

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 EuroBond

Decizie autorizare: 1083/20.08.2010  
Cod inscriere: CSC06FDIR/400069

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 (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
<b>I Total active</b>	<b>100.11%</b>	<b>100.00%</b>	<b>31,012,157.45</b>	<b>138,999,590.93</b>	<b>100.12%</b>	<b>100.00%</b>	<b>34,983,662.99</b>	<b>158,283,583.21</b>	<b>19,283,992.29</b>
<b>1 Valori mobiliare si instrumente ale pietei monetare din care:</b>	<b>66.77%</b>	<b>66.70%</b>	<b>20,683,972.43</b>	<b>92,707,632.85</b>	<b>67.53%</b>	<b>67.45%</b>	<b>23,595,584.93</b>	<b>106,758,224.02</b>	<b>14,050,591.18</b>
1.1. valori mobiliare și instrumente ale pieței monetare admise sau tranzacționate pe o piață reglementată din România, din care:	8.25%	8.24%	2,555,468.44	11,453,865.10	7.64%	7.63%	2,669,279.32	12,077,154.26	623,289.16
1.1.3. obligatiuni, din care:	8.25%	8.24%	2,555,468.44	11,453,865.10	7.64%	7.63%	2,669,279.32	12,077,154.26	623,289.16
1.1.3.2. Obligatiuni emise de administratia publica centrala	8.25%	8.24%	2,555,468.44	11,453,865.10	7.64%	7.63%	2,669,279.32	12,077,154.26	623,289.16
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzacționate pe o piata reglementata dintr-un stat membru, din care:	58.52%	58.46%	18,128,503.99	81,253,767.75	59.89%	59.82%	20,926,305.62	94,681,069.76	13,427,302.01
1.2.3. obligatiuni, din care:	58.52%	58.46%	18,128,503.99	81,253,767.75	59.89%	59.82%	20,926,305.62	94,681,069.76	13,427,302.01
1.2.3.1. Obligatiuni corporative cotate	29.49%	29.45%	9,133,898.01	40,939,044.27	34.20%	34.16%	11,950,945.32	54,072,052.08	13,133,007.81
1.2.3.2. Obligatiuni emise de administratia publica centrala	4.61%	4.61%	1,428,860.87	6,404,297.31	0.00%	0.00%	0.00	0.00	-6,404,297.31
1.2.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	24.42%	24.40%	7,565,745.11	33,910,426.16	25.69%	25.66%	8,975,360.30	40,609,017.68	6,698,591.52
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficială a unei burse dintr-un stat terț sau negociate pe o altă piață reglementată 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
<b>2 valori mobiliare nou emise</b>	<b>0.32%</b>	<b>0.32%</b>	<b>100,094.10</b>	<b>448,631.78</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>-448,631.78</b>
2.2. obligatiuni	0.32%	0.32%	100,094.10	448,631.78	0.00%	0.00%	0.00	0.00	-448,631.78
<b>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:</b>	<b>2.11%</b>	<b>2.10%</b>	<b>652,346.14</b>	<b>2,923,880.63</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>-2,923,880.63</b>
3.1. valori mobiliare	2.11%	2.10%	652,346.14	2,923,880.63	0.00%	0.00%	0.00	0.00	-2,923,880.63
3.1.2. obligatiuni neadmise la tranzactionare	2.11%	2.10%	652,346.14	2,923,880.63	0.00%	0.00%	0.00	0.00	-2,923,880.63
<b>4 Depozite bancare din care:</b>	<b>25.22%</b>	<b>25.19%</b>	<b>7,813,468.68</b>	<b>35,020,747.95</b>	<b>28.11%</b>	<b>28.08%</b>	<b>9,823,795.68</b>	<b>44,447,763.55</b>	<b>9,427,015.60</b>
4.1. depozite bancare constituite la institutii de credit din Romania	25.22%	25.19%	7,813,468.68	35,020,747.95	28.11%	28.08%	9,823,795.68	44,447,763.55	9,427,015.60
4.1.1. OTP BANK ROMANIA	6.89%	6.88%	2,134,031.15	9,564,941.03	9.15%	9.13%	3,195,656.91	14,458,749.67	4,893,808.65
4.1.2. Credit Europe Bank SA	5.47%	5.46%	1,693,654.03	7,591,126.74	0.30%	0.30%	103,348.77	467,601.52	-7,123,525.22
4.1.3. BANCA COMERCIALA ROMANA	9.83%	9.82%	3,045,841.89	13,651,767.92	0.33%	0.33%	114,360.33	517,423.31	-13,134,344.61
4.1.4. VENETO BANCA	3.03%	3.03%	939,941.60	4,212,912.27	0.00%	0.00%	0.00	0.00	-4,212,912.27
4.1.5. Libra Bank	0.00%	0.00%	0.00	0.00	8.50%	8.49%	2,971,662.65	13,445,287.64	13,445,287.64
4.1.6. PATRIA BANK	0.00%	0.00%	0.00	0.00	9.84%	9.83%	3,438,767.02	15,558,701.40	15,558,701.40
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
<b>5 Instrumente financiare derivate tranzactionate pe o piata reglementata</b>	<b>-0.01%</b>	<b>-0.01%</b>	<b>-3,608.78</b>	<b>-16,174.92</b>	<b>-0.01%</b>	<b>-0.01%</b>	<b>-2,009.74</b>	<b>-9,093.06</b>	<b>7,081.86</b>
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.01%	-0.01%	-3,608.78	-16,174.92	-0.01%	-0.01%	-2,009.74	-9,093.06	7,081.86
5.4.1. Contracte forward	-0.01%	-0.01%	-3,608.78	-16,174.92	-0.01%	-0.01%	-2,009.74	-9,093.06	7,081.86
<b>6 Conturi curente si numerar</b>	<b>0.20%</b>	<b>0.20%</b>	<b>63,252.35</b>	<b>283,503.35</b>	<b>0.28%</b>	<b>0.28%</b>	<b>98,090.00</b>	<b>443,808.21</b>	<b>160,304.86</b>
6.1. BANCA COMERCIALA ROMANA	0.03%	0.03%	9,743.77	43,672.55	0.03%	0.03%	10,044.70	45,447.25	1,774.70
6.2. BRD-GROUP SOCIETE GENERAL	0.04%	0.04%	13,256.40	59,416.50	0.07%	0.07%	25,076.64	113,459.26	54,042.76
6.3. OTP BANK ROMANIA	0.13%	0.13%	40,004.34	179,303.44	0.07%	0.07%	23,716.33	107,304.52	-71,998.92
6.4. VENETO BANCA	0.00%	0.00%	69.26	310.43	0.00%	0.00%	417.56	1,889.25	1,578.82
6.5. CITI BANK	0.00%	0.00%	0.00	0.00	0.00%	0.00%	220.80	999.00	999.00
6.6. Credit Europe Bank SA	0.00%	0.00%	16.87	75.61	0.00%	0.00%	17.20	77.82	2.21
6.7. LIBRA BANK	0.00%	0.00%	0.00	0.00	0.00%	0.00%	45.39	205.37	205.37
6.8. CITI BANK EUR	0.00%	0.00%	0.00	0.00	0.03%	0.03%	10,861.34	49,142.13	49,142.13
6.9. ING BANK ROMANIA	0.00%	0.00%	53.72	240.80	0.00%	0.00%	23.95	108.36	-132.44
6.10. VOLKSBANK EUR	0.00%	0.00%	107.99	484.02	0.00%	0.00%	484.25	2,190.99	1,706.97
6.11. CITI BANK USD	0.00%	0.00%	0.00	0.00	0.02%	0.02%	6,111.18	27,650.02	27,650.02
6.12. PATRIA BANK EUR	0.00%	0.00%	0.00	0.00	0.00%	0.00%	126.97	574.48	574.48
6.13. ING EUR	0.00%	0.00%	0.00	0.00	0.06%	0.06%	20,943.70	94,759.77	94,759.77

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 - Contracte de tip repo pe titluri de valoare	0.00%	0.00%	0.00	0.00	-3.85%	-3.85%	-1,346,619.77	-6,092,781.15	-6,092,781.15
8	Titluri de participare ale A.O.P.C./O.P.C.V.M.	5.50%	5.49%	1,702,632.44	7,631,368.84	8.06%	8.05%	2,814,829.31	12,735,695.21	5,104,326.38
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%	0.10	0.44	0.00%	0.00%	-7.42	-33.58	-34.02
10.5.	sume in curs de rezolvare	0.00%	0.00%	0.10	0.44	0.00%	0.00%	-7.42	-33.58	-34.02
<b>II Total obligatii</b>		<b>0.11%</b>	<b>0.11%</b>	<b>34,072.53</b>	<b>152,716.47</b>	<b>0.12%</b>	<b>0.12%</b>	<b>40,865.46</b>	<b>184,895.77</b>	<b>32,179.29</b>
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.09%	0.09%	26,886.31	120,507.13	0.09%	0.09%	32,207.05	145,720.79	25,213.65
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	4,172.29	18,700.62	0.01%	0.01%	4,895.03	22,147.58	3,446.96
2.1.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	3,631.25	16,275.64	0.01%	0.01%	4,350.64	19,684.47	3,408.83
2.2.	Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	541.04	2,424.98	0.00%	0.00%	544.39	2,463.11	38.13
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	2,581.45	11,570.30	0.01%	0.01%	2,725.82	12,332.98	762.68
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	400.00	1,792.84	0.00%	0.00%	1,000.99	4,529.00	2,736.16
9.	Alte cheltuieli aprobate	0.00%	0.00%	32.48	145.58	0.00%	0.00%	36.56	165.42	19.84
<b>III Valoarea activului net (I - II)</b>		<b>100.00%</b>	<b>99.89%</b>	<b>30,978,084.93</b>	<b>138,846,874.45</b>	<b>100.00%</b>	<b>99.88%</b>	<b>34,942,797.53</b>	<b>158,098,687.45</b>	<b>19,251,812.99</b>

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2015	La data de 31.12.2014	Diferente
<b>Valoare activ net</b>	<b>34,942,797.53</b>	<b>30,978,084.93</b>	<b>3,964,712.61</b>
Numar unitati de fond/actiuni in circulatie	2,817,640.1524	2,576,620.6389	241,019.5135
Valoarea unitara a activului net	12.4014	12.0228	0.3786

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General  
Dan Marius POPOVICI

Intocmit  
Filon-Daniel ANGHEL-GRIGORE



## FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2015

### 2.3. 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 sadentei 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 al unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	lei	lei	eur	%	%
MOL GROUP FINANCE SA	XS0834435702	-	100	3/3/2015	9/26/2015	3/26/2016	1,094.00	0.17	16.49	-	1,068.13	4.5245	4.1477	99,429.12	0.000	0.284
MOL GROUP FINANCE SA	XS0834435702	-	200	7/20/2015	9/26/2015	3/26/2016	1,092.80	0.17	16.49	-	1,068.13	4.5245	4.1477	198,858.23	0.001	0.568
<b>Total</b>														<b>298,287.35</b>		<b>0.853</b>

\* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

### 2.4. 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 sadentei 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 OPCVM
							ron	ron	ron	usd	ron	lei	eur	%	%
UniCredit Bank AG Munich	XS1233785630	-	5	5/15/2015	9/26/2015	3/26/2016	550,000.00	61.88	5,878.13	0.00	-	4.5245	614,297.85	0.000	1.756
Internationa Personal Finance PLC	XS1325222948	-	1	12/2/2015	12/2/2015	12/2/2016	500,000.00	95.63	2,868.85	0.00	-	4.5245	111,143.52	0.073	0.318
<b>Total</b>													<b>725,441.37</b>		<b>2.074</b>

### 2.5. 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 sadentei 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 OPCVM
							eur	eur	eur	eur	eur	eur	%	%
CROATIA	XS1028953989	-	200	9/16/2014	5/30/2015	5/30/2016	1,013.50	0.10	22.87	-	1,002.10	204,992.77	0.002	0.586
CROATIA	XS0645940288	-	100	4/23/2013	7/9/2015	7/9/2016	1,098.50	0.11	28.25	-	1,089.53	111,778.14	0.001	0.320
CROATIA	XS0645940288	-	200	5/30/2013	7/9/2015	7/9/2016	1,091.00	0.11	28.25	-	1,089.53	223,556.27	0.002	0.639
CROATIA	XS0645940288	-	100	10/28/2015	7/9/2015	7/9/2016	1,099.50	0.06	28.25	-	1,089.53	111,778.14	0.001	0.320
ROMANIA	XS0852474336	-	200	6/14/2013	11/7/2015	11/7/2016	1,037.50	0.12	7.33	-	1,154.57	232,379.16	0.001	0.664
ROMANIA	XS0852474336	-	100	7/30/2013	11/7/2015	11/7/2016	1,056.00	0.11	7.33	-	1,154.57	116,189.58	0.001	0.332
ROMANIA	XS0852474336	-	1,200	1/8/2014	11/7/2015	11/7/2016	1,071.50	0.10	7.33	-	1,154.57	1,394,274.98	0.008	3.986
ROMANIA	XS0852474336	-	450	12/31/2014	11/7/2015	11/7/2016	1,156.20	0.05	7.33	-	1,154.57	522,853.12	0.003	1.495
ROMANIA	XS0852474336	-	600	5/28/2015	11/7/2015	11/7/2016	1,159.00	0.04	7.33	-	1,154.57	697,137.49	0.004	1.993
ROMANIA	XS0852474336	-	400	8/17/2015	11/7/2015	11/7/2016	1,157.00	0.03	7.33	-	1,154.57	464,758.33	0.003	1.329
ROMANIA	XS0852474336	-	200	3/10/2014	11/7/2015	11/7/2016	1,085.00	0.09	7.33	-	1,154.57	232,379.16	0.001	0.664
ROMANIA	XS0852474336	-	100	5/20/2014	11/7/2015	11/7/2016	1,118.50	0.07	7.33	-	1,154.57	116,189.58	0.001	0.332
ROMANIA	XS0852474336	-	550	12/31/2014	11/7/2015	11/7/2016	1,156.20	0.05	7.33	-	1,154.57	639,042.70	0.004	1.827
ROMANIA	XS0852474336	-	100	10/1/2015	11/7/2015	11/7/2016	1,157.00	0.03	7.33	-	1,154.57	116,189.58	0.001	0.332
ROMANIA	XS0972758741	-	100	2/13/2014	9/18/2015	9/18/2016	1,063.00	0.10	13.27	-	1,164.19	117,745.34	0.001	0.337
ROMANIA	XS0972758741	-	200	3/5/2014	9/18/2015	9/18/2016	1,073.50	0.10	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	200	4/4/2014	9/18/2015	9/18/2016	1,066.70	0.10	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	100	5/20/2014	9/18/2015	9/18/2016	1,112.50	0.08	13.27	-	1,164.19	117,745.34	0.001	0.337
ROMANIA	XS0972758741	-	300	1/12/2015	9/18/2015	9/18/2016	1,161.20	0.05	13.27	-	1,164.19	353,236.03	0.002	1.010
ROMANIA	XS0972758741	-	200	1/15/2015	9/18/2015	9/18/2016	1,162.00	0.05	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	50	5/11/2015	9/18/2015	9/18/2016	1,154.00	0.05	13.27	-	1,164.19	58,872.67	0.000	0.168
ROMANIA	XS0972758741	-	200	11/12/2015	9/18/2015	9/18/2016	1,161.30	0.04	13.27	-	1,164.19	235,490.69	0.001	0.673
REPUBLIC OF TURKEY	XS0212694920	-	100	7/31/2015	2/16/2015	2/16/2016	1,069.75	0.03	48.07	-	1,052.99	110,105.35	0.000	0.315
HUNGARY	XS0369470397	-	200	8/14/2015	6/11/2015	6/11/2016	1,131.63	0.03	32.05	-	1,118.87	230,183.84	0.001	0.658
HUNGARY	XS0369470397	-	100	9/28/2015	6/11/2015	6/11/2016	1,131.63	0.02	32.05	-	1,118.87	115,091.92	0.000	0.329
Bulgaria	XS1208855616	-	100	8/25/2015	3/26/2015	3/26/2016	990.00	0.06	15.36	-	1,017.92	103,327.52	0.002	0.295
<b>Total</b>												<b>7,331,769.78</b>		<b>20.958</b>

\* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

## FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2015

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data sadentei 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 al unei emisiuni	Pondere in activul total al OPCVM
							usd	usd	usd	usd	usd	lei	lei	eur	%	%
REPUBLIC OF CROATIA	XS0908769887*	-	100	4/19/2013	10/4/2015	10/4/2016	1,050.00	0.15	13.29	-	1,016.13	4.5245	4.1477	94,369.15	0.000	0.270
REPUBLIC OF SERBIA	XS0995679619*	-	100	10/19/2015	12/3/2015	6/3/2016	1,059.80	0.16	4.57	-	1,054.62	4.5245	4.1477	97,097.56	0.001	0.278
REPUBLIC OF SLOVENIA	XS0982708926*	-	100	10/20/2015	10/18/2015	2/18/2016	1,066.15	0.11	15.24	-	1,054.36	4.5245	4.1477	98,052.34	0.001	0.280
<b>Total</b>														<b>289,519.06</b>		<b>0.828</b>

\* Obligatiuni admise la tranzactionare pe o piata reglementata, dar care nu au fost tranzactionate in ultimele 30 de zile de tranzactionare, sunt evaluate cf. art. 3 lit. b pct. 2 din Dispunerea de masuri 23/20.12.2012 prin metoda bazata pe recunoasterea zilnica a dobanzii calculata in functie de pretul net de achizitie

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

#### VIII.1. Alte valori mobiliare monetare mentionate la art. 83 alin. (1) lit.a) din O.U.G.nr.32/2012

#### 4. Obligatiuni neadmise la tranzactionare denumite in EUR

Emitent	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere in activul total al OPCVM
					eur	eur	eur	eur	eur	eur	%	%
RO1419DBE013	50	1/27/2014	1/21/2015	1/21/2016	5,047.60	0.47	160.68	-	5,402.05	278,136.75	0.024	0.795
RO1419DBE013	5	1/27/2014	1/21/2015	1/21/2016	5,059.03	0.47	160.68	-	5,402.05	27,813.67	0.002	0.080
RO1419DBE013	35	1/27/2014	1/21/2015	1/21/2016	5,059.03	0.47	160.68	-	5,402.05	194,695.72	0.017	0.557
RO1419DBE013	10	12/19/2014	1/21/2015	1/21/2016	5,344.07	0.47	160.68	-	5,402.05	55,627.35	0.005	0.159
RO1419DBE013	40	12/19/2014	1/21/2015	1/21/2016	5,344.07	0.47	160.68	-	5,402.05	222,509.40	0.019	0.636
RO1419DBE013	140	12/29/2014	1/21/2015	1/21/2016	5,423.23	0.47	160.68	-	5,402.05	778,782.89	0.067	2.226
RO1419DBE013	70	9/16/2015	1/21/2015	1/21/2016	5,401.61	0.47	160.68	-	5,402.05	389,391.45	0.034	1.113
RO1316DBE011	20	1/24/2013	2/26/2015	2/26/2016	10,028.60	0.89	275.14	-	10,043.75	206,377.74	0.010	0.590
RO1316DBE011	10	5/8/2013	2/26/2015	2/26/2016	10,186.59	0.89	275.14	-	10,043.75	103,188.87	0.005	0.295
RO1316DBE011	40	5/8/2013	2/26/2015	2/26/2016	10,186.59	0.89	275.14	-	10,043.75	412,755.48	0.019	1.180
<b>Total</b>										<b>2,669,279.32</b>		<b>7.630</b>

### IX. Disponibil in conturi curente si numerar

#### 1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	eur	%
Banca Comerciala Romana	20,206.46	4.5245	4,466.01	0.013
BRD - GROUPE SOCIETE GENERALE S.A.	28,615.07	4.5245	6,324.47	0.018
CITIBANK ROMANIA	999.00	4.5245	220.80	0.001
ING Bank	108.36	4.5245	23.95	0.000
OTP BANK	7,566.44	4.5245	1,672.33	0.005
VOLKSBANK ROMANIA	0.00	4.5245	0.00	0.000
<b>Total</b>			<b>12,707.55</b>	<b>0.036</b>

#### 2. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	eur	%
Banca Comerciala Romana	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	18,752.17	0.054
CITIBANK ROMANIA	10,861.34	0.031
Credit Europe Bank	17.20	0.000
ING Bank	20,943.70	0.060
Libra Bank	45.39	0.000
NEXTEBANK	126.97	0.000
OTP BANK	22,044.00	0.063
VENETO BANCA SCPA ITALIA MONETBELLUNA	417.56	0.001
VOLKSBANK ROMANIA	484.25	0.001
NUMERAR IN CASIERIE	0.00	0.000
<b>Total</b>	<b>73,692.58</b>	<b>0.211</b>

## FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2015

### 3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	usd	lei	lei	eur	%
Banca Comerciala Romana	6,085.49	4.5245	4.1477	5,578.69	0.016
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.5245	4.1477	0.00	0.000
CITIBANK ROMANIA	6,666.35	4.5245	4.1477	6,111.18	0.017
ING Bank	0.00	4.5245	4.1477	0.00	0.000
<b>Total</b>				<b>11,689.87</b>	<b>0.033</b>

### X. Depozite bancare constituite la institutii de credit din Romania

#### 3. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Creștere zilnică	Dobanda cumulată	Valoare totală	Pondere in activul total al OPCVM
			eur	eur	eur	eur	%
Banca Comerciala Romana	12/30/2015	1/3/2016	114,360.33	0.00	0.00	114,360.33	0.327
Credit Europe Bank	1/7/2015	1/7/2016	101,600.00	4.87	1,748.77	103,348.77	0.295
Libra Bank	10/2/2015	1/4/2016	303,100.00	13.70	1,246.86	304,346.86	0.870
Libra Bank	10/2/2015	1/4/2016	400,000.00	18.08	1,645.48	401,645.48	1.148
Libra Bank	10/14/2015	1/14/2016	1,039,500.00	46.99	3,712.30	1,043,212.30	2.982
Libra Bank	10/22/2015	1/22/2016	211,900.00	9.58	680.11	212,580.11	0.608
Libra Bank	12/2/2015	3/2/2016	1,008,800.00	35.93	1,077.90	1,009,877.90	2.887
NEXTEBANK	12/15/2015	6/13/2016	1,005,830.00	34.92	593.72	1,006,423.72	2.877
NEXTEBANK	10/9/2015	4/6/2016	600,000.00	29.17	2,450.00	602,450.00	1.722
NEXTEBANK	10/1/2015	3/29/2016	200,000.00	9.72	894.44	200,894.44	0.574
NEXTEBANK	10/1/2015	3/29/2016	400,000.00	19.44	1,788.89	401,788.89	1.149
NEXTEBANK	10/1/2015	3/29/2016	219,000.00	10.65	979.42	219,979.42	0.629
NEXTEBANK	8/17/2015	2/15/2016	500,000.00	25.00	3,425.00	503,425.00	1.439
NEXTEBANK	8/17/2015	8/11/2016	500,000.00	27.78	3,805.56	503,805.56	1.440
OTP BANK	9/24/2015	9/26/2016	500,000.00	17.12	1,695.21	501,695.21	1.434
OTP BANK	1/7/2015	1/7/2016	200,000.00	9.59	3,442.47	203,442.47	0.582
OTP BANK	1/12/2015	1/12/2016	100,000.00	4.79	1,697.26	101,697.26	0.291
OTP BANK	1/13/2015	1/13/2016	100,000.00	4.79	1,692.47	101,692.47	0.291
OTP BANK	10/13/2015	1/14/2016	100,000.00	2.74	219.18	100,219.18	0.286
OTP BANK	10/9/2015	4/11/2016	400,000.00	12.05	1,012.60	401,012.60	1.146
OTP BANK	12/22/2015	6/22/2016	100,000.00	2.74	27.40	100,027.40	0.286
OTP BANK	11/4/2015	2/9/2016	100,000.00	3.01	174.79	100,174.79	0.286
OTP BANK	11/4/2015	2/4/2016	100,000.00	3.01	174.79	100,174.79	0.286
OTP BANK	11/4/2015	2/11/2016	100,000.00	3.01	174.79	100,174.79	0.286
OTP BANK	11/10/2015	2/16/2016	100,000.00	2.88	149.59	100,149.59	0.286
OTP BANK	11/10/2015	5/10/2016	100,000.00	3.15	163.84	100,163.84	0.286
OTP BANK	12/2/2015	2/2/2016	100,000.00	2.74	82.19	100,082.19	0.286
OTP BANK	10/15/2015	1/21/2016	100,000.00	2.74	213.70	100,213.70	0.286
OTP BANK	10/15/2015	1/19/2016	100,000.00	2.74	213.70	100,213.70	0.286
OTP BANK	10/16/2015	1/21/2016	100,000.00	2.74	210.96	100,210.96	0.286
OTP BANK	10/16/2015	1/19/2016	100,000.00	2.74	210.96	100,210.96	0.286
OTP BANK	10/22/2015	1/26/2016	100,000.00	2.74	194.52	100,194.52	0.286
OTP BANK	10/22/2015	1/28/2016	100,000.00	2.74	194.52	100,194.52	0.286
OTP BANK	12/24/2015	6/24/2016	100,000.00	2.88	23.01	100,023.01	0.286
OTP BANK	12/24/2015	6/24/2016	100,000.00	2.88	23.01	100,023.01	0.286
OTP BANK	12/24/2015	2/24/2016	100,000.00	2.74	21.92	100,021.92	0.286
OTP BANK	12/30/2015	1/4/2016	183,642.52	0.75	1.51	183,644.03	0.525
<b>Total</b>						<b>9,823,795.68</b>	<b>28.081</b>

### XII. Instrumente financiare derivate negociate in afara pietelor reglementate

#### 1. Contracte forward

##### 1.2. Contracte forward denuminate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
	usd				eur	lei	lei	eur	eur	eur	%
ING Bank	230,000.00	V	12/23/2015	1/26/2016	1.093000	4.5245	4.1477	1.0913	0.0017	-318.89	-0.001
BRD - GSG	300,000.00	V	12/24/2015	1/29/2016	1.097800	4.5245	4.1477	1.0914	0.0064	-1,601.64	-0.005
Citibank	100,000.00	V	12/24/2015	1/29/2016	1.097250	4.5245	4.1477	1.0914	0.0058	-488.22	-0.001
<b>Total</b>										<b>-2,408.75</b>	<b>-0.007</b>

## FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2015

### 1.1. Contracte forward fara livrare 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 în activul total al OPCVM
	EUR				lei	lei	lei	lei	eur	%
Citibank	110,528.99	C	12/23/2015	1/28/2016	4.5237	4.5245	4.5269	0.0032	77.59	0.000
Citibank	607,828.84	C	12/23/2015	1/26/2016	4.5243	4.5245	4.5267	0.0024	321.42	0.001
<b>Total</b>									<b>399.01</b>	<b>0.001</b>

### XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 101(1), lit.g din legea nr 297/2004

#### 1. Contracte de report pe obligatiuni 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 obligatiuni ale unui emitent	Pondere în activul total al OPCVM
					eur	eur	eur	eur		%	%
XS0972758741	Repo	1,150	7-Dec-15	7-Jan-16	-1,170.84	-0.01	-0.14	-1,346,619.77	BRD - GSG	0.111	-3.849
<b>Total</b>								<b>-1,346,619.77</b>			<b>-3.849</b>

Emitent	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 cumulate(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unui emitent	Pondere în activul total al OPCVM
							eur	eur	eur	eur	eur	eur		%
ROMANIA	XS0972758741	-	150	5/11/2015	9/18/2015	9/18/2016	1,154.00	0.13	13.27	-	1,164.19	176,618.02	0.001	0.505
ROMANIA	XS0972758741	-	200	5/11/2015	9/18/2015	9/18/2016	1,148.75	0.13	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	200	8/17/2015	9/18/2015	9/18/2016	1,157.25	0.13	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	200	8/17/2015	9/18/2015	9/18/2016	1,158.00	0.13	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	200	8/19/2015	9/18/2015	9/18/2016	1,157.25	0.13	13.27	-	1,164.19	235,490.69	0.001	0.673
ROMANIA	XS0972758741	-	200	9/28/2015	9/18/2015	9/18/2016	1,157.25	0.13	13.27	-	1,164.19	235,490.69	0.001	0.673
<b>Total</b>												<b>1,354,071.46</b>		<b>3.871</b>

### 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	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	eur	%	%
FDI BRD EURO FOND	ROFDIN001D9	-	21,378.6886	131.6652	-	2,814,829.31	1.158	8.046
<b>Total</b>						<b>2,814,829.31</b>		<b>8.046</b>

#### Evolutia activului net si a VUAN în ultimii 3 ani

	12/31/2013	12/31/2014	12/31/2015
<b>Activ net</b>	25,119,996.95	30,978,084.93	34,942,797.54
<b>VUAN</b>	11.6302	12.0228	12.4014

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,  
Dan POPOVICI

Intocmit  
Filon ANGHEL