



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 31.12.2014 - 31.12.2015

Denumire element		31.12.2014				31.12.2015				Diferente (lei)
		% din activul net	% din activul total	Valuta (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active		100.11%	100.00%	4,283,511.15	15,792,448.93	100.11%	100.00%	5,742,946.26	23,820,018.21	8,027,569.28
1	Valori mobiliare si instrumente ale pietei monetare din care:	61.74%	61.67%	2,641,689.82	9,739,382.03	72.40%	72.32%	4,153,554.53	17,227,698.13	7,488,316.09
1.1.	valori mobiliare și instrumente ale pieței monetare admise sau tranzacționate pe o piață reglementată din România, din care:	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,869.03	11,899.89	1,047.95
1.1.3.	obligatiuni, din care:	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,869.03	11,899.89	1,047.95
1.1.3.2	Obligatiuni emise de administratia publica centrala	0.07%	0.07%	2,943.46	10,851.94	0.05%	0.05%	2,869.03	11,899.89	1,047.95
1.2.	valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata dintr-un stat membru, din care:	61.67%	61.60%	2,638,746.36	9,728,530.10	72.35%	72.27%	4,150,685.50	17,215,798.24	7,487,268.14
1.2.3.	obligatiuni, din care:	61.67%	61.60%	2,638,746.36	9,728,530.10	72.35%	72.27%	4,150,685.50	17,215,798.24	7,487,268.14
1.2.3.1	Obligatiuni corporative cotate	35.02%	34.98%	1,498,326.79	5,524,031.20	26.25%	26.22%	1,505,616.83	6,244,846.94	720,815.74
1.2.3.2	Obligatiuni emise de administratia publica centrala	26.65%	26.62%	1,140,419.58	4,204,498.90	46.11%	46.06%	2,645,068.66	10,970,951.30	6,766,452.40
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
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:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.1.	valori mobiliare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
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:	28.44%	28.41%	1,217,084.35	4,487,146.56	19.10%	19.08%	1,095,683.51	4,544,566.48	57,419.92
4.1.	depozite bancare constituite la institutii de credit din Romania	28.44%	28.41%	1,217,084.35	4,487,146.56	19.10%	19.08%	1,095,683.51	4,544,566.48	57,419.92
4.1.1.	OTP BANK ROMANIA	19.03%	19.01%	814,082.11	3,001,357.91	17.87%	17.85%	1,025,346.31	4,252,828.90	1,251,470.99
4.1.2.	BANCA COMERCIALA ROMANA	9.42%	9.41%	403,002.24	1,485,788.65	0.52%	0.52%	30,003.50	124,445.52	-1,361,343.14
4.1.3.	BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	0.00	0.00	0.70%	0.70%	40,333.70	167,292.07	167,292.07
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	0.14%	0.14%	6,042.67	22,278.12	-0.13%	-0.13%	-7,717.57	-32,010.15	-54,288.27
5.4.	instrumente financiare derivate negociate in afara pietelor reglementate	0.14%	0.14%	6,042.67	22,278.12	-0.13%	-0.13%	-7,717.57	-32,010.15	-54,288.27
5.4.1.	Contracte forward	0.14%	0.14%	6,042.67	22,278.12	-0.17%	-0.17%	-9,725.34	-40,337.78	-62,615.90
5.4.2.	Contracte swap	0.00%	0.00%	0.00	0.00	0.03%	0.03%	2,007.77	8,327.63	8,327.63
6	Conturi curente si numerar	1.92%	1.91%	81,968.82	302,202.65	0.06%	0.06%	3,724.38	15,447.61	-286,755.05
6.1.	BANCA COMERCIALA ROMANA	0.01%	0.01%	586.12	2,160.92	0.02%	0.02%	1,197.23	4,965.77	2,804.85
6.2.	BRD-GROUP SOCIETE GENERAL	0.00%	0.00%	22.74	83.82	0.00%	0.00%	161.43	669.55	585.73
6.3.	OTP BANK ROMANIA	1.65%	1.65%	70,605.31	260,307.65	0.03%	0.03%	1,523.89	6,320.63	-253,987.02
6.4.	Banca Comerciala Romana - EURO	0.00%	0.00%	10.37	38.23	0.00%	0.00%	6.67	27.64	-10.59
6.5.	BRD-GROUP SOCIETE GENERAL USD	0.22%	0.22%	9,612.06	35,437.74	0.00%	0.00%	0.00	0.00	-35,437.74
6.6.	Banca Comerciala Romana USD	0.03%	0.03%	1,121.16	4,133.49	0.01%	0.01%	784.93	3,255.65	-877.84
6.7.	ING BANK ROMANIA	0.00%	0.00%	11.07	40.80	0.00%	0.00%	50.24	208.36	167.56
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	0.13%	0.13%	5,378.78	19,830.48	0.00%	0.00%	0.00	0.00	-19,830.48
7.1.	Titluri emise de administratia publica centrala	0.13%	0.13%	5,378.78	19,830.48	0.00%	0.00%	0.00	0.00	-19,830.48
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.	7.74%	7.74%	331,346.72	1,221,609.07	8.68%	8.67%	497,701.41	2,064,316.14	842,707.07
9	Dividende sau alte drepturi de incasat	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		0.11%	0.11%	4,564.43	16,828.15	0.11%	0.11%	6,219.61	25,797.07	8,968.92
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.08%	0.08%	3,511.48	12,946.13	0.08%	0.08%	4,720.25	19,578.18	6,632.04
1.1.	Comision de administrare	0.08%	0.08%	3,511.48	12,946.13	0.08%	0.08%	4,720.25	19,578.18	6,632.04
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	590.73	2,177.91	0.01%	0.01%	834.64	3,461.84	1,283.93
2.1.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	522.63	1,926.83	0.01%	0.01%	700.34	2,904.80	977.97
2.2.	Cheltuieli pentru plata comisioanelor datorate custodelui	0.00%	0.00%	68.10	251.08	0.00%	0.00%	134.30	557.04	305.96
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	356.58	1,314.62	0.01%	0.01%	447.48	1,856.00	541.38
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	100.00	368.68	0.00%	0.00%	212.17	880.00	511.32
9.	Alte cheltuieli aprobate	0.00%	0.00%	5.64	20.80	0.00%	0.00%	5.08	21.05	0.25
III Valoarea activului net (I - II)		100.00%	99.89%	4,278,946.72	15,775,620.77	100.00%	99.89%	5,736,726.65	23,794,221.14	8,018,600.36

Situatia valorii unitare a activului net

Denumire element	La data de 31.12.2015	La data de 31.12.2014	Diferente
Valoare activ net	5,736,726.65	4,278,946.72	1,457,779.93
Numar unitati de fond/actiuni in circulatie	542,843.8041	414,571.6551	128,272.1490
Valoarea unitara a activului net	10.5679	10.3214	0.2465

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 31.12.2015

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 scadenta cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(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
						lei	lei	lei	lei	lei	lei	usd		%	%
RO1121DBN032	-	1	25-Apr-14	11-Jun-15	11-Jun-16	10,574.80	1.63	331.64	0.00	11,568.2500	4.1477	2,869.03	BCR	0.000	0.050
TOTAL												2,869.03			0.050

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 denuminate in EUR

Emitent	Cod ISIN	Data ultimei ședințe în care s-a tranzacționat	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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							eur	eur	eur	eur	eur	RON	RON	usd	%	%
Croatian Bank for Reconstruction and Development	XS0305384124	-	100	17-Nov-14	14-Jun-15	14-Jun-16	1,038.50	0.14	27.46	0.0000	1,022.9950	4.5245	4.1477	114,588.31	0.022	1.995
OTP BANK PLC	XS0268320800	-	100	11-May-15	19-Sep-15	19-Sep-16	1,040.00	0.14	14.97	0.0000	1,025.0000	4.5245	4.1477	113,445.19	0.020	1.975
TOTAL														228,033.50		3.971

2.2.2 Obligatiuni admise la tranzactionare corporative denuminate in USD

Emitent	Cod ISIN	Data ultimei ședințe în care s-a tranzacționat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							usd	usd	usd	usd	usd	usd	%	%
COCA COLA ICECEK URETIM	XS0975576165	-	200	20-Jul-15	1-Oct-15	1-Apr-16	1,060.70	0.13	11.88	0.0000	1,027.9850	207,972.00	0.040	3.621
Magyar Export-Import	XS0864511588	-	200	26-Nov-14	12-Aug-15	12-Feb-16	1,064.41	0.15	21.24	0.0000	1,057.7650	215,800.22	0.010	3.758
Magyar Export-Import	XS0864511588	-	200	30-Jul-15	12-Aug-15	12-Feb-16	1,068.75	0.15	21.24	0.0000	1,057.7650	215,800.22	0.010	3.758
MOL Group Finance SA	XS0834435702	-	200	13-Feb-14	26-Sep-15	26-Mar-16	1,055.00	0.17	16.49	0.0000	1,068.1250	216,923.61	0.040	3.777
MOL Group Finance SA	XS0834435702	-	100	14-May-14	26-Sep-15	26-Mar-16	1,087.00	0.17	16.49	0.0000	1,068.1250	108,461.81	0.020	1.889
MOL Group Finance SA	XS0834435702	-	100	3-Mar-15	26-Sep-15	26-Mar-16	1,094.00	0.17	16.49	0.0000	1,068.1250	108,461.81	0.020	1.889
Yapi Kredi Bankasi A.S	XS0994815016	-	200	5-Mar-15	3-Dec-15	3-Jun-16	1,029.00	0.15	4.08	0.0000	1,016.7350	204,163.67	0.003	3.555
TOTAL												1,277,583.33		22.246

2.3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale denuminate 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	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(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-Aug-15	7-Feb-16	2,360.00	0.38	54.00	0.0000	2,353.5700	2,407.57	0.000	0.042
Romania	US77586TAA43	-	50	21-Aug-15	7-Aug-15	7-Feb-16	2,377.50	0.38	54.00	0.0000	2,353.5700	120,378.50	0.001	2.096
Romania	US77586TAD81	-	1	14-May-14	22-Jul-15	22-Jan-16	2,128.00	0.27	43.06	0.0000	2,151.1100	2,194.17	0.000	0.038
Republic of Croatia USD	XS0464257152	-	100	6-Feb-15	5-Nov-15	5-May-16	1,112.50	0.19	10.50	0.0000	1,073.3400	108,384.00	0.000	1.887
Republic of Croatia USD	XS0776179656	-	200	30-Jul-15	27-Oct-15	27-Apr-16	1,058.75	0.17	11.11	0.0000	1,038.3950	209,901.22	0.001	3.655
Republic of Croatia USD	XS0776179656	-	200	17-Nov-15	27-Oct-15	27-Apr-16	1,045.00	0.17	11.11	0.0000	1,038.3950	209,901.22	0.001	3.655
Republic of Hungary	US445545AG19	-	50	27-May-15	19-Aug-15	19-Feb-16	2,097.50	0.23	30.25	0.0000	2,083.7500	105,700.00	0.000	1.841
Republic of Hungary	US445545AG19	-	50	31-Jul-15	19-Aug-15	19-Feb-16	2,089.00	0.23	30.25	0.0000	2,083.7500	105,700.00	0.000	1.841
Republic of Hungary	US445545AG19	-	50	21-Aug-15	19-Aug-15	19-Feb-16	2,092.70	0.23	30.25	0.0000	2,083.7500	105,700.00	0.000	1.841
Republic of Hungary	US445545AG19	-	90	6-Oct-15	19-Aug-15	19-Feb-16	2,084.00	0.23	30.25	0.0000	2,083.7500	190,260.00	0.000	3.313
Republic of Hungary	US445545AG19	-	90	15-Oct-15	19-Aug-15	19-Feb-16	2,087.46	0.23	30.25	0.0000	2,083.7500	190,260.00	0.000	3.313
Republic of Hungary	US445545AK21	-	50	28-Nov-14	25-Sep-15	25-Mar-16	2,068.00	0.22	21.33	0.0000	2,084.9200	105,312.67	0.000	1.834
Republic of Hungary	US445545AK21	-	50	26-Aug-15	25-Sep-15	25-Mar-16	2,089.76	0.22	21.33	0.0000	2,084.9200	105,312.67	0.000	1.834
Republic of Hungary	US445545AL04	-	50	16-Sep-15	25-Sep-15	25-Mar-16	2,180.00	0.30	28.67	0.0000	2,195.9600	111,231.33	0.000	1.937
Republic of Poland	US731011AR30	-	100	27-May-15	15-Jul-15	15-Jan-16	1,172.50	0.18	29.40	0.0000	1,143.4500	117,284.58	0.000	2.042
REPUBLIC OF SERBIA	XS0856951263	-	200	30-Jul-15	21-Nov-15	21-May-16	1,038.75	0.15	5.83	0.0000	1,038.5400	208,874.67	0.001	3.637
REPUBLIC OF SERBIA	XS0995679619	-	100	19-Oct-15	3-Dec-15	3-Jun-16	1,059.80	0.16	4.57	0.0000	1,054.6150	105,918.44	0.000	1.844
Republic of Slovenia	XS0927637495	-	200	5-Mar-15	10-Nov-15	10-May-16	1,077.50	0.13	6.73	0.0000	1,062.8150	213,908.83	0.002	3.725
Republic of Slovenia	XS0982708926	-	100	20-Oct-15	18-Aug-15	18-Feb-16	1,066.15	0.11	15.24	0.0000	1,054.3600	106,959.96	0.001	1.862
TOTAL												2,425,589.84		42.236

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2015

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

Emitent	Cod ISIN	Data ultimei sedintei 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Ponderea in activul total al OPCVM
							usd	usd	usd	usd	usd	RON	RON	usd	%	%
Republic of Croatia EUR	XS0645940288	-	180	4-Nov-15	9-Jul-15	9-Jul-16	1,098.00	0.16	28.25	0.0000	1,089.5300	4.5245	4.1477	219,478.82	0.001	3.822
TOTAL														219,478.82		3.822

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
Banca Comerciala Romana	4,965.77	4.1477	1,197.23	0.021
BRD Groupe Societe Generale	669.55	4.1477	161.43	0.003
Citi Bank	0.00	4.1477	0.00	0.000
ING BANK Romania	208.36	4.1477	50.24	0.001
OTP BANK ROMANIA	6,304.16	4.1477	1,519.92	0.026
TOTAL			2,928.81	0.051

2. Disponibil in conturi curente si numerar denuminate 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	6.11	4.5245	4.1477	6.67	0.000
BRD- GSG	0.00	4.5245	4.1477	0.00	0.000
CITI BANK	0.00	4.5245	4.1477	0.00	0.000
ING BANK	0.00	4.5245	4.1477	0.00	0.000
OTP BANK ROMANIA	3.64	4.5245	4.1477	3.97	0.000
TOTAL				10.64	0.000

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	usd	%
BANCA COMERCIALA ROMANA	784.93	0.014
BRD-GSG	0.00	0.000
CITI BANK	0.00	0.000
ING BANK	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	784.93	0.014

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2015

X. Depozite bancare
3. Depozite bancare denominate in USD

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al OPCVM
			usd	usd	usd	usd	%
Banca Comerciala Romana	18-Dec-15	5-Jan-16	30000.00	0.25	3.50	30,003.50	0.522
BRD - GROUPE SOCIETE GENERALE S.A.	31-Dec-15	4-Jan-16	10,333.06	0.05	0.05	10,333.11	0.180
BRD - GROUPE SOCIETE GENERALE S.A.	18-Dec-15	5-Jan-16	30,000.00	0.04	0.58	30,000.58	0.522
OTP BANK ROMANIA	30-Dec-15	4-Jan-16	44,888.60	0.18	0.37	44,888.97	0.782
OTP BANK ROMANIA	18-Dec-15	18-Jan-16	50,000.00	1.37	19.18	50,019.18	0.871
OTP BANK ROMANIA	23-Dec-15	25-Jan-16	50,000.00	1.37	12.33	50,012.33	0.871
OTP BANK ROMANIA	23-Dec-15	8-Feb-16	50,000.00	1.51	13.56	50,013.56	0.871
OTP BANK ROMANIA	23-Dec-15	9-Feb-16	50,000.00	1.51	13.56	50,013.56	0.871
OTP BANK ROMANIA	28-Dec-15	9-Feb-16	60,000.00	1.81	7.23	60,007.23	1.045
OTP BANK ROMANIA	28-Dec-15	15-Feb-16	50,000.00	1.51	6.03	50,006.03	0.871
OTP BANK ROMANIA	29-Dec-15	29-Jan-16	50,000.00	1.37	4.11	50,004.11	0.871
OTP BANK ROMANIA	29-Dec-15	4-Jan-16	60,000.00	0.41	1.23	60,001.23	1.045
OTP BANK ROMANIA	2-Dec-15	2-Feb-16	100,000.00	3.29	98.63	100,098.63	1.743
OTP BANK ROMANIA	3-Dec-15	4-Jan-16	60,000.00	1.81	52.44	60,052.44	1.046
OTP BANK ROMANIA	17-Dec-15	19-Jan-16	50,000.00	1.51	22.60	50,022.60	0.871
OTP BANK ROMANIA	17-Dec-15	26-Jan-16	50,000.00	1.51	22.60	50,022.60	0.871
OTP BANK ROMANIA	17-Dec-15	2-Feb-16	50,000.00	1.51	22.60	50,022.60	0.871
OTP BANK ROMANIA	8-Dec-15	8-Jan-16	50,000.00	1.51	36.16	50,036.16	0.871
OTP BANK ROMANIA	8-Dec-15	14-Jan-16	50,000.00	1.51	36.16	50,036.16	0.871
OTP BANK ROMANIA	10-Dec-15	19-Jan-16	50,000.00	1.64	36.16	50,036.16	0.871
OTP BANK ROMANIA	14-Dec-15	21-Jan-16	50,000.00	1.51	27.12	50,027.12	0.871
OTP BANK ROMANIA	15-Dec-15	26-Jan-16	50,000.00	1.51	25.62	50,025.62	0.871
TOTAL						1,095,683.51	19.079

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	V	17-Dec-15	21-Jan-16	1.0863	4.5245	4.1477	1.0913	-0.01	-1,225.13	-0.021
BRD - GROUPE SOCIETE GENERALE S.A.	240,000.00	V	17-Dec-15	21-Jan-16	1.0863	4.5245	4.1477	1.0913	-0.01	-1,200.13	-0.021
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	V	17-Dec-15	21-Jan-16	1.0863	4.5245	4.1477	1.0913	-0.01	-500.05	-0.009
BRD - GROUPE SOCIETE GENERALE S.A.	201,000.00	V	3-Dec-15	5-Jan-16	1.0571	4.5245	4.1477	1.0909	-0.03	-6,800.03	-0.118
TOTAL										-9,725.34	-0.169

2. Contracte swap

evaluare in functie de determinarea valorii prezente a platilor din cadrul contractului

Contraparte	Capital inițial (Notional)	Data achizitiei	Data scadentei	Valoare actualizata a plăților de efectuat către Fond	Valoare actualizata a plăților de efectuat 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	17,256.30	19,264.07	2,007.77	0.035
TOTAL						2,007.77	0.035

FDI OTP Dollar Bond – Situatia detaliata a activelor la data de 31.12.2015

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	131.6652	-	4.5245	4.1477	52,455.45	0.020	0.913
FDI OTP EURO BOND	ROFDIN0001J6	-	26,961.9625	12.4039	-	4.5245	4.1477	364,815.27	0.957	6.352
TOTAL								417,270.72		7.266

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	99.7405	-	4.5245	4.1477	80,430.69	0.973	1.401
TOTAL								80,430.69		1.401

Evolutia activului net si a VUAN în ultimii 3 ani

	31-Dec-13	31-Dec-14	31-Dec-15
Activ net	-	4,278,946.72	5,736,726.65
VUAN	-	10.3214	10.5679

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE