

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 Obligatiuni

 Decizie autorizare: 375/27.02.2008
 Cod inscriere: CSC06FDIR/400048

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	100.09%	100.00%	126,863,851.70	126,863,851.70	100.11%	100.00%	115,268,028.51	115,268,028.51	-11,595,823.18
1 Valori mobiliare si instrumente ale pietei monetare din care:	35.99%	35.95%	45,610,765.65	45,610,765.65	67.69%	67.61%	77,938,272.53	77,938,272.53	32,327,506.87
1.1. valori mobiliare și instrumente ale pieței monetare admise sau tranzactionate pe o piață reglementată din România, din care:	12.02%	12.01%	15,240,464.86	15,240,464.86	28.30%	28.27%	32,580,861.25	32,580,861.25	17,340,396.39
1.1.3. obligatiuni, din care:	12.02%	12.01%	15,240,464.86	15,240,464.86	28.30%	28.27%	32,580,861.25	32,580,861.25	17,340,396.39
1.1.3.1. Obligatiuni corporative cotate	8.77%	8.76%	11,112,590.67	11,112,590.67	4.05%	4.04%	4,658,937.13	4,658,937.13	-6,453,653.55
1.1.3.2. Obligatiuni emise de administratia publica centrala	2.74%	2.74%	3,476,727.21	3,476,727.21	19.84%	19.82%	22,847,320.91	22,847,320.91	19,370,593.70
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.51%	0.51%	651,146.97	651,146.97	4.41%	4.40%	5,074,603.21	5,074,603.21	4,423,456.24
1.2. valori mobiliare și instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	23.96%	23.94%	30,370,300.80	30,370,300.80	39.39%	39.35%	45,357,411.28	45,357,411.28	14,987,110.48
1.2.3. obligatiuni, din care:	23.96%	23.94%	30,370,300.80	30,370,300.80	39.39%	39.35%	45,357,411.28	45,357,411.28	14,987,110.48
1.2.3.1. Obligatiuni corporative cotate	22.97%	22.95%	29,117,255.88	29,117,255.88	29.37%	29.33%	33,813,092.12	33,813,092.12	4,695,836.24
1.2.3.2. Obligatiuni emise de administratia publica centrala	0.18%	0.18%	227,367.51	227,367.51	0.00%	0.00%	0.00	0.00	-227,367.51
1.2.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.81%	0.81%	1,025,677.41	1,025,677.41	10.03%	10.02%	11,544,319.16	11,544,319.16	10,518,641.75
1.3. valori mobiliare și 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
1.3.3. obligatiuni, 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 pietei monetare menționate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	2.61%	2.60%	3,302,026.32	3,302,026.32	2.92%	2.92%	3,365,044.72	3,365,044.72	63,018.39
3.1. valori mobiliare	2.61%	2.60%	3,302,026.32	3,302,026.32	2.92%	2.92%	3,365,044.72	3,365,044.72	63,018.39
3.1.2. obligatiuni neadmise la tranzactionare	2.61%	2.60%	3,302,026.32	3,302,026.32	2.92%	2.92%	3,365,044.72	3,365,044.72	63,018.39
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:	51.82%	51.77%	65,675,880.39	65,675,880.39	30.64%	30.61%	35,279,967.15	35,279,967.15	-30,395,913.24
4.1. depozite bancare constituite la institutii de credit din Romania	51.82%	51.77%	65,675,880.39	65,675,880.39	30.64%	30.61%	35,279,967.15	35,279,967.15	-30,395,913.24
4.1.1. OTP BANK ROMANIA	5.63%	5.62%	7,134,118.13	7,134,118.13	6.11%	6.11%	7,039,245.50	7,039,245.50	-94,872.64
4.1.2. ALPHA BANK ROMANIA	2.00%	2.00%	2,541,180.07	2,541,180.07	0.00%	0.00%	0.00	0.00	-2,541,180.07
4.1.3. CITY BANK	0.37%	0.37%	474,643.79	474,643.79	0.11%	0.11%	121,936.94	121,936.94	-352,706.84
4.1.4. Procredit Bank	0.71%	0.71%	896,819.66	896,819.66	0.00%	0.00%	0.00	0.00	-896,819.66
4.1.5. Credit Europe Bank SA	7.05%	7.04%	8,930,902.88	8,930,902.88	7.13%	7.12%	8,206,438.08	8,206,438.08	-724,464.79
4.1.6. Garanti Bank	7.62%	7.61%	9,655,065.29	9,655,065.29	0.00%	0.00%	0.00	0.00	-9,655,065.29
4.1.7. BANCA ROMANEASCA	5.18%	5.17%	6,563,277.56	6,563,277.56	0.00%	0.00%	0.00	0.00	-6,563,277.56
4.1.8. BANCA COMERCIALA ROMANA	17.25%	17.23%	21,859,910.99	21,859,910.99	0.26%	0.26%	299,483.88	299,483.88	-21,560,427.11
4.1.9. PIRAEUS BANK ROMANIA	1.97%	1.97%	2,502,567.27	2,502,567.27	0.00%	0.00%	0.00	0.00	-2,502,567.27
4.1.10. VENETO BANCA	0.27%	0.27%	348,364.80	348,364.80	0.00%	0.00%	0.00	0.00	-348,364.80
4.1.11. Libra Bank	3.76%	3.76%	4,769,029.96	4,769,029.96	9.28%	9.27%	10,685,449.16	10,685,449.16	5,916,419.20
4.1.12. Nextebank	0.00%	0.00%	0.00	0.00	7.75%	7.74%	8,927,413.59	8,927,413.59	8,927,413.59
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	-0.38%	-0.38%	-479,199.00	-479,199.00	-0.39%	-0.39%	-448,380.60	-448,380.60	30,818.40
5.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.38%	-0.38%	-479,199.00	-479,199.00	-0.39%	-0.39%	-448,380.60	-448,380.60	30,818.40
5.4.1. Contracte forward	-0.38%	-0.38%	-479,199.00	-479,199.00	-0.39%	-0.39%	-448,380.60	-448,380.60	30,818.40

6	Conturi curente si numerar	0.67%	0.66%	843,396.60	843,396.60	0.56%	0.56%	647,777.43	647,777.43	-195,619.17
6.1.	ALPHA BANK ROMANIA	0.00%	0.00%	462.82	462.82	0.00%	0.00%	144.27	144.27	-318.55
6.2.	BANCA COMERCIALA ROMANA	0.01%	0.01%	7,244.22	7,244.22	0.02%	0.02%	27,204.31	27,204.31	19,960.09
6.3.	BANCA ROMANEASCA	0.00%	0.00%	194.29	194.29	0.00%	0.00%	117.70	117.70	-76.59
6.4.	BRD-GROUP SOCIETE GENERAL	0.03%	0.03%	40,057.98	40,057.98	0.04%	0.04%	45,794.24	45,794.24	5,736.26
6.5.	OTP BANK ROMANIA	0.58%	0.58%	739,362.39	739,362.39	0.45%	0.45%	513,987.88	513,987.88	-225,374.51
6.6.	PIRAEUS BANK ROMANIA	0.00%	0.00%	65.59	65.59	0.00%	0.00%	220.10	220.10	154.51
6.7.	Procredit Bank	0.00%	0.00%	0.55	0.55	0.00%	0.00%	44.69	44.69	44.14
6.8.	VENETO BANCA	0.00%	0.00%	197.02	197.02	0.00%	0.00%	156.86	156.86	-40.16
6.9.	Banca Comerciala Romana - EURO	0.04%	0.04%	50,214.13	50,214.13	0.00%	0.00%	0.00	0.00	-50,214.13
6.10.	Credit Europr Bank SA	0.00%	0.00%	320.35	320.35	0.00%	0.00%	154.22	154.22	-166.13
6.11.	Garanti Bank	0.00%	0.00%	889.53	889.53	0.00%	0.00%	55.75	55.75	-833.78
6.12.	UNICREDIT TIRIAC BANK	0.00%	0.00%	38.76	38.76	0.00%	0.00%	245.13	245.13	206.37
6.13.	MILLENNIUM BANK	0.00%	0.00%	2,858.01	2,858.01	0.00%	0.00%	0.00	0.00	-2,858.01
6.14.	Intesa Sanpaolo Bank.	0.00%	0.00%	12.26	12.26	0.00%	0.00%	0.00	0.00	-12.26
6.15.	LIBRA BANK	0.00%	0.00%	41.44	41.44	0.00%	0.00%	79.96	79.96	38.52
6.16.	ING BANK ROMANIA	0.00%	0.00%	290.80	290.80	0.05%	0.05%	59,182.58	59,182.58	58,891.78
6.17.	Volksbank RON	0.00%	0.00%	1,146.46	1,146.46	0.00%	0.00%	256.97	256.97	-889.49
6.18.	Nextebank RON	0.00%	0.00%	0.00	0.00	0.00%	0.00%	132.77	132.77	132.77
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	-0.41%	-0.41%	-519,513.73	-519,513.73	-9.76%	-9.75%	-11,234,076.42	-11,234,076.42	-10,714,562.69
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	-0.41%	-0.41%	-519,513.73	-519,513.73	-9.76%	-9.75%	-11,234,076.42	-11,234,076.42	-10,714,562.69
8	Titluri de participare ale A.O.P.C./O.P.C.V.M.	8.48%	8.48%	10,752,886.57	10,752,886.57	8.44%	8.43%	9,719,450.15	9,719,450.15	-1,033,436.42
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	1.32%	1.32%	1,677,608.89	1,677,608.89	0.00%	0.00%	-26.45	-26.45	-1,677,635.33
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	1.32%	1.32%	1,677,612.67	1,677,612.67	0.00%	0.00%	0.00	0.00	-1,677,612.67
10.5.	sume in curs de rezolvare	0.00%	0.00%	-4.00	-4.00	0.00%	0.00%	-26.67	-26.67	-22.67
II	Total obligatii	0.09%	0.09%	119,581.18	119,581.18	0.11%	0.11%	124,425.89	124,425.89	4,844.70
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.07%	0.07%	91,620.79	91,620.79	0.08%	0.08%	94,695.17	94,695.17	3,074.38
1.1.	Comision de administrare	0.07%	0.07%	91,620.79	91,620.79	0.08%	0.08%	94,695.17	94,695.17	3,074.38
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	16,314.50	16,314.50	0.01%	0.01%	16,350.24	16,350.24	35.74
2.1.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	13,630.24	13,630.24	0.01%	0.01%	14,067.86	14,067.86	437.62
2.2.	Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	2,684.26	2,684.26	0.00%	0.00%	2,282.38	2,282.38	-401.88
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	10,561.47	10,561.47	0.01%	0.01%	8,981.39	8,981.39	-1,580.08
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	896.42	896.42	0.00%	0.00%	3,969.00	3,969.00	3,072.58
9.	Alte cheltuieli aprobate	0.00%	0.00%	188.00	188.00	0.00%	0.00%	430.09	430.09	242.09
III	Valoarea activului net (I - II)	100.00%	99.91%	126,744,270.51	126,744,270.51	100.00%	99.89%	115,143,602.63	115,143,602.63	-11,600,667.89

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2015	La data de 31.12.2014	Diferente
Valoare activ net	115,143,602.63	126,744,270.51	-11,600,667.89
Numar unitati de fond/actiuni in circulatie	8,076,141.8863	9,196,172.1928	-1,120,030.3065
Valoarea unitara a activului net	14.2573	13.7823	0.4750

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 31.12.2015

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	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	%	%
CJ HUNEDOARA	HUE26	-	15,000	6-Aug-14	15-Nov-15	15-Feb-16	30.40	0.01	0.11	0.36	-	463,161.65	2.500	0.402
MUNICIPIULUI BUCURESTI	PMB18	-	200	4-May-15	4-May-15	4-May-16	10000.00	0.77	185.14	0.00	-	2,037,027.32	0.045	1.767
MUNICIPIULUI BUCURESTI	PMB20	-	100	4-May-15	4-May-15	4-May-16	10000.00	0.98	236.71	0.00	-	1,023,671.04	0.023	0.888
MUNICIPIULUI BUCURESTI	PMB22	-	50	4-May-15	4-May-15	4-May-16	10000.00	1.21	292.91	0.00	-	514,645.63	0.011	0.446
MUNICIPIULUI BUCURESTI	PMB25	-	85	4-May-15	4-May-15	4-May-16	10000.00	1.39	337.21	0.00	-	878,663.11	0.019	0.762
Primaria Orasului Oravita	ORV27	-	923	13-May-08	15-Oct-15	14-Apr-16	79.50	0.01	0.45	0.00	-	73,793.46	1.538	0.064
Primaria Teius	TEU20	-	600	29-Sep-15	25-Nov-15	25-May-16	38.72	0.01	0.12	0.11	-	23,368.06	4.00	0.020
Municipiul Timisoara	TIM26C	-	990	7-Jul-08	15-Nov-15	15-Feb-16	60.80	0.00	0.08	0.00	-	60,272.94	0.066	0.052
TOTAL												5,074,603.21		4.402

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	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		%	%
RO0717DBN038	-	100	31-Dec-14	11-Jun-15	11-Jun-16	11,051.00	1.84	376.23	0.00	10,777.3000	1,115,352.95	BRD-GSG	0.001	0.988
RO1116DBN024	-	1	27-Jun-11	30-Apr-15	30-Apr-16	9,505.50	1.64	403.28	0.00	10,167.4500	10,570.73	BCR	0.000	0.009
RO1121DBN032	-	1	9-Mar-15	11-Jun-15	11-Jun-16	11,904.01	1.63	331.64	0.00	11,568.2500	11,899.89	BRD GDG	0.000	0.010
RO1318DBN034	-	35	8-May-15	28-Nov-15	28-Nov-16	11,175.57	1.53	52.02	0.00	11,076.3000	389,491.26	BRD-GSG	0.001	0.338
RO1318DBN034	-	200	26-Jun-15	28-Nov-15	28-Nov-16	11,076.88	1.53	52.02	0.00	11,076.3000	2,225,664.37	BRD-GSG	0.001	1.931
RO1320DBN022	-	200	23-Feb-15	29-Apr-15	29-Apr-16	11,538.24	1.57	388.05	0.00	11,375.6500	2,352,739.29	ING BANK	0.002	2.041
RO1418DBN040	-	400	18-Feb-15	17-Jan-15	17-Jan-16	5,186.50	0.45	155.38	0.00	5,178.3500	2,133,490.68	ING BANK	0.002	1.851
RO1418DBN040	-	200	13-May-15	17-Jan-15	17-Jan-16	5,158.66	0.45	155.38	0.00	5,178.3500	1,066,745.34	ING BANK	0.001	0.925
RO1419DBN014	-	1,000	7-May-15	24-Jun-15	24-Jun-16	5,464.73	0.65	123.94	0.00	5,460.6750	5,584,616.26	ING BANK	0.005	4.845
TOTAL											14,890,570.78			12.918

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	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	%	%
INTERNATIONAL INVESTMENT BANK	lib18	-	80	14-May-14	15-May-15	16-May-16	10,000.00	1.14	87.69	0.00	-	807,015.56	0.007	0.700
RAIFFEISEN BANK S.A.	RBRO19	-	178	28-Jun-13	15-Dec-15	15-Jun-16	10,000.00	1.46	337.66	0.00	-	1,840,104.18	0.004	1.596
Unicredit Tiriac Bank	UCT18	-	150	31-Oct-13	15-Dec-15	15-Jun-16	10,000.00	1.73	29.49	0.00	-	1,504,424.18	0.273	1.305
Unicredit Tiriac Bank	UCT18	-	50	14-Oct-15	14-Oct-15	14-Oct-16	10,223.00	1.60	29.49	-104.63	-	507,393.21	0.091	0.440
TOTAL												4,658,937.13		4.042

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	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	%	%
AKBANK TAS	XS1242426739	-	2	5-Jun-15	5-Jun-15	6-Jun-16	500,000.00	55.05	11,561.48	0.00	-	1,023,122.95	0.000	0.888
Banca Comerciala Romana	XS0496326223	-	2	27-Mar-14	7-Apr-15	7-Apr-16	267,226.54	45.65	14,116.67	-5,043.63	-	552,599.15	0.000	0.479
Banca Comerciala Romana	XS0496326223	-	3	24-Jun-14	7-Apr-15	7-Apr-16	281,837.58	38.41	14,116.67	-8,373.55	-	862,742.07	0.000	0.748
ING BANK NV	XS1248246487	-	1,000	19-Jun-15	18-Sep-15	18-Sep-16	1,000.00	0.11	11.30	0.00	-	1,011,301.39	0.000	0.877
International Personal Finance PLC	XS1325222948	-	1	2-Dec-15	2-Dec-15	2-Dec-16	500,000.00	95.63	2868.85	0.00	-	502,868.85	0.106	0.436
UNICREDIT GROUP	XS1233785630	-	5	15-May-15	26-Sep-15	26-Mar-16	550,000.00	61.88	5,878.13	0.00	-	2,779,390.63	0.003	2.411
Yapi ve Kredi Bankasi A.S	XS0994330438	-	2	26-Nov-13	26-Nov-15	26-Nov-16	500,000.00	88.11	3,172.13	0.00	-	1,006,344.26	0.000	0.873
TOTAL												7,738,369.30		6.713

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 emisiune	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-Nov-15	1-May-16	1,040.00	0.21	12.50	0.00	1,061.8750	4.5245	486,100.97	0.013	0.422
CITIGROUP 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	1.983
CITIGROUP 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	0.000	1.975
Croatian Bank for Reconstruction and Development	XS0305384124	-	100	17-Nov-14	14-Jun-15	14-Jun-16	1,038.50	0.14	27.46	0.00	1,022.9950	4.5245	475,277.92	0.001	0.412
J.P. Morgan Structured Products B.V.	XS0857176423	-	15	11-Jul-13	7-Nov-15	7-Feb-16	52,642.81	4.94	334.51	-1034.24	-	4.5245	3,893,581.58	0.000	3.378
MOL HUNGARIAN OIL & GAS	XS0503453275	-	200	23-Dec-14	20-Apr-15	20-Apr-16	1,060.00	0.16	41.09	0.00	1,055.6250	4.5245	992,420.02	0.027	0.861
MOL HUNGARIAN OIL & GAS	XS0503453275	-	300	15-Jun-15	20-Apr-15	20-Apr-16	1,075.50	0.16	41.09	0.00	1,055.6250	4.5245	1,488,630.04	0.040	1.291
NE PROPERTY COOPERATIEF	XS1325078308	-	200	30-Nov-15	30-Nov-15	26-Feb-16	995.97	0.10	3.29	0.07	-	4.5245	904,289.20	0.002	0.785
OTP BANK PLC	XS0268320800	-	100	10-Jun-13	19-Sep-15	19-Sep-16	1,000.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	100	17-Jul-13	19-Sep-15	19-Sep-16	990.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	100	16-Aug-13	19-Sep-15	19-Sep-16	990.80	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	100	9-Oct-13	19-Sep-15	19-Sep-16	1,013.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	100	14-Oct-13	19-Sep-15	19-Sep-16	1,010.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	100	7-Feb-14	19-Sep-15	19-Sep-16	1,030.50	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.001	0.408
OTP BANK PLC	XS0268320800	-	100	6-Mar-14	19-Sep-15	19-Sep-16	1,020.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.002	0.408
OTP BANK PLC	XS0268320800	-	560	23-Dec-14	19-Sep-15	19-Sep-16	1,039.15	0.14	14.97	0.00	1,025.0000	4.5245	2,635,005.11	0.000	2.286
OTP BANK PLC	XS0268320800	-	200	11-Mar-15	19-Sep-15	19-Sep-16	1,050.00	0.14	14.97	0.00	1,025.0000	4.5245	941,073.25	0.000	0.816
OTP BANK PLC	XS0268320800	-	100	11-May-15	19-Sep-15	19-Sep-16	1,040.00	0.14	14.97	0.00	1,025.0000	4.5245	470,536.63	0.000	0.408
OTP BANK PLC	XS0268320800	-	400	8-Jun-15	19-Sep-15	19-Sep-16	1,040.00	0.14	14.97	0.00	1,025.0000	4.5245	1,882,146.51	0.000	1.633
TOTAL													22,025,919.54		19.108

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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 scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni al unei emisiuni	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-Sep-15	26-Mar-16	1,052.50	0.17	16.49	0.00	1,068.1250	4.1477	899,734.06	0.008	0.781
MOL Group Finance SA	XS0834435702	-	200	20-May-13	26-Sep-15	26-Mar-16	1,055.70	0.17	16.49	0.00	1,068.1250	4.1477	899,734.06	0.008	0.781
MOL Group Finance SA	XS0834435702	-	200	1-Apr-14	26-Sep-15	26-Mar-16	1,053.50	0.17	16.49	0.00	1,068.1250	4.1477	899,734.06	0.008	0.781
MOL Group Finance SA	XS0834435702	-	300	3-Sep-14	26-Sep-15	26-Mar-16	1,096.50	0.17	16.49	0.00	1,068.1250	4.1477	1,349,601.09	0.012	1.171
TOTAL													4,048,803.28		3.513

2.4. 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 cumulat(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.
							lei	lei	lei	lei	lei	lei	lei	%	%
ROMANIA	XS1060842975	-	150	31-Dec-14	24-Apr-15	24-Apr-16	1,091.73	0.10	24.96	0.00	1,094.8600	4.5245	759,993.17	0.000	0.659
MUNTENEGRU	XS1205717702	-	100	18-Mar-15	18-Mar-15	18-Mar-16	994.44	0.11	30.60	0.00	948.9150	4.5245	443,180.51	0.020	0.384
TURCIA	XS0285127329	-	100	1-Sep-15	2-Apr-15	2-Apr-16	1,130.05	0.16	43.98	0.00	1,124.0800	4.5245	528,489.76	0.008	0.458
ROMANIA	XS0852474336	-	25	8-Oct-13	7-Nov-15	7-Nov-16	1,045.50	0.13	7.33	0.00	1,154.5700	4.5245	131,424.94	0.000	0.114
ROMANIA	XS0852474336	-	145	13-Feb-15	7-Nov-15	7-Nov-16	1,172.30	0.13	7.33	0.00	1,154.5700	4.5245	762,264.66	0.000	0.661
ROMANIA	XS0972758741	-	34	28-Oct-13	18-Sep-15	18-Sep-16	1,027.88	0.13	13.27	0.00	1,164.1850	4.5245	181,131.20	0.001	0.157
ROMANIA	XS0972758741	-	350	29-Sep-15	18-Sep-15	18-Sep-16	1,155.00	0.13	13.27	0.00	1,164.1850	4.5245	1,864,585.84	0.001	1.618
ROMANIA	XS0972758741	-	233	30-Sep-15	18-Sep-15	18-Sep-16	1,155.00	0.13	13.27	0.00	1,164.1850	4.5245	1,241,281.43	0.001	1.077
ROMANIA	XS1129788524	-	100	17-Mar-15	28-Oct-15	28-Oct-16	1,092.00	0.08	5.11	0.00	1,034.2850	4.5245	470,272.40	0.000	0.408
TOTAL													6,382,623.90		5.537

2.5. 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 scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPC
							usd	usd	usd	usd	usd	lei	lei	%	%
Republic of Hungary	US445545AG19		25	8-Oct-15	19-Aug-15	19-Feb-16	2,086.08	0.23	30.25	0.00	2,083.7500	4.1477	219,205.95	0.000	0.190
Republic of Hungary	US445545AG19		90	13-Oct-15	19-Aug-15	19-Feb-16	2,086.78	0.23	30.25	0.00	2,083.7500	4.1477	789,141.40	0.000	0.685
REPUBLIC OF SERBIA	XS0856951263	-	200	29-Sep-15	21-Nov-15	21-May-16	1,040.00	0.15	5.83	0.00	1,038.5400	4.1477	866,349.45	0.001	0.752
TOTAL													1,874,696.80		1.626

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 cumulate(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	1,647	12-Dec-14	19-Sep-15	19-Sep-16	1,000.00	0.13	12.81	0.00	1,668,092.58	0.025	1.447
ING BANK NV	1,647	12-Dec-14	20-Apr-15	20-Apr-16	1,000.00	0.12	30.33	0.00	1,696,952.14	0.025	1.472
Total									3,365,044.72		2.919

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	%
Alpha Bank	144.27	0.000
Banca Comerciala Romana	4,923.32	0.004
Banca Romaneasca	117.70	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	45,794.24	0.040
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	154.22	0.000
Garanti Bank	55.75	0.000
ING BANK Romania	59,182.58	0.051
Libra Internet Bank	79.96	0.000
NEXTEBANK	132.77	0.000
OTP BANK ROMANIA	513,987.88	0.446
PIRAEUS BANK	220.10	0.000
Procredit Bank	44.69	0.000
UniCredit Tiriac Bank	245.13	0.000
VENETO BANCA SCPA ITALIA MONETBELLUNA	156.86	0.000
Volksbank	256.97	0.000
Numerar in Casierie	0.00	0.000
TOTAL	625,496.44	0.543

2. Disponibil in conturi curente si numerar denumite 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	4.5245	0.00	0.000
BRD Groupe Societe Generale	0.00	4.5245	0.00	0.000
Citi Bank	0.00	4.5245	0.00	0.000
ING Bank	0.00	4.5245	0.00	0.000
Nextebank	0.00	4.5245	0.00	0.000
OTP BANK ROMANIA	0.00	4.5245	0.00	0.000
Volksbank	0.00	4.5245	0.00	0.000
TOTAL			0.00	0.000

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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	5,371.89	4.1477	22,280.99	0.019
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.1477	0.00	0.000
Citi Bank	0.00	4.1477	0.00	0.000
ING BANK Romania	0.00	4.1477	0.00	0.000
OTP BANK ROMANIA	0.00	4.1477	0.00	0.000
TOTAL			22,280.99	0.019

X. Depozite bancare

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Cresterea zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	lei	%
Banca Comerciala Romana	30-Dec-15	5-Jan-16	140,000.00	0.39	0.78	140,000.78	0.121
Citi Bank	31-Dec-15	4-Jan-16	121,936.47	0.47	0.47	121,936.94	0.106
CREDIT EUROPE BANK SA	8-Dec-15	8-Jan-16	1,800,000.00	64.11	1,538.63	1,801,538.63	1.563
CREDIT EUROPE BANK SA	8-Dec-15	8-Jan-16	5,400,000.00	192.33	4,615.89	5,404,615.89	4.689
CREDIT EUROPE BANK SA	23-Dec-15	25-Jan-16	1,000,000.00	31.51	283.56	1,000,283.56	0.868
Libra Internet Bank	18-Dec-15	18-Jan-16	1,689,000.00	87.92	1,230.89	1,690,230.89	1.466
Libra Internet Bank	22-Dec-15	22-Jan-16	1,563,100.00	81.37	813.67	1,563,913.67	1.357
Libra Internet Bank	9-Dec-15	11-Jan-16	1,609,000.00	83.76	1,926.39	1,610,926.39	1.398
Libra Internet Bank	2-Dec-15	4-Jan-16	1,969,300.00	102.51	3,075.35	1,972,375.35	1.711
Libra Internet Bank	7-Dec-15	7-Jan-16	523,700.00	27.26	681.53	524,381.53	0.455
Libra Internet Bank	28-Dec-15	28-Jan-16	1,967,200.00	102.40	409.61	1,967,609.61	1.707
Libra Internet Bank	29-Dec-15	29-Jan-16	1,355,800.00	70.58	211.73	1,356,011.73	1.176
NEXTEBANK ROMANIA	16-Nov-15	4-Jan-16	3,609,150.00	140.36	6,456.37	3,615,606.37	3.137
NEXTEBANK ROMANIA	16-Nov-15	4-Jan-16	2,015,000.00	78.36	3,604.61	2,018,604.61	1.751
OTP BANK ROMANIA	29-Dec-15	4-Jan-16	2,000,000.00	21.92	65.75	2,000,065.75	1.735
OTP BANK ROMANIA	30-Dec-15	4-Jan-16	884,407.48	7.27	14.54	884,422.02	0.767
TOTAL						27,672,523.71	24.007

2. Depozite bancare denuminate 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	35,248.78	0.00	0.00	4.5245	159,483.11	0.138
NEXTEBANK	9-Oct-15	6-Apr-16	724,900.00	35.24	2,960.01	4.5245	3,293,202.61	2.857
OTP BANK ROMANIA	23-Dec-15	23-Dec-16	918,030.97	27.67	249.00	4.5245	4,154,757.73	3.604
TOTAL							7,607,443.44	2.995

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	Valoare totala	Pondere in activul total al O.P.C.V.M.
	EUR				lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	25-Aug-15	29-Aug-16	4.5069	4.5245	4.5591	-0.0522	-5,220.00	-0.005
BRD - GROUPE SOCIETE GENERALE S.A.	300,000.00	V	16-Jun-15	20-Jun-16	4.5654	4.5245	4.5478	0.0176	5,280.00	0.005
BRD - GROUPE SOCIETE GENERALE S.A.	200,000.00	V	23-Jul-15	27-Jul-16	4.4859	4.5245	4.5537	-0.0678	-13,560.00	-0.012
BRD - GROUPE SOCIETE GENERALE S.A.	800,000.00	V	7-Apr-15	11-Apr-16	4.4809	4.5245	4.5368	-0.0559	-44,720.00	-0.039
BRD - GROUPE SOCIETE GENERALE S.A.	150,000.00	V	26-Mar-15	30-Mar-16	4.4878	4.5245	4.5351	-0.0473	-7,095.00	-0.006
Citi Bank	100,000.00	V	26-Jan-15	28-Jan-16	4.5315	4.5245	4.5269	0.0046	460.00	0.000
Citi Bank	180,000.00	V	7-Aug-15	11-Aug-16	4.4798	4.5245	4.5562	-0.0764	-13,752.00	-0.012
Citi Bank	1,100,000.00	V	17-Jun-15	21-Jun-16	4.5614	4.5245	4.5479	0.0135	14,850.00	0.013
Citi Bank	100,000.00	V	25-Jun-15	27-Jun-16	4.5285	4.5245	4.5490	-0.0205	-2,050.00	-0.002
Citi Bank	100,000.00	V	24-Sep-15	28-Sep-16	4.4797	4.5245	4.5642	-0.0845	-8,450.00	-0.007
Citi Bank	100,000.00	V	9-Oct-15	13-Oct-16	4.4720	4.5245	4.5663	-0.0943	-9,430.00	-0.008
Citi Bank	160,000.00	V	29-Oct-15	2-Nov-16	4.4890	4.5245	4.5692	-0.0802	-12,832.00	-0.011
Citi Bank	300,000.00	V	30-Oct-15	3-Nov-16	4.4857	4.5245	4.5693	-0.0836	-25,080.00	-0.022
Citi Bank	200,000.00	V	9-Nov-15	12-May-16	4.4795	4.5245	4.5414	-0.0619	-12,380.00	-0.011
Citi Bank	300,000.00	V	9-Nov-15	14-Nov-16	4.5125	4.5245	4.5709	-0.0584	-17,520.00	-0.015
Citi Bank	300,000.00	V	19-Nov-15	23-Nov-16	4.4955	4.5245	4.5722	-0.0767	-23,010.00	-0.020
Citi Bank	100,000.00	V	27-Nov-15	5-Dec-16	4.4980	4.5245	4.5739	-0.0759	-7,590.00	-0.007
Citi Bank	200,000.00	V	10-Jun-15	13-Jun-16	4.5377	4.5245	4.5466	-0.0089	-1,780.00	-0.002
ING BANK NV	411,000.00	V	5-Jun-15	6-Jun-16	4.5055	4.5245	4.5454	-0.0399	-16,398.90	-0.014
ING BANK NV	124,000.00	V	5-Jun-15	6-Jun-16	4.5030	4.5245	4.5454	-0.0424	-5,257.60	-0.005
ING BANK NV	650,000.00	V	17-Mar-15	17-Mar-16	4.5105	4.5245	4.5330	-0.0225	-14,625.00	-0.013
ING BANK NV	983,100.00	V	28-Sep-15	26-Sep-16	4.4775	4.5245	4.5639	-0.0864	-84,939.84	-0.074
ING BANK NV	200,000.00	V	24-Nov-15	22-Nov-16	4.5040	4.5245	4.5720	-0.0680	-13,600.00	-0.012
ING BANK NV	175,000.00	V	11-Feb-15	12-Feb-16	4.4995	4.5245	4.5285	-0.0290	-5,075.00	-0.004
ING BANK NV	300,000.00	V	21-Apr-15	22-Apr-16	4.5120	4.5245	4.5384	-0.0264	-7,920.00	-0.007
ING BANK NV	250,000.00	V	1-Apr-15	7-Apr-16	4.4817	4.5245	4.5362	-0.0545	-13,625.00	-0.012
ING BANK NV	918,030.97	V	23-Dec-15	23-Dec-16	4.5745	4.5245	4.5764	-0.0019	-1,744.26	-0.002
TOTAL									-347,064.60	-0.295

1.2. Contracte forward denuminate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al O.P.C.V.M.
	USD				lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	120,000.00	V	23-Dec-15	28-Jan-16	4.1339	4.1477	4.1478	-0.0139	-1,668.00	-0.001
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	29-May-15	31-May-16	4.0670	4.1477	4.1512	-0.0842	-8,420.00	-0.007
BRD - GROUPE SOCIETE GENERALE S.A.	600,000.00	V	7-Apr-15	11-Apr-16	4.0980	4.1477	4.1500	-0.0520	-31,200.00	-0.027
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	23-Mar-15	23-Mar-16	4.1086	4.1477	4.1494	-0.0408	-4,080.00	-0.004
BRD - GROUPE SOCIETE GENERALE S.A.	210,000.00	V	31-Mar-15	4-Apr-16	4.1425	4.1477	4.1498	-0.0073	-1,533.00	-0.001
Citi Bank	50,000.00	V	7-Aug-15	11-Aug-16	4.0672	4.1477	4.1523	-0.0851	-4,255.00	-0.004
Citi Bank	190,000.00	V	12-Oct-15	12-Apr-16	3.8860	4.1477	4.1500	-0.2640	-50,160.00	-0.044
TOTAL									-101,316.00	-0.088

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2015

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 scadența	Valoare inițială	Crestere zilnică	Dobanda cumulată	Valoare totală	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei		%	%
RO1318DBN034	Repo	400	8-Dec-15	8-Jan-16	-11,145.73	-0.16	-3.94	-4,459,868.51	BRD GSG	0.006	-3.869
RO1318DBN034	Repo	315	16-Dec-15	18-Jan-16	-11,125.21	-0.17	-2.72	-3,505,298.41	BRD GSG	0.006	-3.041
TOTAL								-7,965,166.92			-6.910

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnică	Dobanda cumulată	Discount/prima cumulat(a)	Pret piata	Valoare totală	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
RO1318DBN034	-	100	18-Nov-13	28-Nov-15	28-Nov-16	10,380.00	1.53	52.02	0.00	11,076.3000	1,112,832.19	BRD-GSG	0.001	0.986
RO1318DBN034	-	100	18-Nov-13	28-Nov-15	28-Nov-16	10,398.00	1.53	52.02	0.00	11,076.3000	1,112,832.19	BRD-GSG	0.001	0.986
RO1318DBN034	-	100	7-Jan-14	28-Nov-15	28-Nov-16	10,410.35	1.53	52.02	0.00	11,076.3000	1,112,832.19	BRD-GSG	0.001	4.437
RO1318DBN034	-	100	8-May-15	28-Nov-15	28-Nov-16	11,175.57	1.53	52.02	0.00	11,076.3000	1,112,832.19	BRD-GSG	0.001	1.972
RO1318DBN034	-	315	8-May-15	28-Nov-15	28-Nov-16	11,175.57	1.53	52.02	0.00	11,076.3000	3,505,421.38	BRD-GSG	0.001	3.041
TOTAL											7,956,750.13			11.421

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

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Crestere zilnică	Dobanda cumulată	Curs valutar BNR EUR/RON	Valoare totală	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					EUR	EUR	EUR		lei		%	%
XS0972758741	Repo	617	7-Dec-15	7-Jan-16	-1,170.84	-0.01	-0.14	4.5245	-3,268,909.50	BRD GSG	0.002	-2.836
TOTAL									-3,268,909.50			-2.836

Serie	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Valoare initiala	Crestere zilnică	Dobanda cumulată	Discount/prima cumulat(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totală	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
XS0972758741	-	367	30-Sep-15	18-Sep-15	18-Sep-16	1,155.00	0.13	13.27	0.00	1,164.1850	4.5245	1,955,151.43	BRD GSG	1.001	1.696
XS0972758741	-	250	30-Sep-15	18-Sep-15	18-Sep-16	1,155.00	0.13	13.27	0.00	1,164.1850	4.5245	1,331,847.03	BRD GSG	2.001	1.155
TOTAL												3,286,998.46			2.852

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate 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 totală	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	%	%
FDI CERTINVEST TEZAUR	-	1,053.4867	86.16	-	90,768.41	2.312	0.079
FDI BRD SIMFONIA 1	-	54,030.6311	38.9117	-	2,102,423.71	0.125	1.824
FDI CERTINVEST OBLIGATIUNI	-	116,395.8891	28.30	-	3,294,003.66	18.862	2.858
TOTAL					5,487,195.78		4.760

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 totală	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al O.P.C.V.M.
				lei	lei	lei	lei	%	%
FDI OTP EUROBOND	ROFDIN0001J6	-	75,412.4262	12.4039	-	4.5245	4,232,254.37	2.678	3.672
TOTAL							4,232,254.37		3.672

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-13	31-Dec-14	31-Dec-15
Activ net	73,479,298.47	126,744,270.51	115,143,602.63
VUAN	13,0801	13,7823	14,2573

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

Intocmit
Filon-Daniel ANGHEL-GRIGORE

Membru Directorat,
Dan POPOVICI