

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: A/2/09.01.2014
 Cod inscriere: CSC06FDIR/400085

Situatia activelor si obligatiilor in perioada 31.12.2016 - 30.06.2017

Denumire element	31.12.2016				30.06.2017				Diferente (lei)
	% din activul net	% din activul total	Valuta (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.10%	100.00%	8,558,179.06	36,828,411.97	100.11%	100.00%	8,924,610.93	35,622,584.51	-1,205,827.46
1 Valori mobiliare si instrumente ale pietei monetare din care:	86.19%	86.10%	7,368,371.12	31,708,311.45	85.04%	84.95%	7,581,061.30	30,259,806.19	-1,448,505.26
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata din Romania, din care:	0.03%	0.03%	2,739.83	11,790.32	0.03%	0.03%	2,845.06	11,356.05	-434.27
1.1.3. obligatiuni, din care:	0.03%	0.03%	2,739.83	11,790.32	0.03%	0.03%	2,845.06	11,356.05	-434.27
1.1.3.2. Obligatiuni emise de administratia publica centrala admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	0.03%	0.03%	2,739.83	11,790.32	0.03%	0.03%	2,845.06	11,356.05	-434.27
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	86.15%	86.07%	7,365,631.29	31,696,521.13	85.01%	84.91%	7,578,216.24	30,248,450.13	-1,448,071.00
1.2.3. obligatiuni, din care:	86.15%	86.07%	7,365,631.29	31,696,521.13	85.01%	84.91%	7,578,216.24	30,248,450.13	-1,448,071.00
1.2.3.1. Obligatiuni corporative cotate	51.13%	51.08%	4,371,490.79	18,811,836.33	56.17%	56.11%	5,007,807.04	19,988,661.81	1,176,825.48
1.2.3.2. Obligatiuni emise de administratia publica centrala admise sau tranzactionate pe o piata reglementata 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, aprobata de A.S.F., din care:	35.02%	34.99%	2,994,140.50	12,884,684.80	28.83%	28.80%	2,570,409.20	10,259,788.33	-2,624,896.48
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, aprobata 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:	2.35%	2.35%	200,929.34	864,659.22	2.27%	2.27%	202,222.35	807,170.52	-57,488.70
3.1. valori mobiliare	2.35%	2.35%	200,929.34	864,659.22	2.27%	2.27%	202,222.35	807,170.52	-57,488.70
3.1.2. obligatiuni neadmise la tranzactionare	2.35%	2.35%	200,929.34	864,659.22	2.27%	2.27%	202,222.35	807,170.52	-57,488.70
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:	3.55%	3.55%	303,642.57	1,306,665.06	5.06%	5.05%	450,872.80	1,799,658.79	492,993.74
4.1. depozite bancare constituite la instituti de credit din Romania	3.55%	3.55%	303,642.57	1,306,665.06	5.06%	5.05%	450,872.80	1,799,658.79	492,993.74
4.1.1. OTP BANK ROMANIA	2.78%	2.78%	237,955.30	1,023,993.04	2.59%	2.59%	230,724.01	920,934.87	-103,058.17
4.1.2. BANCA COMERCIALA ROMANA	0.77%	0.77%	65,687.27	282,672.01	1.90%	1.89%	169,050.94	674,766.83	392,094.81
4.1.3. BRD-GROUP SOCIETATE GENERAL	0.00%	0.00%	0.00	0.00	0.57%	0.57%	51,097.86	203,957.10	203,957.10
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
5 Instrumente financiare derivate tranzactionate pe o piata reglementata	1.11%	1.11%	94,687.70	407,469.60	-0.92%	-0.92%	-82,109.40	-327,739.68	-735,209.27
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	1.11%	1.11%	94,687.70	407,469.60	-0.92%	-0.92%	-82,109.40	-327,739.68	-735,209.27
5.4.1. Contracte forward	1.06%	1.06%	90,837.11	390,899.33	-0.94%	-0.94%	-84,168.66	-335,959.21	-726,858.57
5.4.2. Contracte swap	0.05%	0.04%	3,850.59	16,570.24	0.02%	0.02%	2,059.26	8,219.54	-8,350.71
6 Conturi curente si numerar	0.12%	0.12%	10,594.57	45,591.60	1.64%	1.64%	146,565.01	585,014.25	539,422.65
6.1. BANCA COMERCIALA ROMANA	0.00%	0.00%	221.33	952.46	0.00%	0.00%	337.70	1,347.94	395.48
6.2. BRD-GROUP SOCIETATE GENERAL	0.00%	0.00%	47.86	205.94	0.00%	0.00%	8.77	34.99	-170.95
6.3. OTP BANK ROMANIA	0.01%	0.01%	433.45	1,865.25	0.01%	0.01%	594.35	2,372.35	507.10
6.4. Banca Comerciala Romana - EURO	0.00%	0.00%	0.00	0.00	1.38%	1.38%	123,320.18	492,232.51	492,232.51
6.5. BRD-GROUP SOCIETATE GENERAL USD	0.11%	0.11%	9,829.34	42,298.60	0.00%	0.00%	0.00	0.00	-42,298.60
6.6. ING BANK ROMANIA	0.00%	0.00%	62.59	269.35	0.00%	0.00%	49.38	197.11	-72.24
6.7. CITI BANK USD	0.00%	0.00%	0.00	0.00	0.15%	0.15%	13,656.00	54,507.92	54,507.92
6.8. ING USD	0.00%	0.00%	0.00	0.00	0.10%	0.10%	8,598.63	34,321.43	34,321.43
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.	6.78%	6.78%	579,953.77	2,495,715.04	7.02%	7.01%	625,998.85	2,498,674.43	2,959.38
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	0.10%	0.10%	8,729.24	37,564.55	0.11%	0.11%	9,587.60	38,268.89	704.34
1. Cheltuieli pentru plata comisionelor datorate S.A.I.	0.08%	0.08%	6,766.77	29,119.45	0.08%	0.08%	7,445.59	29,719.09	599.63
1.1. Comision de administrare	0.08%	0.08%	6,766.77	29,119.45	0.08%	0.08%	7,445.59	29,719.09	599.63
2. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	970.61	4,176.81	0.01%	0.01%	1,276.69	5,095.90	919.09
2.1. Cheltuieli pentru plata comisionelor datorate depozitarului	0.01%	0.01%	730.78	3,144.75	0.01%	0.01%	955.07	3,812.17	667.42
2.2. Cheltuieli pentru plata comisionelor datorate custodelui	0.00%	0.00%	239.83	1,032.06	0.00%	0.00%	321.62	1,283.73	251.67
7. Cheltuieli cu plata comisionelor/tarifelor datorate A.S.F.	0.01%	0.01%	645.23	2,776.63	0.01%	0.01%	694.71	2,772.94	-3.69
8. Cheltuieli cu auditul financiar	0.00%	0.00%	203.94	877.60	0.00%	0.00%	109.33	436.38	-441.21
9. Alte cheltuieli aprobate	0.00%	0.00%	142.69	614.06	0.00%	0.00%	61.27	244.57	-369.49
III Valoarea activului net (I - II)	100.00%	99.90%	8,549,449.82	36,790,847.41	100.00%	99.89%	8,915,023.33	35,584,315.62	-1,206,531.78

Situatia valorii unitare a activului net

Denumire element	La data de 30.06.2017	La data de 31.12.2016	Diferente
Valoarea activ net	8,915,023.33	8,549,449.82	365,573.51
Numar unitati de fond/actiuni in circulatie	814,724,7779	787,867,6010	26,857,1769
Valoarea unitara a activului net	10.9424	10.8514	0.0910

 OTP ASSET MANAGEMENT ROMANIA SAI SA
 Director General
 Dan Marius POPOVICI

 Intocmit
 Filon-Daniel ANGHEL-GRIGORE

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2017

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 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 USD/RON	Valoare totala	Banca intermediara	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
RO1121DBN032	-	1	25-Apr-14	11-Jun-17	11-Jun-18	lei 10,574.80	lei 1.63	lei 32.60	lei 0.0000	lei 11,323.4500	lei 3.9915	usd 2,845.06	BCR	% 0.000	% 0.032
TOTAL												2,845.06			0.032

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 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							eur	eur	eur	eur	eur	lei	lei	usd	%	%
BANK OF AMERICA CORP	XS1602557495	-	200	19-May-17	27-Apr-17	4-Aug-17	1,001.51	0.01	0.81	0.00	1,002.2500	4.5539	3.9915	228,879.10	0.000	2.565
BULGARIAN ENERGY HOLDING	XS0989152573	-	100	22-Sep-16	7-Nov-16	7-Nov-17	1,038.75	0.12	27.48	0.00	1,043.4150	4.5539	3.9915	122,178.28	0.001	1.369
CREDIT AGRICOLE LONDON	XS1598861588	-	1	19-May-17	20-Apr-17	20-Jul-17	100,838.00	1.30	93.80	0.00	101,292.0000	4.5539	3.9915	115,671.00	0.000	1.296
EMERALD CAP	XS1523215116	-	200	2-Dec-16	5-May-17	7-Aug-17	1,000.00	0.05	2.80	0.00	-	4.5539	3.9915	228,819.72	0.000	2.564
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	994.27	0.08	0.95	0.04	-	4.5539	3.9915	56,774.17	0.000	0.636
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	19-Jun-17	20-Jun-18	1,008.75	0.07	0.95	-0.06	-	4.5539	3.9915	57,594.75	0.000	0.645
Societe Generale	XS1490846810	-	200	24-Nov-16	6-Jun-17	6-Dec-17	1,000.00	0.05	1.22	0.00	-	4.5539	3.9915	228,457.98	0.000	2.560
TOTAL														1,038,375.00		11.635

2.2.2 Obligatiuni admise la tranzactionare corporative denumite in USD

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 ale unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
AUST & NZ BANKING GRP NY	US05252BCS60	-	250	13-Dec-16	23-Jun-17	25-Sep-17	1,001.39	0.05	0.43	0.0000	1,006.9400	251,843.30	0.002	2.822
Black Sea Trade and Development Bank	XS1405888576	-	200	6-May-16	6-May-17	6-Nov-17	992.70	0.14	7.45	0.0000	1,056.8250	212,854.58	0.031	2.385
CITI GROUP INC	US172967KL43	-	100	30-Mar-16	30-Jun-17	29-Sep-17	1,000.00	0.07	0.07	0.0000	1,023.1950	102,326.93	0.000	1.147
CITI GROUP INC	US172967KW08	-	300	2-Aug-16	2-Aug-17	2-Aug-17	1,000.00	0.07	3.93	0.0000	1,016.2950	306,068.28	0.000	3.429
COCA COLA ICECEK URETIM	XS0975578165	-	200	20-Jul-15	1-Apr-17	1-Oct-17	1,060.70	0.13	11.88	0.0000	1,024.1150	207,198.00	0.039	2.322
DEUTSCHE TELEKOM INT FIN	USN27915AH55	-	150	16-Dec-16	19-Jun-17	19-Sep-17	1,000.22	0.05	0.57	0.0000	1,000.9000	150,220.87	0.000	1.683
GENERAL MOTORS FINL CO	US37045XBA37	-	100	16-Dec-16	17-Apr-17	17-Jul-17	1,024.40	0.09	6.71	0.0000	1,021.2150	102,792.01	0.001	1.152
Goldman Sachs Group Inc	US38141GVV30	-	200	17-Oct-16	25-Apr-17	25-Jul-17	1,007.31	0.06	4.09	0.0000	1,011.7450	203,166.48	0.000	2.276
Goldman Sachs Group Inc	US38145GAF72	-	95	20-Dec-16	15-Aug-17	15-Aug-17	1,004.60	0.07	3.07	0.0000	1,009.8900	96,231.24	0.000	1.078
HP INC	US428236BZ56	-	200	12-Dec-16	14-Apr-17	14-Jul-17	1,001.03	0.06	4.55	0.0000	1,004.1700	201,743.32	0.003	2.261
ING BANK NV	US44987DAK28	-	200	22-Mar-16	22-Jun-17	22-Sep-17	1,003.00	0.07	0.60	0.0000	1,013.3950	202,799.86	0.003	2.272
J.P. Morgan & Co.	US46625HRW24	-	200	21-Nov-16	24-Apr-17	24-Jul-17	1,002.50	0.07	4.50	0.0000	1,016.6000	204,220.31	0.003	2.288
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	26-Nov-14	12-Feb-17	12-Aug-17	1,064.41	0.15	21.24	0.0000	1,023.0450	208,856.22	0.003	2.340
MAGYAR EXPORT-IMPORT BAN	XS0864511588	-	200	30-Jul-15	12-Feb-17	12-Aug-17	1,068.75	0.15	21.24	0.0000	1,023.0450	208,856.22	0.003	2.340
MOL Group Finance SA	XS0834435702	-	100	14-May-14	26-Mar-17	26-Sep-17	1,087.00	0.17	16.49	0.0000	1,083.9050	110,039.81	0.001	1.233
MOL Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Mar-17	26-Sep-17	1,094.00	0.17	16.49	0.0000	1,083.9050	110,039.81	0.001	1.233
MOL Group Finance SA	XS0834435702	-	200	8-May-17	26-Mar-17	26-Sep-17	1,086.00	0.17	16.49	0.0000	1,083.9050	220,079.61	0.003	2.466
MOL Group Finance SA	XS0834435702	-	200	15-May-17	26-Mar-17	26-Sep-17	1,084.90	0.17	16.49	0.0000	1,083.9050	220,079.61	0.003	2.466
Morgan Stanley	US61746BEC63	-	200	21-Nov-16	24-Apr-17	24-Jul-17	1,001.96	0.07	4.82	0.0000	1,018.0050	204,565.53	0.003	2.292
Societe Generale	US833687AE82	-	200	25-May-16	10-Apr-17	10-Jul-17	1,008.70	0.07	5.66	0.0000	1,020.6100	205,254.23	0.003	2.300
Wells Fargo & Company	US949746SJ14	-	200	12-Dec-16	28-Apr-17	31-Jul-17	1,002.00	0.07	4.27	0.0000	1,017.8400	204,421.97	0.003	2.291
Wells Fargo & Company	US949746SJ14	-	35	20-Dec-16	28-Apr-17	31-Jul-17	1,009.08	0.07	4.27	0.0000	1,017.8400	35,773.84	0.000	0.401
TOTAL												3,969,432.04		44.477

2.3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denumite 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	lei	lei	usd	%	%
Republic of Croatia EUR	XS0645940288	-	180	4-Nov-15	9-Jul-16	9-Jul-17	1,098.00	0.16	57.46	0.0000	1,056.9500	4.5539	3.9915	228,857.83	0.001	2.564
ROMANIA	XS1599193403	-	50	19-Apr-17	19-Apr-17	19-Apr-18	996.83	0.07	4.75	0.0000	998.1150	4.5539	3.9915	57,208.40	0.005	0.641
TOTAL														286,066.23		3.205

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2017

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

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
Romania	US77586TAA43	-	1	28-Apr-14	7-Feb-17	7-Aug-17	2,360.00	0.38	54.00	0.00	2,323.4800	2,377.48	0.000	0.027
Romania	US77586TAA43	-	50	21-Aug-15	7-Feb-17	7-Aug-17	2,377.50	0.38	54.00	0.00	2,323.4800	118,874.00	0.000	1.332
Romania	US77586TAA43	-	125	16-May-17	7-Feb-17	7-Aug-17	2,320.90	0.38	54.00	0.00	2,323.4800	297,185.00	0.001	3.330
Romania	US77586TAC09	-	20	16-May-17	22-Feb-17	22-Aug-17	2,120.00	0.24	31.35	0.00	2,125.0600	43,128.28	0.000	0.483
Romania	US77586TAD81	-	1	14-May-14	22-Jan-17	22-Jul-17	2,128.00	0.27	43.06	0.00	2,182.8000	2,225.86	0.000	0.025
Republic of Croatia USD	XS0464257152	-	100	6-Feb-15	5-May-17	5-Nov-17	1,112.50	0.19	10.50	0.00	1,089.9950	110,049.50	0.001	1.233
Republic of Hungary	US445545AG19	-	50	27-May-15	19-Feb-17	19-Aug-17	2,097.50	0.23	30.25	0.00	2,029.3300	102,979.00	0.001	1.154
Republic of Hungary	US445545AG19	-	50	31-Jul-15	19-Feb-17	19-Aug-17	2,089.00	0.23	30.25	0.00	2,029.3300	102,979.00	0.001	1.154
Republic of Hungary	US445545AG19	-	50	21-Aug-15	19-Feb-17	19-Aug-17	2,092.70	0.23	30.25	0.00	2,029.3300	102,979.00	0.001	1.154
Republic of Hungary	US445545AG19	-	90	6-Oct-15	19-Feb-17	19-Aug-17	2,084.00	0.23	30.25	0.00	2,029.3300	185,362.20	0.001	2.077
Republic of Hungary	US445545AG19	-	90	15-Oct-15	19-Feb-17	19-Aug-17	2,087.46	0.23	30.25	0.00	2,029.3300	185,362.20	0.001	2.077
Republic of Hungary	US445545AG19	-	50	25-Jul-16	19-Feb-17	19-Aug-17	2,068.38	0.23	30.25	0.00	2,029.3300	102,979.00	0.001	1.154
Republic of Hungary	US445545AK21	-	50	28-Nov-14	25-Mar-17	25-Sep-17	2,068.00	0.22	21.33	0.00	2,067.2100	104,427.17	0.001	1.170
Republic of Hungary	US445545AK21	-	50	26-Aug-15	25-Mar-17	25-Sep-17	2,089.76	0.22	21.33	0.00	2,067.2100	104,427.17	0.001	1.170
REPUBLIC OF SERBIA	XS0856951263	-	200	30-Jul-15	21-May-17	21-Nov-17	1,038.75	0.15	5.83	0.00	1,012.4800	203,662.67	0.004	2.282
REPUBLIC OF SERBIA	XS0856951263	-	200	3-Oct-16	21-May-17	21-Nov-17	1,036.00	0.15	5.83	0.00	1,012.4800	203,662.67	0.004	2.282
REPUBLIC OF SERBIA	XS0995679619	-	100	19-Oct-15	3-Jun-17	3-Dec-17	1,059.80	0.16	4.57	0.00	1,047.9400	105,250.94	0.002	1.179
Republic of Slovenia	XS0927637495	-	200	5-Mar-15	10-May-17	10-Nov-17	1,077.50	0.13	6.73	0.00	1,025.4300	206,431.83	0.002	2.313
TOTAL												2,284,342.97		25.596

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

2. Obligatiuni corporative neadmise la tranzactionare

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret Bloomberg	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
						usd	usd	usd	usd	usd	usd	%	%
ING BANK NV	USN45780CW66	200	16-Aug-16	15-May-17	15-Aug-17	1,000.00	0.06	2.69	0.00	1,008.42	202,222.35	0.000	2.266
TOTAL											202,222.35		2.266

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	usd	%
Banca Comerciala Romana	1,347.94	3.9915	337.70	0.004
BRD - GROUPE SOCIETE GENERALE S.A.	34.99	3.9915	8.77	0.000
Citi Bank	0.00	3.9915	0.00	0.000
ING BANK Romania	197.11	3.9915	49.38	0.001
OTP BANK ROMANIA	2,355.77	3.9915	590.20	0.007
TOTAL			986.05	0.011

2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	eur	lei	lei	usd	%
Banca Comerciala Romana	108,090.32	4.5539	3.9915	123,320.18	1.382
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5539	3.9915	0.00	0.000
Citi Bank	0.00	4.5539	3.9915	0.00	0.000
ING BANK Romania	0.00	4.5539	3.9915	0.00	0.000
OTP BANK ROMANIA	3.64	4.5539	3.9915	4.15	0.000
TOTAL				123,324.34	1.382

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2017

2. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	usd	%
Banca Comerciala Romana	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	13,656.00	0.153
ING BANK Romania	8,598.63	0.096
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	22,254.63	0.249

X. Depozite bancare

3. Depozite bancare denuminate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			usd	usd	usd	usd	%
Banca Comerciala Romana	30-Jun-17	1-Jul-17	169,045.72	5.22	5.22	169,050.94	1.894
BRD - GROUPE SOCIETE GENERALE S.A.	30-Jun-17	3-Jul-17	51,097.06	0.80	0.80	51,097.86	0.573
OTP BANK ROMANIA	30-Jun-17	3-Jul-17	230,723.69	0.32	0.32	230,724.01	2.585
TOTAL						450,872.80	5.052

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward USD/EUR

1.1. Contracte forward fara livrare 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
	EUR				USD	lei	lei	USD	USD	USD	%
BRD - GROUPE SOCIETE GENERALE S.A.	245,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.5539	3.9915	1.1567	-0.0623	-15,265.56	-0.171
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.5539	3.9915	1.1567	-0.0623	-6,230.84	-0.070
BRD - GROUPE SOCIETE GENERALE S.A.	240,000.00	Vanzare	30-Mar-17	3-Apr-18	1.0944	4.5539	3.9915	1.1567	-0.0623	-14,954.02	-0.168
BRD - GROUPE SOCIETE GENERALE S.A.	105,000.00	Vanzare	12-Jan-17	12-Jul-17	1.0719	4.5539	3.9915	1.1415	-0.0696	-7,307.72	-0.082
Citi Bank	300,000.00	Vanzare	17-May-17	17-May-18	1.1334	4.5539	3.9915	1.1597	-0.0263	-7,902.19	-0.089
Citi Bank	201,000.00	Vanzare	6-Jun-17	6-Jun-18	1.1472	4.5539	3.9915	1.1612	-0.0140	-2,807.13	-0.031
Citi Bank	110,000.00	Vanzare	14-Jun-17	14-Jun-18	1.1435	4.5539	3.9915	1.1617	-0.0182	-2,006.85	-0.022
Citi Bank	240,000.00	Vanzare	30-Mar-17	29-Dec-17	1.0886	4.5539	3.9915	1.1508	-0.0622	-14,936.44	-0.167
ING BANK Romania	200,000.00	Vanzare	19-Jan-17	19-Jan-18	1.0883	4.5539	3.9915	1.1521	-0.0638	-12,757.92	-0.143
TOTAL										-84,168.66	-0.943

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 plăților efectuate către Fond	Valoare actualizata a plăților efectuate de Fond	Valoare totala	Pondere in activul total al OPCVM
	USD			USD	USD	USD	%
ING BANK	1,000,000.00	29-Oct-15	2-Nov-17	6,436.94	4,377.68	2,059.26	0.023
TOTAL						2,059.26	0.023

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 30.06.2017

XIV. Titluri de participare la OPCVM / AOPC

1. 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	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	ROFDIN0001D9	-	365.2215	136.9988	-	4.5539	3.9915	57,084.80	0.017	0.640
FDI OTP EURO BOND	ROFDIN0001J6	-	33,324.7529	12,7281	-	4.5539	3.9915	483,924.79	0.985	5.422
TOTAL								541,009.59		6.062

2. 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 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	ROFDIN000267	-	806.3995	105.3935	-	4.5539	3.9915	84,989.27	0.324	0.952
TOTAL								84,989.27		0.952

Evolutia activului net si a VUAN în ultimii 3 ani

	30-Jun-15	30-Jun-16	30-Jun-17
Activ net	5.629.481.59	5.958.987.59	8.915.023.32
VUAN	10.4859	10.7527	10.9424

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL