

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 31.12.2017 - 31.12.2018

Denumire element	31.12.2017				31.12.2018				Diferente (lei)
	% din activul net	% din activul total	Valuta (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.09%	100.00%	45,737,866.20	213,124,735.16	100.10%	100.00%	33,185,261.43	154,772,740.79	-58,351,994.36
1 Valori mobiliare si instrumente ale pietei monetare din care:	57.96%	57.90%	26,483,743.61	123,406,300.10	40.35%	40.31%	13,376,595.32	62,387,102.92	-61,019,197.18
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:	0.33%	0.33%	150,630.56	701,893.23	1.97%	1.97%	652,223.28	3,041,904.15	2,340,010.91
1.1.3. obligatiuni, din care:	0.33%	0.33%	150,630.56	701,893.23	1.97%	1.97%	652,223.28	3,041,904.15	2,340,010.91
1.1.3.1. Obligatiuni corporative cotate	0.33%	0.33%	150,630.56	701,893.23	1.97%	1.97%	652,223.28	3,041,904.15	2,340,010.91
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:	57.63%	57.57%	26,333,113.05	122,704,406.87	38.38%	38.34%	12,724,372.04	59,345,198.78	-63,359,208.09
1.2.3. obligatiuni, din care:	57.63%	57.57%	26,333,113.05	122,704,406.87	38.38%	38.34%	12,724,372.04	59,345,198.78	-63,359,208.09
1.2.3.1. Obligatiuni corporative cotate	37.11%	37.08%	16,958,699.39	79,022,451.53	34.49%	34.46%	11,434,821.13	53,330,862.28	-25,691,589.25
1.2.3.2. Obligatiuni emise de administratia publica centrala	20.51%	20.50%	9,374,413.66	43,681,955.34	3.89%	3.89%	1,289,550.91	6,014,336.49	-37,667,618.84
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(f) lit.a) din O.U.G. nr. 32/2012 din care:	4.63%	4.63%	2,117,535.48	9,867,080.07	0.00%	0.00%	0.00	0.00	-9,867,080.07
3.1. valori mobiliare	4.63%	4.63%	2,117,535.48	9,867,080.07	0.00%	0.00%	0.00	0.00	-9,867,080.07
3.1.2. obligatiuni neadmise la tranzactionare	4.63%	4.63%	2,117,535.48	9,867,080.07	0.00%	0.00%	0.00	0.00	-9,867,080.07
4 Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Depozite bancare din care:	29.24%	29.22%	13,363,317.99	62,269,052.86	48.36%	48.31%	16,031,410.47	74,768,895.28	12,499,842.42
5.1. depozite bancare constituite la institutii de credit din Romania	29.24%	29.22%	13,363,317.99	62,269,052.86	48.36%	48.31%	16,031,410.47	74,768,895.28	12,499,842.42
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	0.02%	0.02%	10,934.86	50,953.18	0.00%	0.00%	1,063.35	4,959.34	-45,993.83
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	0.02%	0.02%	10,934.86	50,953.18	0.00%	0.00%	1,063.35	4,959.34	-45,993.83
6.4.1. Contracte forward	0.02%	0.02%	10,934.86	50,953.18	0.00%	0.00%	1,063.35	4,959.34	-45,993.83
7 Conturi curente si numerar	0.76%	0.76%	346,358.67	1,613,927.49	2.49%	2.49%	824,826.86	3,846,909.99	2,232,982.50
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	-3.31%	-3.31%	-1,514,406.24	-7,056,678.76	0.00%	0.00%	0.00	0.00	7,056,678.76
8.2. Contracte de tip repo pe titluri de valoare	-3.31%	-3.31%	-1,514,406.24	-7,056,678.76	0.00%	0.00%	0.00	0.00	7,056,678.76
9 Titluri de participare ale A.O.P.C./O.P.C.V.M.	7.47%	7.46%	3,413,349.53	15,905,184.79	8.90%	8.89%	2,951,372.86	13,764,907.87	-2,140,276.93
10 Dividende sau alte drepturi de incasat	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
11 Titluri suport pentru operatiuni de report	3.32%	3.32%	1,517,039.72	7,068,949.99	0.00%	0.00%	0.00	0.00	-7,068,949.99
12 Alte active	0.00%	0.00%	-7.42	-34.57	0.00%	0.00%	-7.42	-34.61	-0.03
12.5. sume in curs de rezolvare	0.00%	0.00%	-7.42	-34.57	0.00%	0.00%	-7.42	-34.61	-0.03
II Total obligatii	0.09%	0.09%	41,592.53	193,808.72	0.10%	0.10%	33,307.42	155,342.47	-38,466.25
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.07%	0.07%	32,017.31	149,191.07	0.08%	0.08%	25,274.86	117,879.40	-31,311.67
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	5,173.00	24,104.61	0.01%	0.01%	3,953.18	18,437.22	-5,667.40
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	3,319.87	15,469.60	0.01%	0.01%	2,585.89	12,060.34	-3,409.26
8. Cheltuielile cu auditul financiar	0.00%	0.00%	966.63	4,504.18	0.00%	0.00%	971.08	4,529.00	24.82
9. Alte cheltuieli aprobate	0.00%	0.00%	115.73	539.25	0.00%	0.00%	522.42	2,436.51	1,897.26
III Valoarea activului net (I - II)	100.00%	99.91%	45,696,273.67	212,930,926.44	100.00%	99.90%	33,151,954.01	154,617,398.33	-58,313,528.11

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

Situatia valorii unitare a activului net

Denumire element	Perioada curenta 31.12.2018	Perioada corespunzatoare a anului precedent 31.12.2017	Diferente
Valoare activ net	33,151,954.01	45,696,273.67	-12,544,319.66
Numar unitati de fond/actiuni in circulatie	2,612,840.6129	3,560,184.9244	-947,344.3115
Valoarea unitara a activului net	12.6881	12.8354	-0.1473

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 31.12.2018

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

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	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	%	%
MACEDONIA	XS1087984164	-	100	30-Dec-16	24-Jul-18	24-Jul-19	3.975%	1.005.50	0.11	17.53	-	1.052.14	106.967.36	0.002	0.322
MACEDONIA	XS1318363766	-	100	31-Mar-16	1-Dec-18	1-Dec-19	4.875%	1.000.00	0.13	4.14	-	1.072.52	107.665.54	0.005	0.324
MACEDONIA	XS1318363766	-	100	30-Dec-16	1-Dec-18	1-Dec-19	4.875%	1.055.00	0.13	4.14	-	1.072.52	107.665.54	0.005	0.324
Republic Of Croatia	XS1428088626	-	100	5-Apr-17	20-Mar-18	20-Mar-19	3.000%	993.75	0.08	23.59	-	1.053.51	107.709.40	0.001	0.325
ROMANIA	XS1060842975	-	50	10-Oct-16	24-Apr-18	24-Apr-19	3.625%	1.155.63	0.10	25.03	-	1.134.00	57.951.37	0.000	0.175
ROMANIA	XS1312891549	-	250	31-Mar-17	29-Oct-18	29-Oct-19	2.750%	1.057.40	0.08	4.82	-	1.077.28	270.525.48	0.001	0.815
ROMANIA	XS1312891549	-	100	16-May-17	29-Oct-18	29-Oct-19	2.750%	1.062.00	0.08	4.82	-	1.077.28	108.210.19	0.000	0.326
ROMANIA	XS1312891549	-	300	19-May-17	29-Oct-18	29-Oct-19	2.750%	1.062.60	0.08	4.82	-	1.077.28	324.630.58	0.001	0.978
ROMANIA	XS1313004928	-	100	26-Feb-18	29-Oct-18	29-Oct-19	3.875%	1.078.88	0.11	6.79	-	975.46	98.225.45	0.000	0.296
Total													1,289,650.91		3.886

* 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 ach

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	181.91	4.6639	39.00	0.000
Banca Romaneasca	0.00	4.6639	0.00	0.000
BANCA TRANSILVANIA S.A	0.00	4.6639	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.6639	0.00	0.000
Citi Bank	999.00	4.6639	214.20	0.001
CREDIT EUROPE BANK SA	0.00	4.6639	0.00	0.000
ING BANK Romania	436.22	4.6639	93.53	0.000
OTP BANK ROMANIA	152.613.57	4.6639	32.722.31	0.099
PATRIA BANK	0.00	4.6639	0.00	0.000
Total	154,230.70		33,069.04	0.100

2. Disponibil in conturi curente si numerar denumite in EUF

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	eur	%
Alpha Bank	0.00	0.000
Banca Comerciala Romana	772.326.25	2.327
Banca Romaneasca	51.88	0.000
BANCA TRANSILVANIA S.A	88.56	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	1.458.04	0.004
CREDIT EUROPE BANK SA	0.00	0.000
IDEA BANK	61.50	0.000
ING BANK NV	17.599.23	0.053
Libra Internet Bank	85.74	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	32.44	0.000
NUMERAR IN CASIERIE	0.00	0.000
Total	791,703.64	2.386

3. Disponibil in conturi curente si numerar denumite in USI

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	62.03	4.6639	4.0736	54.18	0.000
Total				54.18	0.000

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2018

X. Depozite bancare constituite la institutiile de credit din Romania

2. Depozite bancare denuminate in LEI

Denumire banca	Data constituirii	Data scadentei	Rata dobânzii	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	27-Dec-18	8-Jan-19	2.00%	283,000.00	15.72	78.61	4.6639	60,695.69	0.183
Total								60,695.69	0.183

1. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Rata dobânzii	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			%	eur	eur	eur	eur	%
Banca Romaneasca	14-Sep-18	13-Sep-19	1.25%	250,000.00	8.56	933.22	250,933.22	0.756
Banca Romaneasca	14-Sep-18	16-Aug-19	1.25%	200,000.00	6.85	746.58	200,746.58	0.605
Banca Romaneasca	6-Dec-18	6-Dec-19	1.30%	251,500.00	8.96	232.90	251,732.90	0.759
Banca Romaneasca	10-Dec-18	10-Dec-19	1.30%	251,500.00	8.96	187.07	251,687.07	0.758
Banca Romaneasca	12-Dec-18	12-Dec-19	1.30%	255,900.00	9.11	182.28	256,082.28	0.772
Banca Romaneasca	12-Dec-18	12-Dec-19	1.30%	250,000.00	8.90	178.08	250,178.08	0.754
Banca Romaneasca	12-Dec-18	9-Sep-19	1.25%	250,000.00	8.56	171.23	250,171.23	0.754
Banca Romaneasca	12-Dec-18	9-Sep-19	1.25%	250,000.00	8.56	171.23	250,171.23	0.754
Banca Romaneasca	14-Dec-18	13-Dec-19	1.30%	181,400.00	6.46	116.29	181,516.29	0.547
Banca Romaneasca	31-May-18	29-May-19	1.30%	300,000.00	10.68	2,297.26	302,297.26	0.911
Banca Romaneasca	31-May-18	29-May-19	1.30%	300,000.00	10.68	2,297.26	302,297.26	0.911
Banca Romaneasca	31-May-18	25-Feb-19	1.25%	300,000.00	10.27	2,208.90	302,208.90	0.911
Banca Romaneasca	31-May-18	25-Feb-19	1.25%	300,000.00	10.27	2,208.90	302,208.90	0.911
CREDIT EUROPE BANK SA	6-Jun-18	6-Mar-19	1.25%	360,000.00	12.33	2,576.71	362,576.71	1.093
CREDIT EUROPE BANK SA	8-Feb-18	7-Feb-19	1.00%	363,400.00	9.96	3,255.67	366,655.67	1.105
CREDIT EUROPE BANK SA	8-Feb-18	7-Feb-19	1.00%	320,000.00	8.77	2,866.85	322,866.85	0.973
CREDIT EUROPE BANK SA	8-Feb-18	7-Feb-19	1.00%	270,000.00	7.40	2,418.90	272,418.90	0.821
CREDIT EUROPE BANK SA	8-Feb-18	7-Feb-19	1.00%	220,000.00	6.03	1,970.96	221,970.96	0.669
CREDIT EUROPE BANK SA	21-Dec-18	7-Jan-19	0.05%	508,864.49	0.70	7.67	508,872.16	1.533
CREDIT EUROPE BANK SA	19-Feb-18	21-Jan-19	1.00%	241,000.00	6.60	2,086.47	243,086.47	0.733
CREDIT EUROPE BANK SA	19-Feb-18	7-Jan-19	1.00%	200,000.00	5.48	1,731.51	201,731.51	0.608
CREDIT EUROPE BANK SA	11-Jan-18	11-Jan-19	1.00%	500,000.00	13.70	4,863.01	504,863.01	1.521
CREDIT EUROPE BANK SA	25-Jan-18	25-Jan-19	1.00%	500,000.00	13.70	4,671.23	504,671.23	1.521
IDEA BANK	21-Feb-18	20-Feb-19	1.10%	220,000.00	6.63	2,081.86	222,081.86	0.669
IDEA BANK	21-Feb-18	13-Feb-19	1.10%	220,000.00	6.63	2,081.86	222,081.86	0.669
IDEA BANK	21-Feb-18	6-Feb-19	1.10%	210,000.00	6.33	1,987.23	211,987.23	0.639
IDEA BANK	21-Feb-18	30-Jan-19	1.10%	200,000.00	6.03	1,892.60	201,892.60	0.608
IDEA BANK	21-Feb-18	23-Jan-19	1.10%	200,000.00	6.03	1,892.60	201,892.60	0.608
IDEA BANK	21-Feb-18	16-Jan-19	1.10%	200,000.00	6.03	1,892.60	201,892.60	0.608
IDEA BANK	21-Feb-18	9-Jan-19	1.10%	200,000.00	6.03	1,892.60	201,892.60	0.608
IDEA BANK	5-Apr-18	4-Apr-19	1.10%	313,300.00	9.44	2,558.76	315,858.76	0.952
IDEA BANK	9-May-18	3-May-19	1.10%	150,000.00	4.52	1,071.37	151,071.37	0.455
IDEA BANK	9-May-18	3-May-19	1.10%	200,000.00	6.03	1,428.49	201,428.49	0.607
IDEA BANK	9-May-18	9-May-19	1.10%	250,000.00	7.53	1,785.62	251,785.62	0.759
IDEA BANK	9-May-18	9-May-19	1.10%	309,500.00	9.33	2,210.59	311,710.59	0.939
IDEA BANK	15-May-18	14-May-19	1.20%	220,000.00	7.23	1,670.79	221,670.79	0.668
Libra Internet Bank	17-Jul-18	17-Apr-19	1.25%	200,000.00	6.85	1,150.68	201,150.68	0.606
Libra Internet Bank	17-Jul-18	17-Apr-19	1.25%	200,000.00	6.85	1,150.68	201,150.68	0.606
Libra Internet Bank	17-Jul-18	17-Jul-19	1.30%	200,000.00	7.12	1,196.71	201,196.71	0.606
Libra Internet Bank	17-Jul-18	17-Jul-19	1.30%	203,700.00	7.26	1,218.85	204,918.85	0.617
Libra Internet Bank	20-Apr-18	19-Apr-19	1.10%	577,029.00	17.39	4,451.82	581,480.82	1.752
Libra Internet Bank	17-Oct-18	16-Oct-19	1.30%	250,000.00	8.90	676.71	250,676.71	0.755
Libra Internet Bank	13-Mar-18	12-Mar-19	1.00%	375,000.00	10.27	3,020.55	378,020.55	1.139
Libra Internet Bank	13-Mar-18	12-Mar-19	1.00%	375,000.00	10.27	3,020.55	378,020.55	1.139
Libra Internet Bank	13-Mar-18	12-Mar-19	1.00%	375,000.00	10.27	3,020.55	378,020.55	1.139
Libra Internet Bank	13-Mar-18	12-Mar-19	1.00%	375,000.00	10.27	3,020.55	378,020.55	1.139
OTP BANK ROMANIA	28-Dec-18	4-Jan-19	0.05%	1,000,000.00	1.37	5.48	1,000,005.48	3.013
OTP BANK ROMANIA	31-Dec-18	3-Jan-19	0.00%	27,640.01	-	-	27,640.01	0.083
PATRIA BANK	25-Jan-18	25-Jan-19	0.60%	400,000.00	6.58	2,242.19	402,242.19	1.212
PATRIA BANK	25-Jan-18	23-Jan-19	0.60%	400,000.00	6.58	2,242.19	402,242.19	1.212
PATRIA BANK	25-Jan-18	21-Jan-19	0.60%	400,000.00	6.58	2,242.19	402,242.19	1.212
PATRIA BANK	25-Jan-18	18-Jan-19	0.60%	400,000.00	6.58	2,242.19	402,242.19	1.212
PATRIA BANK	25-Jan-18	16-Jan-19	0.60%	400,000.00	6.58	2,242.19	402,242.19	1.212
Total							15,970,714.78	48.126

FDI OTP Euro Bond – Situatia detaliata a investitiilor la data de 31.12.2018

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

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 in activul total al OPCVM
					EUR	lei	EUR	EUR	EUR	%
ING BANK Romania	1,500,000.00	Vanzare	24-Dec-18	23-Jan-19	0.2147	4.6639	0.2140	0.0007	1,063.35	0.003
Total									1,063.35	0.003

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 EUROFOND	ROFDIN001D9	-	21,378.69	138.0521	-	2,951,372.86	1.070	8.894
Total						2,951,372.86		8.894

Evolutia activului net si a VUAN in ultimii 3 an

	31-Dec-16	31-Dec-17	31-Dec-18
Activ net	42,368,536.24	45,696,273.67	33,151,954.01
Valoarea unitara a activului net	12.6476	12.8354	12.6881

OTP ASSET MANAGEMENT ROMANIA SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL