505,334.25	0.322
Libra Internet Bank	27-Jun-16	27-Jul-16	1,001,300.00	30.18	120.70	1,001,420.70	0.638
OTP BANK ROMANIA	29-Jun-16	1-Jul-16	3,500,000.00	9.59	19.18	3,500,019.18	2.231
OTP BANK ROMANIA	30-Jun-16	1-Jul-16	1,169,000.00	3.20	3.20	1,169,003.20	0.745
OTP BANK ROMANIA	10-Jun-16	11-Jul-16	1,729,000.00	18.95	397.91	1,729,397.91	1.102
<b>TOTAL</b>						<b>26,918,083.43</b>	<b>17.155</b>

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2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoarea initiala		Dobanda cumulata		Curs valutar BNR EUR/RON		Valoarea totala		Pondere in activul total al O.P.C.V.M.	
			eur	eur	eur	eur	lei	lei	lei	%		
Banca Comerciala Romana	30-Jun-16	1-Jul-16	24.704.13	0,00	0,00	0,00	4.5210	111.687,37		0,071		
BANCA TRANSILVANIA S.A.	16-Feb-16	14-Feb-17	735.000,00	15,31	2.082,50	4.5210	3.332.349,98	2.124				
Libra Internet Bank	21-Jan-16	21-Oct-16	259.980,00	7,12	1.153,88	4.5210	1.180.586,29	0,752				
OTP BANK ROMANIA	23-Dec-15	23-Dec-16	918.030,97	27,67	5.284,34	4.5210	4.174.308,50	2,680				
PATRIA BANK	6-Apr-16	3-Jan-17	731.200,00	20,31	1.746,76	4.5210	3.313.652,28	2,112				
<b>TOTAL</b>							<b>12.112.584,43</b>	<b>7,719</b>				

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	Valoarea totala	Pondere in activul total al O.P.C.V.M.	
						lei	lei				lei	%
EUR												
BRD - GROUPE SOCIETE GENERALE S.A.	150.000,00	V	30-Mar-16	30-Mar-17	4.4998	4.5210	4.5548	-0,0550	-8.250,00		-0,005	
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	V	12-May-16	12-May-17	4.5445	4.5210	4.5601	-0,0156	-1.560,00		-0,001	
BRD - GROUPE SOCIETE GENERALE S.A.	800.000,00	V	11-Apr-16	13-Apr-17	4.5078	4.5210	4.5655	-0,0487	-38.960,00		-0,025	
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	V	25-Aug-15	29-Aug-16	4.5069	4.5210	4.5274	-0,0205	-2.050,00		-0,001	
BRD - GROUPE SOCIETE GENERALE S.A.	200.000,00	V	23-Jul-15	27-Jul-16	4.4859	4.5210	4.5237	-0,0378	-7.580,00		-0,005	
BRD - GROUPE SOCIETE GENERALE S.A.	400.000,00	V	27-Jun-16	27-Jun-17	4.5530	4.5210	4.5556	-0,0026	-1.040,00		-0,001	
BRD - GROUPE SOCIETE GENERALE S.A.	300.000,00	V	17-Jun-16	22-Jun-17	4.5838	4.5210	4.5650	0,0188	5.640,00		0,004	
BRD - GROUPE SOCIETE GENERALE S.A.	170.000,00	V	18-May-16	22-May-17	4.5395	4.5210	4.5608	-0,0213	-3.621,00		-0,002	
BRD - GROUPE SOCIETE GENERALE S.A.	200.000,00	V	2-Jun-16	6-Jun-17	4.5632	4.5210	4.5626	0,0006	120,00		0,000	
Citi Bank	400.000,00	V	24-May-16	24-May-17	4.5574	4.5210	4.5615	-0,0041	-1.640,00		-0,001	
Citi Bank	200.000,00	V	13-Jun-16	15-Jun-17	4.5638	4.5210	4.5642	-0,0004	-80,00		0,000	
Citi Bank	100.000,00	V	27-Jun-16	29-Jun-17	4.5632	4.5210	4.5659	-0,0027	-270,00		0,000	
Citi Bank	1.100.000,00	V	21-Jun-16	23-Jun-17	4.5865	4.5210	4.5651	0,0214	23.540,00		0,015	
Citi Bank	100.000,00	V	24-Sep-15	28-Sep-16	4.4797	4.5210	4.5311	-0,0514	-5.140,00		-0,003	
Citi Bank	100.000,00	V	9-Oct-15	13-Oct-16	4.4720	4.5210	4.5329	-0,0609	-6.090,00		-0,004	
Citi Bank	160.000,00	V	29-Oct-15	2-Nov-16	4.4890	4.5210	4.5354	-0,0464	-7.424,00		-0,005	
Citi Bank	300.000,00	V	30-Oct-15	3-Nov-16	4.4857	4.5210	4.5356	-0,0499	-14.970,00		-0,010	
Citi Bank	300.000,00	V	9-Nov-15	14-Nov-16	4.5125	4.5210	4.5370	-0,0245	-7.350,00		-0,005	
Citi Bank	300.000,00	V	19-Nov-15	23-Nov-16	4.4955	4.5210	4.5382	-0,0427	-12.810,00		-0,008	
Citi Bank	100.000,00	V	27-Nov-15	5-Dec-16	4.4980	4.5210	4.5398	-0,0418	-4.180,00		-0,003	
Citi Bank	410.000,00	V	15-Apr-16	13-Apr-17	4.5158	4.5210	4.5655	-0,0407	-16.687,00		-0,011	
Citi Bank	200.000,00	V	12-May-16	16-May-17	4.5445	4.5210	4.5605	-0,0160	-3.200,00		-0,002	
Citi Bank	512.877,69	V	20-Apr-16	20-Apr-17	4.5303	4.5210	4.5574	-0,0271	-13.898,99		-0,009	
Citi Bank	620.000,00	V	6-Apr-16	6-Apr-17	4.5098	4.5210	4.5557	-0,0459	-28.458,00		-0,018	
Citi Bank	340.000,00	V	17-Mar-16	15-Mar-17	4.5210	4.5210	4.5529	-0,0319	-10.846,00		-0,007	
Citi Bank	180.000,00	V	7-Aug-15	11-Aug-16	4.4798	4.5210	4.5254	-0,0456	-8.208,00		-0,005	
Citi Bank	100.000,00	V	28-Jan-16	1-Feb-17	4.5846	4.5210	4.5474	0,0372	3.720,00		0,002	
ING BANK Romania	427.200,00	V	1-Feb-16	30-Jan-17	4.5675	4.5210	4.5472	0,0203	8.672,16		0,006	
ING BANK Romania	732.500,00	V	29-Jan-16	31-Jan-17	4.5802	4.5210	4.5473	0,0329	24.099,25		0,015	
ING BANK Romania	918.030,97	V	23-Dec-15	23-Dec-16	4.5745	4.5210	4.5423	0,0322	29.360,60		0,019	
ING BANK Romania	525.000,00	V	14-Jan-16	12-Jan-17	4.5815	4.5210	4.5448	0,0367	19.287,50		0,012	
ING BANK Romania	513.000,00	V	23-Feb-16	21-Feb-17	4.5120	4.5210	4.5500	-0,0380	-19.494,00		-0,012	
ING BANK Romania	175.000,00	V	12-Feb-16	14-Feb-17	4.5169	4.5210	4.5491	-0,0322	-5.635,00		-0,004	
ING BANK Romania	416.750,00	V	25-Feb-16	23-Feb-17	4.5180	4.5210	4.5503	-0,0323	-13.461,03		-0,009	
ING BANK Romania	307.802,59	V	1-Mar-16	27-Feb-17	4.5109	4.5210	4.5508	-0,0399	-12.281,32		-0,008	
ING BANK Romania	591.173,84	V	8-Mar-16	6-Mar-17	4.5075	4.5210	4.5517	-0,0442	-26.129,88		-0,017	
ING BANK Romania	650.000,00	V	17-Mar-16	17-Mar-17	4.5200	4.5210	4.5531	-0,0331	-21.515,00		-0,014	
ING BANK Romania	250.000,00	V	7-Apr-16	7-Apr-17	4.5098	4.5210	4.5558	-0,0460	-11.500,00		-0,007	
ING BANK Romania	300.000,00	V	22-Apr-16	20-Apr-17	4.5205	4.5210	4.5574	-0,0369	-11.070,00		-0,007	
ING BANK Romania	100.000,00	V	18-Apr-16	18-Apr-17	4.5245	4.5210	4.5571	-0,0326	-3.260,00		-0,002	
ING BANK Romania	983.100,00	V	28-Sep-15	26-Sep-16	4.4775	4.5210	4.5308	-0,0533	-52.399,23		-0,033	
ING BANK Romania	200.000,00	V	24-Nov-15	22-Nov-16	4.5040	4.5210	4.5381	-0,0341	-6.820,00		-0,004	
ING BANK Romania	124.000,00	V	6-Jun-16	8-Jun-17	4.5627	4.5210	4.5631	-0,0004	-49,60		0,000	
ING BANK Romania	411.000,00	V	6-Jun-16	8-Jun-17	4.5627	4.5210	4.5631	-0,0004	-164,40		0,000	
<b>TOTAL</b>									<b>-273.452,94</b>		<b>-0,174</b>	

1.2. Contracte forward denominate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON		Curs forward	Profit / pierdere	Valoarea totala	Pondere in activul total al O.P.C.V.M.	
						lei	lei				lei	%
USD												
BRD - GROUPE SOCIETE GENERALE S.A.	330.000,00	V	10-Jun-16	14-Sep-16	3.9879	4.0624	4.0621	-0,0742	-24.486,00		-0,016	
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	V	31-May-16	29-Jul-16	4.0446	4.0624	4.0624	-0,0178	-1.780,00		-0,001	
BRD - GROUPE SOCIETE GENERALE S.A.	100.000,00	V	23-Jun-16	23-Jun-17	3.9521	4.0624	4.0505	-0,0984	-9.840,00		-0,006	
BRD - GROUPE SOCIETE GENERALE S.A.	600.000,00	V	17-Jun-16	22-Jul-16	4.0281	4.0624	4.0623	-0,0342	-20.520,00		-0,013	
Citi Bank	190.000,00	V	14-Jun-16	14-Jul-16	4.0300	4.0624	4.0623	-0,0323	-6.137,00		-0,004	
Citi Bank	50.000,00	V	7-Aug-15	11-Aug-16	4.0672	4.0624	4.0623	0,0049	245,00		0,000	
ING BANK Romania	165.000,00	V	14-Jun-16	14-Jul-16	4.0297	4.0624	4.0623	-0,0326	-5.379,00		-0,003	
<b>TOTAL</b>									<b>-67.897,00</b>		<b>-0,043</b>	

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XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conform art.82 lit. g) din O.U.G. nr. 32/2012

1. Contracte de report pe titluri emise de administratia publica centrala RON

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenta	Valoare initiala	Creștere zilnică	Dobanda cumulată	Valoare totală	Banca intermediară	Pondere în total instrumente emisiune	Pondere în activul total al O.P.C.V.M.
RO1318DBN034	Repo	475	16-Jun-16	18-Jul-16	lei	lei	lei	lei	BRD GSG	%	%
					-11.306.42	-0.10	-1.55	-5.371.290.32		0.004	-3.423
<b>TOTAL</b>								<b>-5,371,290.32</b>			<b>-3.423</b>

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret piata	Valoare totală	Banca intermediară	Pondere în total obligatiuni emisiune	Pondere în activul total al O.P.C.V.M.
RO1318DBN034	-	275	8-May-15	28-Nov-15	28-Nov-16	11,175.57	1.53	330.49	0.00	10,988.7000	3,112,777.75	BRD-GSG	0.003	1.984
RO1318DBN034	-	200	26-Jun-15	28-Nov-15	28-Nov-16	11,076.88	1.53	330.49	0.00	10,988.7000	2,263,838.36	BRD-GSG	0.002	1.443
<b>TOTAL</b>											<b>5,376,616.11</b>			<b>3.427</b>

1. Contracte de report pe titluri emise de administratia publica centrala EUR

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenta	Valoare initiala	Creștere zilnică	Dobanda cumulată	Curs valutar BNR EUR/RON	Valoare totală	Banca intermediară	Pondere în total instrumente emisiune	Pondere în activul total al O.P.C.V.M.
XS0972758741	Repo	617	13-Jun-16	13-Jul-16	EUR	EUR	EUR	EUR	lei		%	%
					-1.193.71	0.00	0.00	4.5210	-3.329.815.96	JUPE SOCIETE GEN	0.001	-2.122
XS0972758741	Repo	617	16-Jun-16	18-Jul-16	-1.191.87	0.00	0.00	4.5210	-3.324.674.55	JUPE SOCIETE GEN	0.001	-2.119
XS1129788524	Repo	247	23-Jun-16	25-Jul-16	-1.066.56	0.00	0.00	4.5210	-1.191.010.18	JUPE SOCIETE GEN	0.000	-0.759
<b>TOTAL</b>									<b>-7,845,500.69</b>			<b>-5.000</b>

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Creștere zilnică	Dobanda cumulată	Discount/prima cumulată(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totală	Banca intermediară	Pondere în total instrumente emisiune	Pondere în activul total al O.P.C.V.M.
XS1129788524	-	247	18-Jan-16	28-Oct-15	28-Oct-16	1,040.30	0.08	19.40	0.00	1,050.74	4.5210	1,195,008.44	Bofa Merrill Lynch	0.016	0.762
XS0972758741	-	250	30-Sep-15	18-Sep-15	18-Sep-16	1,092.00	0.13	36.27	0.00	1,159.16	4.5210	1,351,131.45	BRD-GSG	0.013	0.861
XS0972758741	-	367	30-Sep-15	18-Sep-15	18-Sep-16	1,040.30	0.13	36.27	0.00	1,159.16	4.5210	1,983,460.97	BRD-GSG	0.018	1.264
XS0972758741	-	617	1-Feb-16	18-Sep-15	18-Sep-16	1,040.30	0.13	36.27	0.00	1,159.16	4.5210	3,334,592.43	BRD-GSG	0.031	2.125
<b>TOTAL</b>												<b>7,864,193.29</b>			<b>5.012</b>

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 în total titluri de participare ale OPCVM/AOPC	Pondere în activul total al O.P.C.V.M.
FDI CERTINVEST TEZAU	ROFDIN0000W1	-	1,053,4867	90.4600	-	95,298.41	4.719	0.061
FDI BRD SIMFONIA 1	ROFDIN000010	-	54,030.6311	39.3640	-	2,126,881.76	0.147	1.355
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	116,395.8891	28.8500	-	3,358,021.40	19.601	2.140
FDI OTP COMODISRO	ROFDIN0001C1	-	118,271.1128	16.9947	-	2,009,982.08	1.595	1.281
<b>TOTAL</b>						<b>7,590,163.65</b>		<b>4.837</b>

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 în total titluri de participare ale OPCVM/AOPC	Pondere în activul total al O.P.C.V.M.
FDI OTP EUROBOND	ROFDIN0001J6	-	101,176.6160	12.5173	-	4.5210	5,725,656.87	3.172	3.649
<b>TOTAL</b>							<b>5,725,656.87</b>		<b>3.649</b>

Evoluția activului net și a VUAN în ultimii 3 ani

	30-Jun-14	30-Jun-15	30-Jun-16
Activ net	87,956,469.92	124,568,216.25	156,748,133.95
VUAN	13.4043	13.9848	14.4592

OTP ASSET MANAGEMENT S.A.I. S.A.

Membri Directorat,  
Dan POPOVICI

Intocmit  
Adriana CIOBANU