

SAI: OTP Asset Management Romania

SAI SA

Decizie autorizare: PJR05SAIR/400023

CUI: 22264941

Capital social: 5.795.323 RON

Cod inscriere: J40/15502/15.08.2007

Inregistrare ONRC: J40/15502/15.08.2007

Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP Euro Premium Return

Decizie autorizare: 231/29.10.2015

Cod inscriere: CSC06FDIR/400097

## Situatia activelor si obligatiilor in perioada 31.12.2017 - 30.06.2018

Denumire element	31.12.2017				30.06.2018				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>100.12%</b>	<b>100.00%</b>	<b>1,761,412.89</b>	<b>8,207,655.61</b>	<b>100.07%</b>	<b>100.00%</b>	<b>1,568,408.10</b>	<b>7,310,506.98</b>	<b>-997,148.82</b>
<b>1 Valori mobiliare si instrumente ale pietei monetare din care:</b>	<b>47.68%</b>	<b>47.62%</b>	<b>838,798.23</b>	<b>3,908,548.13</b>	<b>63.26%</b>	<b>63.21%</b>	<b>991,457.91</b>	<b>4,621,284.46</b>	<b>712,736.33</b>
1.1. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din Romania, din care:	4.72%	4.71%	83,017.88	386,838.41	3.23%	3.23%	50,608.44	235,890.99	-150,947.42
1.1.1. actiuni	1.86%	1.86%	32,807.69	152,874.00	0.00%	0.00%	0.00	0.00	-152,874.00
1.1.3. obligatiuni, din care:	2.85%	2.85%	50,210.19	233,964.41	3.23%	3.23%	50,608.44	235,890.99	1,926.58
1.1.3.1. Obligatiuni corporative cotate	2.85%	2.85%	50,210.19	233,964.41	3.23%	3.23%	50,608.44	235,890.99	1,926.58
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat membru, din care:	42.96%	42.91%	755,780.36	3,521,709.72	43.40%	43.37%	680,204.99	3,170,503.46	-351,206.27
1.2.1. actiuni	0.00%	0.00%	0.00	0.00	20.23%	20.22%	317,094.08	1,478,007.23	1,478,007.23
1.2.3. obligatiuni, din care:	42.70%	42.65%	751,280.36	3,500,741.07	23.17%	23.15%	363,110.90	1,692,496.23	-1,808,244.85
1.2.3.1. Obligatiuni corporative cotate	20.79%	20.77%	365,790.96	1,704,476.14	19.24%	19.22%	301,463.84	1,405,153.09	-299,323.05
1.2.3.2. Obligatiuni emise de administratia publica centrala	21.91%	21.89%	385,489.40	1,796,264.93	3.93%	3.93%	61,647.06	287,343.13	-1,508,921.80
1.2.5. alte valori mobiliare	0.26%	0.26%	4,500.00	20,968.65	0.00%	0.00%	0.00	0.00	-20,968.65
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat tert sau negociate pe o alta piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat tert, care opereaza in mod regulat si este recunoscuta si deschisa publicului, aprobată de A.S.F., din care:	0.00%	0.00%	0.00	0.00	16.63%	16.62%	260,644.49	1,214,890.02	1,214,890.02
1.3.1. actiuni	0.00%	0.00%	0.00	0.00	16.63%	16.62%	260,644.49	1,214,890.02	1,214,890.02
<b>2 valori mobiliare nou emise</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
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
<b>4 Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din care:</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
4.1. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din Romania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.2. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.3. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>5 Depozite bancare din care:</b>	<b>2.75%</b>	<b>2.74%</b>	<b>48,330.16</b>	<b>225,204.05</b>	<b>11.51%</b>	<b>11.50%</b>	<b>180,431.86</b>	<b>841,010.96</b>	<b>615,806.91</b>
5.1. depozite bancare constituite la instituti de credit din Romania	2.75%	2.74%	48,330.16	225,204.05	11.51%	11.50%	180,431.86	841,010.96	615,806.91
5.1.1. OTP BANK ROMANIA	2.75%	2.74%	48,330.16	225,204.05	3.17%	3.17%	49,672.18	231,527.00	6,322.95
5.1.2. BANCA ROMANEASCA	0.00%	0.00%	0.00	0.00	5.11%	5.11%	80,085.48	373,286.43	373,286.43
5.1.3. BANCA COMERCIALA ROMANA	0.00%	0.00%	0.00	0.00	3.23%	3.23%	50,674.20	236,197.53	236,197.53
5.2. depozite bancare constituite la instituti de credit dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5.3. depozite bancare constituite la instituti de credit dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
<b>6 Instrumente financiare derivate tranzactionate pe o piata reglementata</b>	<b>0.09%</b>	<b>0.09%</b>	<b>1,507.28</b>	<b>7,023.48</b>	<b>-1.65%</b>	<b>-1.65%</b>	<b>-25,901.88</b>	<b>-120,731.24</b>	<b>-127,754.72</b>
6.1. instrumente financiare derivate tranzactionate pe o piata reglementata din Romania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.2. instrumente financiare derivate tranzactionate pe o piata reglementata dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.3. instrumente financiare derivate tranzactionate pe o piata reglementata dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	0.09%	0.09%	1,507.28	7,023.48	-1.65%	-1.65%	-25,901.88	-120,731.24	-127,754.72
6.4.1. Contracte forward	0.09%	0.09%	1,507.28	7,023.48	-1.65%	-1.65%	-25,901.88	-120,731.24	-127,754.72
<b>7 Conturi curente si numerar</b>	<b>4.93%</b>	<b>4.92%</b>	<b>86,714.18</b>	<b>404,062.05</b>	<b>3.85%</b>	<b>3.85%</b>	<b>60,333.94</b>	<b>281,222.54</b>	<b>-122,839.51</b>
<b>8 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</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
8.1. Titluri emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
8.2. 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
<b>9 Titluri de participare ale A.O.P.C./O.P.C.V.M.</b>	<b>44.68%</b>	<b>44.63%</b>	<b>786,063.03</b>	<b>3,662,817.90</b>	<b>23.10%</b>	<b>23.09%</b>	<b>362,086.26</b>	<b>1,687,720.26</b>	<b>-1,975,097.64</b>
<b>10 Dividende sau alte drepturi de incasat</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>11 Titluri suport pentru operatiuni de report</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>12 Alte active</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>III Total obligatii</b>	<b>0.12%</b>	<b>0.12%</b>	<b>2,082.77</b>	<b>9,705.06</b>	<b>0.07%</b>	<b>0.07%</b>	<b>1,146.34</b>	<b>5,343.20</b>	<b>-4,361.86</b>
1. Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.08%	0.08%	1,469.23	6,846.19	0.04%	0.04%	645.55	3,008.99	-3,837.20
2. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.02%	0.02%	279.31	1,301.52	0.01%	0.01%	219.37	1,022.52	-279.01
7. Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	128.33	597.97	0.01%	0.01%	118.16	550.75	-47.23
8. Cheltuieli cu auditul financiar	0.01%	0.01%	170.74	795.62	0.01%	0.01%	84.64	394.52	-401.10
9. Alte cheltuieli aprobate	0.00%	0.00%	35.14	163.76	0.01%	0.01%	78.62	366.44	202.68
<b>III Valoarea activului net (I - II)</b>	<b>100.00%</b>	<b>99.88%</b>	<b>1,759,330.12</b>	<b>8,197,950.55</b>	<b>100.00%</b>	<b>99.93%</b>	<b>1,567,261.76</b>	<b>7,305,163.78</b>	<b>-892,786.77</b>

\*Datele prezentate sunt aferente ultimei valori certificate de Depozitarul fondului pentru data respectiva.

## Situatia valorii unitare a activului net

Denumire element	Perioada curenta 30.06.2018	Perioada corespunzatoare a anului precedent 30.06.2017	Diferente
Valoarea activ net	1,567,261.76	1,523,240.79	-192,068.36
Numar unitati de fond/actiuni in circulatie	166,841,268.5	156,242,601.5	-8,678,617.9
Valoarea unitara a activului net	9.3937	9.7492	-0.6188

OTP ASSET MANAGEMENT ROMANIA SAI SA  
Director General  
Dan Marius POPOVICI

Intocmit  
Filon-Daniel ANGHEL-GRIGORE

## FDI OTP Euro Premium Return – Situatia detaliata a investitiilor la data de 30.06.2018

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

5. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice locale/obligatiuni corporative

5.2. Obligatiuni admise la tranzactionare corporative EUR

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 ale unei emisiuni	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	EUR	%	%
INTERNATIONAL INVESTMENT BANK	IIB20E	-	5	25-Sep-17	25-Sep-17	25-Sep-18	10.000,00	0.44	121.69	0.00	0.00	50.608.44	0.000	3.227
<b>TOTAL</b>												<b>50,608.44</b>		<b>3.227</b>

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata din alt stat membru

1. Actiuni tranzactionate in ultimele 30 de zile de tranzactionare - denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				EUR	EUR		EUR	%	%
AHOLD DELHAIZE	NL0011794037	29-Jun-18	1.480	0.01	20.51		30.347.40	0.000	1.935
BASF SE	DE000BASF111	29-Jun-18	345	-	81.91		28.258.95	0.000	1.802
INFINEON TECHNOLOGIES AG	DE0006231004	29-Jun-18	1.240	-	21.83		27.069.20	0.000	1.726
KERING	FR0000121485	29-Jun-18	60	-	483.60		29.016.00	0.000	1.850
LVMH Moet Hennessy Louis Vuitton SE	FR0000121014	29-Jun-18	100	0.30	285.20		28.520.00	0.000	1.818
RENAULT SA	FR0000131906	29-Jun-18	370	3.81	72.83		26.947.10	0.000	1.718
ROYAL DUTCH SHELL PLC-A SHS	GB00B03MLX29	29-Jun-18	1.010	-	29.77		30.067.70	0.000	1.917
STMICROELECTRONICS NV	NL0000226223	29-Jun-18	1.430	104.00	19.14		27.363.05	0.000	1.745
TOTAL SA	FR0000120271	29-Jun-18	570	-	52.21		29.759.70	0.000	1.897
ZAVAROVALNICA TRIGLAV D.D.	SI0021111651	29-Jun-18	1.000	-	30.20		30.200.00	0.004	1.926
<b>TOTAL</b>							<b>287,549.10</b>		<b>18.334</b>

3. Actiuni tranzactionate in ultimele 30 de zile de tranzactionare - denumite in GBP

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR GBP/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				GBP	GBP	lei		EUR	%	%
BP PLC	GB0007980591	29-Jun-18	4.525	0.0000	5.7830	5.2626	Germania	29.544.98	0.000	1.884
<b>TOTAL</b>								<b>29,544.98</b>		<b>1.884</b>

2.1 Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	EUR	%	%
BULGARIAN ENERGY HOLDING	XS1405778041	-	50	7-Aug-17	2-Aug-17	2-Aug-18	1.080.00	0.13	44.34	0.00	1081.92	56.312.87	0.009	3.590
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	24-Jul-17	20-Jun-18	20-Jun-19	1.017.50	0.08	0.79	0.00	1027.50	51.414.13	0.009	3.278
New Europe Property Investments	XS1325078308	-	50	30-Nov-15	26-Feb-18	26-Feb-19	995.97	0.10	12.74	0.00	1056.10	53.441.99	0.009	3.407
OTP Bank NYRT	XS0274147296	-	50	18-Jan-16	7-May-18	7-Aug-18	981.25	0.07	4.01	0.00	915.34	45.967.15	0.002	2.931
Turkiye Garanti Bankasi	XS1084838496	-	50	5-Apr-17	8-Jul-17	8-Jul-18	1.033.05	0.09	33.01	0.00	1013.51	52.325.76	0.010	3.336
WIND TRE SPA	XS1708450215	-	50	3-Nov-17	20-Apr-18	20-Jul-18	1.005.00	0.08	5.42	0.00	834.62	42.001.93	0.002	2.678
<b>TOTAL</b>												<b>301,463.84</b>		<b>19.221</b>

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							EUR	EUR	EUR	EUR	EUR	EUR	%	%
MACEDONIA	XS1087984164	-	50	31-May-17	24-Jul-17	24-Jul-18	1.033.50	0.11	37.14	0.0000	1.063.0450	55.009.07	0.000	3.507
ROMANIA	XS1060842975	-	1	30-Mar-16	24-Apr-18	24-Apr-19	1.112.50	0.10	6.65	0.0000	1.136.9750	1.143.63	0.000	0.073
ROMANIA	XS0852474336	-	1	30-Mar-16	7-Nov-17	7-Nov-18	1.157.50	0.13	31.39	0.0000	1.067.6250	1.099.01	0.000	0.070
ROMANIA	XS0972758741	-	1	30-Mar-16	18-Sep-17	18-Sep-18	1.170.00	0.13	36.11	0.0000	1.101.5450	1.137.66	0.000	0.073
ROMANIA	XS1129788524	-	1	29-May-17	28-Oct-17	28-Oct-18	1.086.00	0.08	19.30	0.0000	1.096.5550	1.115.85	0.000	0.071
ROMANIA	XS1312891549	-	1	16-May-17	29-Oct-17	29-Oct-18	1.062.49	0.08	18.38	0.0000	1.074.2550	1.092.64	0.000	0.070
ROMANIA	XS1313004928	-	1	29-Dec-17	29-Oct-17	29-Oct-18	1.103.90	0.11	25.90	0.0000	1.023.3050	1.049.21	0.000	0.067
<b>TOTAL</b>												<b>61,647.06</b>		<b>3.931</b>

III. Valorile mobiliare admise sau tranzactionate pe o piata reglementata dintr-un stat tert

1 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denumite in USD

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Piata de achizitie	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				USD	USD	EUR	lei		EUR	%	%
AMAZON.COM INC	US0231351067	29-Jun-18	21	0.0000	1.699.8000	4.6611	4.0033	Germania	30.658.21	0.000	1.955
Apple Inc.	US0378331005	29-Jun-18	185	0.0000	185.1100	4.6611	4.0033	Germania	29.412.46	0.000	1.875
BOOKING HOLDINGS INC	US09857L1089	29-Jun-18	17	0.0373	2.027.0900	4.6611	4.0033	Germania	29.597.27	0.000	1.887
DowDuPont Inc.	US26078J1007	29-Jun-18	510	0.0000	65.9200	4.6611	4.0033	Germania	28.874.67	0.000	1.841
ELECTRONIC ARTS INC	US2855121099	29-Jun-18	241	0.0000	141.0200	4.6611	4.0033	Germania	29.189.55	0.000	1.861
MASTERCARD INC	US57636Q1040	29-Jun-18	173	0.0005	196.5200	4.6611	4.0033	Germania	29.199.98	0.000	1.862
MICRON TECHNOLOGY INC	US5951121038	29-Jun-18	574	0.0000	52.4400	4.6611	4.0033	Germania	25.852.60	0.000	1.648
Microsoft Corp	US5949181045	29-Jun-18	342	0.0000	98.6100	4.6611	4.0033	Germania	28.965.22	0.000	1.847
VISA INC	US92826C8394	29-Jun-18	254	0.0005	132.4500	4.6611	4.0033	Germania	28.894.51	0.000	1.842
<b>TOTAL</b>									<b>260,644.49</b>		<b>16.618</b>

**FDI OTP Euro Premium Return – Situatia detaliata a investitiilor la data de 30.06.2018**

**IX. Disponibil in conturi curente si numerar**

**1. Disponibil in conturi curente si numerar in RON**

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	eur	%
Banca Comerciala Romana	0.00	4.6611	0.00	0.000
Banca Romaneasca	0.00	4.6611	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	228.71	4.6611	49.07	0.003
Citi Bank	1.00	4.6611	0.21	0.000
Libra Internet Bank	0.00	4.6611	0.00	0.000
OTP BANK ROMANIA	16,909.68	4.6611	3,627.83	0.231
<b>TOTAL</b>			<b>3,677.11</b>	<b>0.234</b>

**2. Disponibil in conturi curente si numerar denuminate in EUR**

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	EUR	%
Banca Comerciala Romana	42,790.48	2.728
Banca Romaneasca	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	13,866.35	0.884
IDEA BANK	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASERIE	0.00	0.000
<b>TOTAL</b>	<b>56,656.83</b>	<b>3.612</b>

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

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	USD	lei	lei	eur	%
Banca Comerciala Romana	0.00	4.0033	4.6611	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.0033	4.6611	0.00	0.000
Citi Bank	0.00	4.0033	4.6611	0.00	0.000
OTP BANK ROMANIA	0.00	4.0033	4.6611	0.00	0.000
<b>TOTAL</b>				<b>0.00</b>	<b>0.000</b>

**X. Depozite bancare**

**1. Depozite bancare denuminate in lei**

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPCVM
			lei	lei	lei	lei	eur	%
Banca Comerciala Romana	29-Jun-18	30-Jun-18	139,769.46	9.63	9.63	4.6611	29,988.43	1.912
<b>TOTAL</b>							<b>29,988.43</b>	<b>1.912</b>

**2. Depozite bancare denuminate in EUR**

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			eur	eur	eur	eur	%
Banca Romaneasca	31-May-18	29-May-19	80,000.00	2.85	85.48	80,085.48	5.106
OTP BANK ROMANIA	29-Jun-18	2-Jul-18	49,672.18	0.00	0.00	49,672.18	3.167
<b>TOTAL</b>						<b>129,757.66</b>	<b>8.273</b>

**3. Depozite bancare denuminate in USD**

Denumire banca	Data constituirii	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR USD/RON	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPCVM
			usd	usd	usd		eur	%	
Banca Comerciala Romana	29-Jun-18	30-Jun-18	24,083.48	1.26	1.26	4.0033	4.6611	20,685.77	1.319
<b>TOTAL</b>								<b>20,685.77</b>	<b>1.319</b>

**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
					eur	lei	lei	eur	eur	eur	%
BRD - GROUPE SOCIETE GENERALE S.A.	130,000.00	Vanzare	18-May-18	20-Aug-18	0.840795	4.6611	4.0033	0.8558	-0.0150	-1,949.32	-0.124
Citi Bank	125,000.00	Vanzare	15-Mar-18	17-Sep-18	0.797226	4.6611	4.0033	0.8539	-0.0567	-7,087.38	-0.452
Citi Bank	120,000.00	Vanzare	4-Apr-18	4-Jul-18	0.807396	4.6611	4.0033	0.8586	-0.0512	-6,143.97	-0.392
Citi Bank	70,000.00	Vanzare	11-Apr-18	11-Oct-18	0.796495	4.6611	4.0033	0.8523	-0.0558	-3,905.16	-0.249
Citi Bank	65,000.00	Vanzare	13-Apr-18	13-Jul-18	0.804732	4.6611	4.0033	0.8581	-0.0533	-3,467.49	-0.221
Citi Bank	130,000.00	Vanzare	16-Apr-18	16-Jul-18	0.802729	4.6611	4.0033	0.8579	-0.0552	-7,172.43	-0.457
Citi Bank	65,000.00	Cumprare	9-May-18	13-Jul-18	0.841255	4.6611	4.0033	0.8581	0.0168	1,093.48	0.070
Citi Bank	130,000.00	Cumprare	9-May-18	16-Jul-18	0.841184	4.6611	4.0033	0.8579	0.0167	2,173.26	0.139
Citi Bank	120,000.00	Cumprare	14-May-18	4-Jul-18	0.830979	4.6611	4.0033	0.8586	0.0276	3,313.99	0.211
Citi Bank	70,000.00	Cumprare	14-May-18	11-Oct-18	0.824640	4.6611	4.0033	0.8523	0.0276	1,935.02	0.123
Citi Bank	75,000.00	Vanzare	30-Jan-18	30-Jan-19	0.782167	4.6611	4.0033	0.8447	-0.0626	-4,691.88	-0.299
<b>Total</b>										<b>-25,901.88</b>	<b>-1.651</b>

**FDI OTP Euro Premium Return – Situatia detaliata a investitiilor la data de 30.06.2018**

**XIV. Titluri de participare la OPCVM / AOPC**

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	%	%
AMUNDI ETF MSCI WORLD ENERGY	LU1681046006	29-Jun-18	106.0000	-	302.2300	32.036.38	0.016	2.043
AMUNDI TOPIX HDG	LU1681037864	29-Jun-18	307.0000	-	224.8700	69.035.09	0.006	4.402
ISHARES EDGE MSCI ERP VALUE	IE00BQN1K901	29-Jun-18	6.620.0000	-	5.8585	38.783.27	0.114	2.473
BNPPEASY VALU EURO-UCITS ETF	LU1377382285	29-Jun-18	450.0000	-	125.7400	56.583.00	0.135	3.608
DBX MSCI WORLD MATERIALS 1C	IE00BM67HS53	29-Jun-18	875.0000	-	33.4550	29.273.13	0.168	1.866
ISHARES EURO INFL - LKD GOVT	IE00B0M62X26	29-Jun-18	108.0000	-	210.3400	22.716.72	0.002	1.448
SPDR MSCI EUROPE S/C VALUE	IE00BSPLC298	29-Jun-18	790.0000	-	36.2525	28.639.48	0.000	1.826
<b>TOTAL</b>						<b>277,067.06</b>		<b>17.665</b>

**2. Titluri de participare denuminate in GBP**

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 GBP/RON	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				GBP	GBP	lei	lei	eur	%	%
ISHARES GLBL INFRASTRUCTURE	IE00B1FZS467	29-Jun-18	1,000.0000	-	19.7600	5.2626	4.6611	22,309.97	0.004	1.422
WAL LN Equity	IE00BYR0B57	29-Jun-18	2,090.0000	-	26.5750	5.2626	4.6611	62,709.23	0.008	3.998
<b>TOTAL</b>								<b>85,019.20</b>		<b>5.421</b>

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

	29-Jun-16	29-Jun-17	30-Jun-18
Activ net	674,818.71	1,524,784.87	1,567,261.75
VUAN	9.6898	9.7591	9.3937

OTP Asset Management Romania SAI SA

Membru Directorat,  
Dan POPOVICI

Intocmit,  
Filon ANGHEL