

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 ComodisRO

Decizie autorizare: 377/27.02.2008
Cod inscriere: CSC06FDIR/400049

Situatia activelor si obligatiilor in perioada 31.12.2014 - 31.12.2015

Denumire element	31.12.2014				31.12.2015				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.13%	100.00%	133,762,838.69	133,762,838.69	100.14%	100.00%	130,568,663.71	130,568,663.71	-3,194,174.98
1 Valori mobiliare si instrumente ale pietei monetare din care:	28.01%	27.97%	37,418,230.67	37,418,230.67	34.14%	34.09%	44,516,260.56	44,516,260.56	7,098,029.89
1.1. valori mobiliare și instrumente ale pieței monetare admise sau tranzacționate pe o piață reglementată din România, din care:	15.83%	15.81%	21,145,891.93	21,145,891.93	18.28%	18.25%	23,828,720.94	23,828,720.94	2,682,829.01
1.1.3. obligatiuni, din care:	15.83%	15.81%	21,145,891.93	21,145,891.93	18.28%	18.25%	23,828,720.94	23,828,720.94	2,682,829.01
1.1.3.1. Obligatiuni corporative cotate	8.80%	8.79%	11,762,178.87	11,762,178.87	17.78%	17.75%	23,176,908.33	23,176,908.33	11,414,729.46
1.1.3.2. Obligatiuni emise de administratia publica centrala	6.74%	6.73%	8,998,827.64	8,998,827.64	0.04%	0.04%	53,645.43	53,645.43	-8,945,182.21
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.29%	0.29%	384,885.42	384,885.42	0.46%	0.46%	598,167.18	598,167.18	213,281.77
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	12.18%	12.17%	16,272,338.74	16,272,338.74	15.87%	15.84%	20,687,539.62	20,687,539.62	4,415,200.88
1.2.3. obligatiuni, din care:	12.18%	12.17%	16,272,338.74	16,272,338.74	15.87%	15.84%	20,687,539.62	20,687,539.62	4,415,200.88
1.2.3.1. Obligatiuni corporative cotate	12.18%	12.17%	16,272,338.74	16,272,338.74	15.87%	15.84%	20,687,539.62	20,687,539.62	4,415,200.88
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 în mod regulat și este recunoscută și deschisă publicului, aprobată 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 și instrumente ale pieței monetare menționate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	7.50%	7.49%	10,024,366.49	10,024,366.49	7.83%	7.82%	10,215,679.17	10,215,679.17	191,312.68
3.1. valori mobiliare	7.50%	7.49%	10,024,366.49	10,024,366.49	7.83%	7.82%	10,215,679.17	10,215,679.17	191,312.68
3.1.2. obligatiuni neadmise la tranzactionare	7.50%	7.49%	10,024,366.49	10,024,366.49	7.83%	7.82%	10,215,679.17	10,215,679.17	191,312.68
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:	55.10%	55.03%	73,612,076.42	73,612,076.42	42.01%	41.96%	54,781,722.39	54,781,722.39	-18,830,354.03
4.1. depozite bancare constituite la institutii de credit din Romania	55.10%	55.03%	73,612,076.42	73,612,076.42	42.01%	41.96%	54,781,722.39	54,781,722.39	-18,830,354.03
4.1.1. OTP BANK ROMANIA	2.89%	2.89%	3,860,752.55	3,860,752.55	3.66%	3.66%	4,776,340.13	4,776,340.13	915,587.59
4.1.2. ALPHA BANK ROMANIA	4.22%	4.21%	5,633,763.80	5,633,763.80	0.00%	0.00%	0.00	0.00	-5,633,763.80
4.1.3. CITY BANK	0.55%	0.55%	738,969.09	738,969.09	0.11%	0.11%	149,614.89	149,614.89	-589,354.20
4.1.4. Procredit Bank	0.76%	0.76%	1,013,808.22	1,013,808.22	0.00%	0.00%	0.00	0.00	-1,013,808.22
4.1.5. Credit Europe Bank SA	4.20%	4.20%	5,614,163.51	5,614,163.51	17.30%	17.28%	22,563,220.44	22,563,220.44	16,949,056.93
4.1.6. Garanti Bank	2.48%	2.48%	3,314,797.26	3,314,797.26	6.60%	6.59%	8,601,023.54	8,601,023.54	5,286,226.28
4.1.7. BANCA ROMANEASCA	4.67%	4.67%	6,241,478.79	6,241,478.79	0.00%	0.00%	0.00	0.00	-6,241,478.79
4.1.8. BANCA COMERCIALA ROMANA	18.02%	17.99%	24,069,466.32	24,069,466.32	0.07%	0.07%	92,398.80	92,398.80	-23,977,067.52
4.1.9. PIRAEUS BANK ROMANIA	3.03%	3.03%	4,048,370.83	4,048,370.83	0.00%	0.00%	0.00	0.00	-4,048,370.83
4.1.10. BRD-GROUP SOCIETE GENERAL	0.39%	0.39%	523,609.98	523,609.98	0.00%	0.00%	0.00	0.00	-523,609.98
4.1.11. VENETO BANCA	9.75%	9.74%	13,031,067.99	13,031,067.99	0.00%	0.00%	0.00	0.00	-13,031,067.99
4.1.12. Libra Bank	4.13%	4.13%	5,521,828.08	5,521,828.08	10.20%	10.19%	13,299,250.65	13,299,250.65	7,777,422.57
4.1.13. NEXTEBANK	0.00%	0.00%	0.00	0.00	4.06%	4.06%	5,299,873.94	5,299,873.94	5,299,873.94
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	-0.04%	-0.04%	-59,706.00	-59,706.00	-0.15%	-0.15%	-195,233.68	-195,233.68	-135,527.68
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.04%	-0.04%	-59,706.00	-59,706.00	-0.15%	-0.15%	-195,233.68	-195,233.68	-135,527.68
5.4.1. Contracte forward	-0.04%	-0.04%	-59,706.00	-59,706.00	-0.15%	-0.15%	-195,233.68	-195,233.68	-135,527.68

6	Conturi curente si numerar	0.38%	0.38%	506,206.24	506,206.24	0.26%	0.26%	344,931.82	344,931.82	-161,274.42
6.1.	ALPHA BANK ROMANIA	0.00%	0.00%	545.22	545.22	0.00%	0.00%	172.44	172.44	-372.78
6.2.	BANCA COMERCIALA ROMANA	0.01%	0.01%	11,118.70	11,118.70	0.02%	0.02%	22,738.68	22,738.68	11,619.98
6.3.	BANCA ROMANEASCA	0.00%	0.00%	81.14	81.14	0.00%	0.00%	51.01	51.01	-30.13
6.4.	BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.03%	0.03%	40,104.28	40,104.28	40,104.28
6.5.	OTP BANK ROMANIA	0.29%	0.29%	390,219.75	390,219.75	0.14%	0.14%	185,945.44	185,945.44	-204,274.31
6.6.	PIRAEUS BANK ROMANIA	0.00%	0.00%	632.42	632.42	0.00%	0.00%	217.50	217.50	-414.92
6.7.	Procredit Bank	0.00%	0.00%	279.66	279.66	0.00%	0.00%	259.66	259.66	-20.00
6.8.	Banc Post SA	0.00%	0.00%	145.74	145.74	0.00%	0.00%	0.00	0.00	-145.74
6.9.	VENETO BANCA	0.00%	0.00%	443.12	443.12	0.00%	0.00%	293.62	293.62	-149.50
6.10.	Banca Comerciala Romana - EURO	0.00%	0.00%	2,809.83	2,809.83	0.00%	0.00%	0.00	0.00	-2,809.83
6.11.	Banca Carpatica	0.00%	0.00%	2,565.94	2,565.94	0.00%	0.00%	2,565.94	2,565.94	0.00
6.12.	Credit Europe Bank SA	0.00%	0.00%	359.91	359.91	0.00%	0.00%	512.72	512.72	152.81
6.13.	Garanti Bank	0.00%	0.00%	3,206.16	3,206.16	0.00%	0.00%	117.40	117.40	-3,088.76
6.14.	UNICREDIT TIRIAC BANK	0.00%	0.00%	108.37	108.37	0.00%	0.00%	64.77	64.77	-43.60
6.15.	MILLENNIUM BANK	0.00%	0.00%	432.06	432.06	0.00%	0.00%	0.00	0.00	-432.06
6.16.	UNICREDIT TIRIAC BANK- EUR	0.00%	0.00%	4,580.84	4,580.84	0.00%	0.00%	4,624.63	4,624.63	43.79
6.17.	Intesa Sanpaolo Bank	0.00%	0.00%	2,034.68	2,034.68	0.00%	0.00%	0.00	0.00	-2,034.68
6.18.	VENETO BANCA EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	377.21	377.21	377.21
6.19.	LIBRA BANK	0.01%	0.01%	8,340.11	8,340.11	0.00%	0.00%	114.81	114.81	-8,225.30
6.20.	ING BANK ROMANIA	0.06%	0.06%	77,377.05	77,377.05	0.07%	0.07%	85,678.64	85,678.64	8,301.59
6.21.	Volksbank RON	0.00%	0.00%	925.54	925.54	0.00%	0.00%	101.35	101.35	-824.19
6.22.	NEXTEBANK RON	0.00%	0.00%	0.00	0.00	0.00%	0.00%	539.68	539.68	539.68
6.23.	NEXTEBANK EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	304.32	304.32	304.32
6.24.	LIBRA EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	147.72	147.72	147.72
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	1.22%	1.22%	1,630,106.42	1,630,106.42	12.13%	12.11%	15,816,974.19	15,816,974.19	14,186,867.77
7.1.	Titluri emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	22.26%	22.23%	29,023,804.70	29,023,804.70	29,023,804.70
7.2.	Contracte de tip repo pe titluri de valoare	1.22%	1.22%	1,630,106.42	1,630,106.42	-10.13%	-10.11%	-13,206,830.51	-13,206,830.51	-14,836,936.93
8	Titluri de participare ale A.O.P.C./O.P.C.V.M.	7.96%	7.95%	10,631,559.45	10,631,559.45	3.90%	3.90%	5,088,352.93	5,088,352.93	-5,543,206.52
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%	-1.00	-1.00	0.00%	0.00%	-23.67	-23.67	-22.67
10.5.	sume in curs de rezolvare	0.00%	0.00%	-1.00	-1.00	0.00%	0.00%	-23.67	-23.67	-22.67
II	Total obligatii	0.13%	0.13%	177,589.79	177,589.79	0.14%	0.14%	180,058.31	180,058.31	2,468.52
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.11%	0.11%	145,511.03	145,511.03	0.11%	0.11%	144,806.46	144,806.46	-704.57
1.1.	Comision de administrare	0.11%	0.11%	145,511.03	145,511.03	0.11%	0.11%	144,806.46	144,806.46	-704.57
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	18,963.78	18,963.78	0.02%	0.02%	19,799.66	19,799.66	835.88
2.1.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	16,400.48	16,400.48	0.01%	0.01%	16,318.26	16,318.26	-82.22
2.2.	Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	2,563.30	2,563.30	0.00%	0.00%	3,481.40	3,481.40	918.10
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	11,131.74	11,131.74	0.01%	0.01%	10,170.45	10,170.45	-961.29
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	1,792.84	1,792.84	0.00%	0.00%	4,990.00	4,990.00	3,197.16
9.	Alte cheltuieli aprobate	0.00%	0.00%	190.40	190.40	0.00%	0.00%	291.74	291.74	101.34
III	Valoarea activului net (I - II)	100.00%	99.87%	133,585,248.90	133,585,248.90	100.00%	99.86%	130,388,605.41	130,388,605.41	-3,196,643.49

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2015	La data de 31.12.2014	Diferente
Valoare activ net	130,388,605.41	133,585,248.90	-3,196,643.49
Numar unitati de fond/actiuni in circulatie	7,730,386.8239	8,094,535.1072	-364,148.2833
Valoarea unitara a activului net	16.8670	16.5031	0.3639

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2015

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

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	Crestere zilnica	Dobanda cumulata	Discount cumulata	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	%	%
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	8,600	6-Aug-14	15-Nov-15	15-Feb-16	30.40	0.01	0.11	0.36	-	265,546.01	1.433	0.203
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	6,200	21-Apr-15	15-Nov-15	15-Feb-16	43.78	0.01	0.11	0.20	-	273,378.54	1.033	0.209
PRIMARIA ORASULUI ORAVITA	ORV27	-	741	13-May-08	15-Oct-15	14-Apr-16	79.50	0.01	0.45	-	-	59,242.63	1.235	0.045
TOTAL												598,167.19		0.458

5.2. Obligatiuni tranzactionate corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima 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	%	%
C.N.T.E.E. TRANSELECTRICA	TEL18	-	285	23-Dec-13	21-Dec-15	19-Dec-16	10,000.00	1.67	18.33	0.00	-	2,855,225.00	1.425	2.187
C.N.T.E.E. TRANSELECTRICA	TEL18	-	170	12-Jun-15	21-Dec-15	19-Dec-16	10,914.00	0.96	18.33	-144.28	-	1,833,969.35	0.850	1.405
C.N.T.E.E. TRANSELECTRICA	TEL18	-	132	22-Jun-15	21-Dec-15	19-Dec-16	10,900.00	0.96	18.33	-136.13	-	1,423,251.04	0.660	1.090
Garanti Bank	GBR19	-	20	26-Feb-15	15-May-15	16-May-16	10,821.06	0.96	344.30	-164.85	-	220,010.02	0.028	0.169
Garanti Bank	GBR19	-	200	17-Jun-15	15-May-15	16-May-16	10,699.87	1.00	344.30	-97.04	-	2,189,424.49	0.276	1.677
INTERNATIONAL INVESTMENT BANK	IIB18	-	100	14-Oct-15	14-Oct-15	14-Oct-16	10,000.00	1.14	87.69	0.00	-	1,008,769.44	0.182	0.773
RAIFFEISEN BANK	RBRO16	-	35	23-Dec-14	20-Jul-15	20-Jul-16	10,393.00	0.82	247.95	-255.62	-	363,486.55	0.048	0.278
RAIFFEISEN BANK	RBRO19	-	89	14-May-14	15-May-15	16-May-16	10,000.00	1.46	337.66	0.00	-	920,052.09	0.123	0.705
RAIFFEISEN BANK	RBRO19	-	200	2-Feb-15	15-May-15	16-May-16	10,762.00	0.97	337.66	-162.35	-	2,187,463.69	0.276	1.675
GDF SUEZ Energy Romania	GSER17	-	353	30-Oct-12	30-Oct-15	30-Oct-16	10,000.00	2.06	129.50	0.00	-	3,575,713.50	1.412	2.739
GDF SUEZ Energy Romania	GSER17	-	100	5-Feb-13	30-Oct-15	30-Oct-16	10,000.00	2.06	129.50	0.00	-	1,012,950.00	0.400	0.776
GDF SUEZ Energy Romania	GSER17	-	100	6-Feb-13	30-Oct-15	30-Oct-16	10,100.00	2.00	129.50	-61.32	-	1,016,817.98	0.400	0.779
GDF SUEZ Energy Romania	GSER17	-	20	7-Apr-15	30-Oct-15	30-Oct-16	11,087.00	0.90	129.50	-312.06	-	218,088.74	0.080	0.167
GDF SUEZ Energy Romania	GSER17	-	214	12-Jun-15	30-Oct-15	30-Oct-16	11,085.00	0.81	129.50	-252.88	-	2,345,787.54	0.856	1.797
UNICREDIT TIRIAC BANK	UCT18	-	200	28-Jun-13	15-Dec-15	15-Jun-16	10,000.00	1.73	29.49	0.00	-	2,005,898.91	0.364	1.536
TOTAL												23,176,908.33		17.751

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

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata (a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
						lei	lei	lei	lei	lei	lei		%	%
RO1116DBN024	-	1	22-Mar-12	30-Apr-15	30-Apr-16	9,927.66	1.64	403.28	0.00	10,167.45	10,570.73	BRD-GSG	0.000	0.008
RO1216DBN030	-	1	6-Mar-14	27-Jan-15	27-Jan-16	10,351.17	1.58	534.04	0.00	10,031.50	10,565.54	BRD-GSG	0.000	0.008
RO1217DBN046	-	1	1-Apr-14	26-Jul-15	26-Jul-16	10,489.03	1.61	256.31	0.00	10,712.50	10,968.81	Ing Bank	0.000	0.008
RO1316DBN053	-	1	14-Oct-13	29-Aug-15	29-Aug-16	10,149.00	1.30	162.23	0.00	10,249.80	10,412.03	BRD-GSG	0.000	0.008
RO1318DBN034	-	1	14-Jan-14	28-Nov-15	28-Nov-16	10,557.02	1.53	52.02	0.00	11,076.30	11,128.32	Citi Bank	0.000	0.009
TOTAL											53,645.43			0.041

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 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 al unei emisiuni	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0474834925	-	1	17-Feb-15	22-Dec-15	22-Dec-16	654,232.85	53.52	1,407.10	-27,725.30	-	627,914.66	0.000	0.481
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-15	7-Apr-16	299,875.27	26.89	14,116.67	-8,454.34	-	611,075.19	0.001	0.468
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-15	7-Apr-16	292,500.00	29.77	14,116.67	-5,570.27	-	602,092.79	0.001	0.461
ING BANK NV	XS1248246487	-	1,000	3-Jul-15	18-Sep-15	18-Sep-16	984.10	0.12	11.30	1.52	-	996,916.86	0.000	0.764
UniCredit Bank AG	XS1233785630	-	16	15-May-15	26-Sep-15	26-Mar-16	550,000.00	61.88	5,878.13	0.00	-	8,894,050.00	0.008	6.812
UniCredit Bank AG	XS0653827336	-	2	5-Aug-11	20-Oct-15	20-Oct-16	500,000.00	122.95	8,975.41	0.00	-	1,017,950.82	0.001	0.780
TOTAL												12,750,000.33		9.765

2.2. 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	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
							eur	eur	eur	eur	eur	eur	lei	lei	%
CITI GROUP Inc	XS1048564626	-	2	26-Mar-14	28-Sep-15	29-Mar-16	250,000.00	27.62	2,623.56	0.00	-	4.5245	2,285,990.61	0.000	1.751
CITI GROUP Inc	XS1061845779	-	500	30-Apr-14	30-Oct-15	30-Apr-16	1,000.00	0.10	6.57	0.00	-	4.5245	2,277,111.31	0.183	1.744
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-Nov-15	7-Feb-16	52,642.81	4.94	334.51	-1,034.24	-	4.5245	3,374,437.38	0.239	2.584
TOTAL													7,937,539.30		6.079

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

2. Obligatiuni corporative neadmise la tranzactionare

Emitent	Cod ISIN	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
ING BANK NV	XS1152724545	5,000	12-Dec-14	19-Sep-15	19-Sep-16	1,000.00	0.13	12.81	0.00	5,064,033.33	0.001	3.878
ING BANK NV	XS1152724388	5,000	12-Dec-14	20-Apr-15	20-Apr-16	1,000.00	0.12	30.33	0.00	5,151,645.83	0.001	3.946
TOTAL										10,215,679.17		7.824

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta lei	Pondere in activul total al O.P.C.V.M. %
Alpha Bank	172.44	0.000
Banca Comerciala Carpatica	2,565.94	0.002
Banca Comerciala Romana	22,738.68	0.017
Banca Romaneasca	51.01	0.000
BRD - GROUPE SOCIETE GENERALE S.A	40,104.28	0.031
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	512.72	0.000
Garanti Bank	117.40	0.000
ING BANK Romania	85,678.64	0.066
Libra Internet Bank	114.81	0.000
NEXTEBANK	539.68	0.000
OTP BANK ROMANIA	185,945.44	0.142
PIRAEUS BANK	217.50	0.000
Procredit Bank	259.66	0.000
UniCredit Tiriac Bank	64.77	0.000
VENETO BANCA SCPA ITALIA MONETBE	293.62	0.000
Volksbank	101.35	0.000
Numerar in casierie	0.00	0.000
TOTAL	339,477.94	0.260

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta eur	Curs valutar BNR EUR/RON lei	Valoare actualizata - lei lei	Pondere in activul total al O.P.C.V.M. %
Banca Comerciala Romana	0.00	4.5245	0.00	0.000
Banca Romaneasca	0.00	4.5245	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A	0.00	4.5245	0.00	0.000
Citi Bank	0.00	4.5245	0.00	0.000
ING BANK Romania	0.00	4.5245	0.00	0.000
Libra Internet Bank	32.65	4.5245	147.72	0.000
NEXTEBANK	67.26	4.5245	304.32	0.000
OTP BANK ROMANIA	0.00	4.5245	0.00	0.000
PIRAEUS BANK	0.00	4.5245	0.00	0.000
UniCredit Tiriac Bank	1,022.13	4.5245	4,624.63	0.004
VENETO BANCA SCPA ITALIA MONETBE	83.37	4.5245	377.21	0.000
Volksbank	0.00	4.5245	0.00	0.000
TOTAL			5,453.88	0.004

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta usd	Curs valutar BNR USD/RON lei	Valoare actualizata - lei lei	Pondere in activul total al O.P.C.V.M. %
Banca Comerciala Romana	0.00	4.1477	0.00	0.000
BRD Groupe Societe Generale	0.00	4.1477	0.00	0.000
Citi Bank	0.00	4.1477	0.00	0.000
ING Bank	0.00	4.1477	0.00	0.000
OTP BANK ROMANIA	0.00	4.1477	0.00	0.000
TOTAL			0.00	0.000

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X. Depozite bancare constituite la institutii de credit din Romania

1. Depozite bancare denumite in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	lei	%
CITIBANK ROMANIA	31-Dec-15	4-Jan-16	149,614.31	0.58	0.58	149,614.89	0.115
Credit Europe Bank	28-Dec-15	28-Jan-16	1,024,500.00	32.28	129.12	1,024,629.12	0.785
Credit Europe Bank	28-Dec-15	28-Jan-16	4,000,000.00	126.03	504.11	4,000,504.11	3.064
Credit Europe Bank	28-Dec-15	28-Jan-16	6,000,000.00	189.04	756.16	6,000,756.16	4.596
Credit Europe Bank	2-Dec-15	5-Jan-16	2,303,000.00	82.02	2,460.74	2,305,460.74	1.766
Credit Europe Bank	2-Dec-15	5-Jan-16	2,002,400.00	71.32	2,139.55	2,004,539.55	1.535
Credit Europe Bank	11-Dec-15	11-Jan-16	1,201,800.00	37.86	795.16	1,202,595.16	0.921
Credit Europe Bank	16-Dec-15	18-Jan-16	6,021,700.00	189.72	3,035.60	6,024,735.60	4.614
GARANTI BANK	24-Dec-15	24-Mar-16	1,024,000.00	34.97	279.78	1,024,279.78	0.784
GARANTI BANK	6-Oct-15	6-Apr-16	1,847,200.00	98.69	8,585.68	1,855,785.68	1.421
GARANTI BANK	16-Oct-15	18-Jan-16	4,700,000.00	218.90	16,855.62	4,716,855.62	3.613
GARANTI BANK	16-Oct-15	18-Apr-16	1,000,000.00	53.28	4,102.46	1,004,102.46	0.769
Libra Bank	21-Dec-15	21-Jan-16	1,019,350.00	53.06	583.68	1,019,933.68	0.781
Libra Bank	23-Dec-15	25-Jan-16	2,425,250.00	126.25	1,136.21	2,426,386.21	1.858
Libra Bank	16-Dec-15	18-Jan-16	939,000.00	48.88	782.07	939,782.07	0.720
Libra Bank	11-Dec-15	11-Jan-16	340,000.00	17.70	371.67	340,371.67	0.261
Libra Bank	7-Dec-15	7-Jan-16	320,700.00	16.69	417.35	321,117.35	0.246
Libra Bank	9-Dec-15	11-Jan-16	2,018,500.00	105.07	2,416.67	2,020,916.67	1.548
Libra Bank	2-Dec-15	4-Jan-16	2,704,100.00	140.76	4,222.84	2,708,322.84	2.074
Libra Bank	28-Dec-15	28-Jan-16	1,057,500.00	55.05	220.19	1,057,720.19	0.810
NEXTEBANK ROMANIA	28-Dec-15	27-Jan-16	2,900,000.00	80.56	322.22	2,900,322.22	2.221
OTP BANK	30-Dec-15	4-Jan-16	2,711,264.57	22.28	44.57	2,711,309.14	2.077
TOTAL						47,760,040.92	36.578

2. Depozite bancare denumite in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al O.P.C.V.M.
			eur	eur	eur	lei	lei	%
Banca Comerciala Romana	31-Dec-15	1-Jan-16	20,421.88	0.00	0.00	4.5245	92,398.80	0.071
Libra Internet Bank	28-Sep-15	28-Mar-16	339,600.00	15.82	1,502.61	4.5245	1,543,318.78	1.182
Libra Internet Bank	30-Oct-15	29-Jul-16	202,977.00	10.57	665.65	4.5245	921,381.19	0.706
NEXTEBANK	15-Oct-15	13-Jan-16	528,400.00	24.95	1,946.27	4.5245	2,399,551.71	1.838
OTP BANK ROMANIA	9-Nov-15	9-Aug-16	455,650.00	14.36	760.87	4.5245	2,065,031.00	1.582
TOTAL							7,021,681.47	5.378

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 O.P.C.V.M.
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A	100,000.00	vanzare	8-May-15	8-Feb-16	4.4962	4.5245	4.5280	-0.0318	-3,180.00	-0.002
BRD - GROUPE SOCIETE GENERALE S.A	200,000.00	vanzare	8-Jun-15	10-Jun-16	4.5346	4.5245	4.5461	-0.0115	-2,300.00	-0.002
BRD - GROUPE SOCIETE GENERALE S.A	300,000.00	vanzare	8-Jul-15	11-Jul-16	4.5610	4.5245	4.5512	0.0098	2,940.00	0.002
BRD - GROUPE SOCIETE GENERALE S.A	500,000.00	vanzare	6-Aug-15	10-Aug-16	4.4795	4.5245	4.5560	-0.0765	-38,250.00	-0.029
BRD - GROUPE SOCIETE GENERALE S.A	200,000.00	vanzare	10-Sep-15	12-Sep-16	4.4922	4.5245	4.5615	-0.0693	-13,860.00	-0.011
BRD - GROUPE SOCIETE GENERALE S.A	100,000.00	vanzare	10-Dec-15	14-Dec-16	4.5510	4.5245	4.5752	-0.0242	-2,420.00	-0.002
CITI BANK	100,000.00	vanzare	7-Apr-15	11-Apr-16	4.4804	4.5245	4.5368	-0.0564	-5,640.00	-0.004
CITI BANK	200,000.00	vanzare	28-Jul-15	29-Jul-16	4.4800	4.5245	4.5541	-0.0741	-14,820.00	-0.011
CITI BANK	100,000.00	vanzare	17-Sep-15	21-Sep-16	4.4947	4.5245	4.5630	-0.0683	-6,830.00	-0.005
CITI BANK	300,000.00	vanzare	9-Nov-15	14-Nov-16	4.5125	4.5245	4.5709	-0.0584	-17,520.00	-0.013
CITI BANK	200,000.00	vanzare	9-Nov-15	12-May-16	4.4795	4.5245	4.5414	-0.0619	-12,380.00	-0.009
CITI BANK	450,000.00	vanzare	19-Nov-15	23-Nov-16	4.4955	4.5245	4.5722	-0.0767	-34,515.00	-0.026
ING BANK NV	202,977.00	V	29-Oct-15	27-Oct-16	4.4880	4.5245	4.5683	-0.0803	-16,299.05	-0.012
ING BANK NV	339,635.46	V	25-Sep-15	25-Mar-16	4.4455	4.5245	4.5343	-0.0888	-30,159.63	-0.023
TOTAL									-195,233.68	-0.150

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

1. Titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Crestere zilnica	Dobanda cumulata	Discount/prime cumulate (a)	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei		lei		%	%
RO1516CTN037	Certificate de trezorerie	229	16-Feb-15	15-Feb-16	4,929.23	0.19	0.00	62.02	1,142,996.39	ING Bank	0.001	0.875
RO1516CTN060	Certificate de trezorerie	55	30-Mar-15	28-Mar-16	4,919.43	0.22	0.00	61.32	273,940.79	ING Bank	0.000	0.210
RO1516CTN0A1	Certificate de trezorerie	200	15-Jun-15	13-Jun-16	4,928.74	0.20	0.00	39.15	993,578.77	BRD GSG	0.001	0.761
RO1516CTN0K0	Certificate de trezorerie	1,110	17-Dec-15	14-Nov-16	4,954.63	0.14	0.00	2.04	5,501,905.68	ING Bank	0.007	4.214
RO1516CTN0L8	Certificate de trezorerie	1,600	21-Dec-15	19-Dec-16	4,949.64	0.14	0.00	1.52	7,921,860.38	ING Bank	0.009	6.067
TOTAL									15,834,282.02			12.127

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2. Contracte de report pe titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Crestere zilnica	Dobanda cumulata	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei		%	%
RO1516CTN037	Repo	1,000	2-Dec-15	5-Jan-16	-4,991.68	-0.08	-2.50	-4,994,176.39	BRD-GSG	0.006	-3.825
RO1516CTN060	Repo	1,145	16-Dec-15	18-Jan-16	-4,990.01	-0.08	-1.22	-5,714,953.69	ING BANK Romania	0.007	-4.377
RO1516CTN037	Repo	500	21-Dec-15	21-Jan-16	-4,994.56	-0.08	-0.84	-2,497,700.43	ING BANK Romania	0.003	-1.913
TOTAL								-13,206,830.51			-10.115

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar certificate detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare inițială	Crestere zilnica	Dobanda cumulata	Discount/prime cumulate (a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
						lei	lei	lei	lei				%	%
RO1516CTN037	-	929	16-Feb-15	16-Feb-15	15-Feb-16	4,926.59	0.20	0.00	64.33		4,636,569.34	ING Bank	0.005	3.551
RO1516CTN037	-	71	16-Feb-15	16-Feb-15	15-Feb-16	4,929.23	0.19	0.00	62.02		354,378.79	ING Bank	0.000	0.271
RO1516CTN060	-	1,145	30-Mar-15	30-Mar-15	28-Mar-16	4,919.43	0.22	0.00	61.32		5,702,949.23	ING Bank	0.007	4.368
RO1516CTN037	-	500	16-Feb-15	16-Feb-15	15-Feb-16	4,929.23	0.19	0.00	62.02		2,495,625.31	ING Bank	0.003	1.911
TOTAL											13,189,522.68			10.102

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denumite in lei

Denumire fond	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 O.P.C.V.M.
			lei	lei	lei	%	%
FDI CERTINVEST TEZAU	-	10,647.621318	86.1600	-	917,399.05	23.367	0.703
FDI CERTINVEST OBLIGATIUNI	-	147,383.529384	28.3000	-	4,170,953.88	23.883	3.194
TOTAL					5,088,352.93		3.897

Evolutia activului net si a VUAN în ultimii 3 ani

	31-Dec-13	31-Dec-14	31-Dec-15
Activ net	175,769,430.71	133,585,248.90	130,388,605.40
VUAN	15.7865	16.5031	16.8670

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon-Daniel ANGHEL-GRIGORE