

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 ComodisRO

Decizie autorizare: 377/27.02.2008
Cod inscriere: CSC06FDIR/400049

Situatia activelor si obligatiilor in perioada 31.12.2018 - 31.12.2019

Denumire element	31.12.2018				31.12.2019				Diferente (lei)
	% din activul net	% din activul total	Valuta (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.12%	100.00%	100,793,642.81	100,793,642.81	100.12%	100.00%	110,471,857.94	110,471,857.94	9,678,215.13
1 Valori mobiliare si instrumente ale pietei monetare din care:	39.09%	39.04%	39,348,417.22	39,348,417.22	36.36%	36.32%	40,119,528.05	40,119,528.05	771,110.83
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:	10.48%	10.46%	10,546,310.40	10,546,310.40	17.99%	17.97%	19,852,284.59	19,852,284.59	9,305,974.20
1.1.3. obligatiuni, din care:	10.48%	10.46%	10,546,310.40	10,546,310.40	17.99%	17.97%	19,852,284.59	19,852,284.59	9,305,974.20
1.1.3.1. Obligatiuni cotate emise de autoritati ale administratiei publice locale	10.30%	10.29%	10,373,184.77	10,373,184.77	17.95%	17.93%	19,810,406.48	19,810,406.48	9,437,221.71
1.1.3.3. 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:	0.17%	0.17%	173,125.62	173,125.62	0.04%	0.04%	41,878.11	41,878.11	-131,247.51
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:	28.61%	28.58%	28,802,106.82	28,802,106.82	18.37%	18.35%	20,267,243.46	20,267,243.46	-8,534,863.37
1.2.3. obligatiuni, din care:	28.61%	28.58%	28,802,106.82	28,802,106.82	18.37%	18.35%	20,267,243.46	20,267,243.46	-8,534,863.37
1.2.3.1. Obligatiuni corporative cotate	28.61%	28.58%	28,802,106.82	28,802,106.82	18.37%	18.35%	20,267,243.46	20,267,243.46	-8,534,863.37
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, aprobata 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
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:	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 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
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
5 Depozite bancare din care:	53.17%	53.10%	53,523,001.19	53,523,001.19	61.10%	61.02%	67,414,671.33	67,414,671.33	13,891,670.14
5.1. depozite bancare constituite la institutiile de credit din Romania	53.17%	53.10%	53,523,001.19	53,523,001.19	61.10%	61.02%	67,414,671.33	67,414,671.33	13,891,670.14
5.2. depozite bancare constituite la institutiile 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 institutiile de credit dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	0.95%	0.94%	951,903.28	951,903.28	0.70%	0.70%	774,673.99	774,673.99	-177,229.29
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	0.95%	0.94%	951,903.28	951,903.28	0.70%	0.70%	774,673.99	774,673.99	-177,229.29
6.4.1. Contracte forward	0.95%	0.94%	951,903.28	951,903.28	0.70%	0.70%	774,673.99	774,673.99	-177,229.29
7 Conturi curente si numerar	0.08%	0.08%	77,059.63	77,059.63	0.16%	0.16%	176,379.58	176,379.58	99,319.95
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	6.85%	6.84%	6,893,285.87	6,893,285.87	1.80%	1.80%	1,986,629.95	1,986,629.95	-4,906,655.93
8.1. Titluri emise de administratia publica centrala	6.85%	6.84%	6,893,285.87	6,893,285.87	1.80%	1.80%	1,986,629.95	1,986,629.95	-4,906,655.93
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
9 Titluri de participare ale A.O.P.C./O.P.C.V.M.	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
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	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
12 Alte active	0.00%	0.00%	-24.37	-24.37	0.00%	0.00%	-24.94	-24.94	-0.58
12.5. sume in curs de rezolvare	0.00%	0.00%	-24.37	-24.37	0.00%	0.00%	-24.94	-24.94	-0.58
II Total obligatii	0.12%	0.12%	123,011.14	123,011.14	0.12%	0.12%	135,575.32	135,575.32	12,564.18
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.09%	0.09%	94,735.07	94,735.07	0.09%	0.09%	104,511.60	104,511.60	9,776.53
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	13,355.02	13,355.02	0.01%	0.01%	13,806.89	13,806.89	451.88
7. Cheltuieli cu plata comisiunilor/tarifarilor datorate A.S.F.	0.01%	0.01%	7,851.64	7,851.64	0.01%	0.01%	8,605.64	8,605.64	754.01
8. Cheltuielile cu auditul financiar	0.00%	0.00%	4,990.00	4,990.00	0.00%	0.00%	4,990.00	4,990.00	0.00
9. Alte cheltuieli aprobate	0.00%	0.00%	2,079.41	2,079.41	0.00%	0.00%	3,661.18	3,661.18	1,581.77
III Valoarea activului net (I - II)	100.00%	99.88%	100,670,631.68	100,670,631.68	100.00%	99.88%	110,336,282.63	110,336,282.63	9,665,650.95

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

Situatia valorii unitare a activului net

Denumire element	Perioada curenta 31.12.2019	Perioada corespunzatoare a anului precedent 31.12.2018	Diferente
Valoare activ net	110,336,282.63	100,670,631.68	9,665,650.95
Numar unitati de fond/actiuni in circulatie	6,033,517.6034	5,661,443.4976	372,074.1058
Valoarea unitara a activului net	18.2872	17.7818	0.5054

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2019

I. Valori mobiliare admise sau tranzactionate pe o piata reglementata sau pe un sistem alternativ de tranzactionare din Romania:

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

5.1. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiilor publice locale

Emitent	Simbol obligatiune	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 cumulata	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	%	%
PRIMARIA ORASULUI ORAVITA	ORV27	ROORVDBL014	-	741	13-May-08	15-Oct-19	15-Apr-20	4.2500%	56.00	0.01	0.52	0.00	-	41,878.11	1.499	0.038
TOTAL														41,878.11		0.038

5.2. Obligatiuni admise la tranzactionare corporative denumite in lei

Emitent	Simbol obligatiune	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 emisiune	Pondere in activul total al O.P.C.V.M.
								%	lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	BCR26	ROEAZVK5DFP8		15	16-Dec-19	16-Dec-19	16-Dec-20	5.3500%	500,000.00	73.09	1,169.40	0.00	-	7,517,540.98	0.033	6.805
INTERNATIONAL INVESTMENT BANK	IIB22	ROXSXYT9K848		300	1-Nov-19	1-Nov-19	1-Nov-20	3.9800%	10,000.00	1.11	66.33	0.00	-	3,019,900.00	0.033	2.734
INTERNATIONAL INVESTMENT BANK	IIB21	ROXR6Y7LQ1H7		100	15-Oct-18	15-Oct-19	15-Jan-20	4.4600%	10,000.00	1.24	94.16	0.00	-	1,009,415.56	0.033	0.914
UNICREDIT BANK ROMANIA	UCB20	ROUCTBDB0C022		29	13-Jun-19	15-Jul-19	15-Jan-20	3.9900%	9,950.00	1.22	185.84	25.38	-	294,675.16	0.048	0.267
UNICREDIT BANK ROMANIA	UCB20	ROUCTBDB0C022		200	17-Jul-19	15-Jul-19	15-Jan-20	3.9900%	10,000.00	1.09	185.84	0.00	-	2,037,167.12	0.048	1.844
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDB0C048		150	27-Jul-17	15-Jul-19	15-Jan-20	4.3900%	10,000.00	1.20	204.47	0.00	-	1,530,669.86	0.246	1.386
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDB0C048		150	31-Jul-18	15-Jul-19	15-Jan-20	4.3900%	10,000.00	1.20	204.47	0.00	-	1,530,669.87	0.246	1.386
TOTAL														16,940,038.56		15.334

5.2. Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Simbol obligatiune	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	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
								%	lei	lei	lei	lei	lei	lei	lei	%	%
BT Leasing Transilvania IFN	BTL24E	ROGDVSSSKL4		6	12-Dec-19	12-Dec-19	12-Jun-20	1.7500%	100,000.00	4.86	97.22	0.00	-	4.7793	2,870,367.92	2.791	2.598
TOTAL															2,870,367.92		2.598

II. Valori mobiliare admise sau tranzactionate pe o piata reglementata sau pe un sistem alternativ de tranzactionare din alt stat membru

3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiilor publice locale, obligatiuni corporativ

3.1. 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	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 O.P.C.V.M.
							%	lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0496326223		2	17-Feb-15	7-Apr-19	7-Apr-20	7.7000%	299,875.27	26.89	14,116.67	-47,296.43	-	533,391.01	0.169	0.483
Banca Comerciala Romana	XS0496326223		2	11-May-15	7-Apr-19	7-Apr-20	7.7000%	292,500.00	29.77	14,116.67	-40,200.78	-	532,831.77	0.169	0.482
Black Sea Trade and Development Bank	XS1917958651		4	11-Dec-18	11-Dec-19	11-Dec-20	4.9000%	500,000.00	66.94	1,405.74	0.00	-	2,005,622.95	0.338	1.816
Black Sea Trade and Development Bank	XS1953911499		4	25-Feb-19	25-Feb-19	25-Feb-20	4.9000%	501,365.00	65.88	20,808.22	-386.09	-	2,087,148.53	0.338	1.889
BNP PARIBAS	XS1463358025		1	9-Aug-16	9-Aug-19	9-Aug-20	2.9000%	500,000.00	39.62	5,744.54	0.00	-	505,744.54	0.000	0.458
ING BANK NV	XS1248245487		1,000	3-Jul-15	18-Sep-19	18-Sep-20	3.9500%	994.10	0.12	11.30	13.72	-	1,009,121.16	0.000	0.913
Intesa Sanpaolo Bank	XS1961098115		3	11-Mar-19	11-Mar-19	11-Mar-20	4.9500%	500,000.00	67.62	20,016.39	0.00	-	1,560,049.18	0.004	1.412
INTESA SANPA BANK LUX SA	XS1976897659		7	8-Apr-19	8-Apr-19	8-Apr-20	4.0000%	500,000.00	54.64	14,644.81	0.00	-	3,602,513.66	2.188	3.261
LEASEPLAN CORPORATION NV	XS1551746768		12	20-Jan-17	19-Jan-19	19-Jan-20	3.4000%	100,000.00	9.32	3,232.33	0.00	-	1,238,787.95	0.016	1.121
RAIFFEISEN BANK INTL	AT000B013982		4	23-Jan-17	23-Jan-19	23-Jan-20	2.4500%	500,000.00	33.56	11,511.64	0.00	-	2,046,046.58	0.004	1.852
TOTAL													15,121,257.32		13.688

3.2. 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	Rata cuponului	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al O.P.C.V.M.
							%	eur	eur	eur	eur	eur	lei	lei	%	%
ALPHA BANK ROMANIA SA	XS1992938347	-	575	16-May-19	18-Nov-19	18-May-20	1.1700%	1,000.00	0.03	1.43	0.00	-	4.7793	2,752,027.28	0.288	2.491
EMERALD CAP	XS1523215116	-	200	2-Dec-16	5-Nov-19	5-Feb-20	1.7010%	1,000.00	0.05	2.69	0.00	-	4.7793	958,434.37	5.000	0.868
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Dec-19	6-Jun-20	1.6750%	1,000.00	0.05	1.21	0.00	-	4.7793	1,435,524.49	7.895	1.299
TOTAL														5,145,986.14		4.658

IX. Disponibil in conturi curente si numara

1. Disponibil in conturi curente si numara in lei

Denumire banca	Valoare curenta	Pondere in activul total al O.P.C.V.M.
	lei	%
ALPHA BANK ROMANIA SA	0.00	0.000
Banca Comerciala Romana	64.58	0.000
BANCA TRANSILVANIA S.A.	101.35	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	0.000
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	56.58	0.000
Garanti Bank	0.00	0.000
ING BANK Romania	124,289.81	0.113
Libra Internet Bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
UniCredit Bank Romania	47,430.49	0.043
Numara in casierie	0.00	0.000
TOTAL	171,942.81	0.156

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2019

2.1. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta		Curs valutar BNR EUR/RON	Valoare actualizata - lei	Pondere in activul total al O.P.C.V.M.
	eur	lei		lei	%
ALPHA BANK ROMANIA SA	510.01	4.7793		2.437.49	0.002
Banca Comerciala Romanz	0.00	4.7793		0.00	0.000
Banca Romaneasca	1.05	4.7793		5.02	0.000
BANCA TRANSILVANIA S.A.	0.00	4.7793		0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.7793		0.00	0.000
Citi Bank	0.00	4.7793		0.00	0.000
CREDIT EUROPE BANK SA	158.50	4.7793		757.52	0.001
FIRST BANK	186.13	4.7793		889.57	0.001
ING BANK Romania	0.00	4.7793		0.00	0.000
Libra Internet Bank	72.64	4.7793		347.17	0.000
OTP BANK ROMANIA	0.00	4.7793		0.00	0.000
TOTAL				4,436.77	0.004

X. Depozite bancare constituite la institutii de credit din Romania

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Rata dobanzii	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al O.P.C.V.M.
			%	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S	31-Dec-19	3-Jan-20	1.3300%	99.313.57	3.67	3.67	99.317.24	0.090
Citi Bank	31-Dec-19	3-Jan-20	0.6300%	52.261.00	0.91	0.91	52.261.91	0.047
OTP BANK ROMANIA	31-Dec-19	3-Jan-20	1.7000%	2.812.756.29	131.01	131.01	2.812.887.30	2.546
TOTAL							2,964,466.45	2.683

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Rata dobanzii	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	%
ALPHA BANK ROMANIA SA	9-Oct-19	8-Oct-20	0.3000%	500.000.00	4.11	345.21	4.7793	2.391.299.84	2.165
ALPHA BANK ROMANIA SA	21-Jun-19	19-Jun-20	0.3500%	700.000.00	6.71	1.302.19	4.7793	3.351.733.57	3.034
Banca Romaneasca	10-Jun-19	9-Jun-20	1.3000%	222.350.00	7.92	1.623.46	4.7793	1.070.436.36	0.969
Banca Romaneasca	11-Jul-19	10-Jul-20	1.1000%	750.000.00	22.60	3.932.88	4.7793	3.603.271.40	3.262
Banca Romaneasca	16-Sep-19	15-Sep-20	1.0500%	303.700.00	8.74	934.81	4.7793	1.455.941.16	1.318
Banca Romaneasca	15-Feb-19	14-Feb-20	1.3000%	200.950.00	7.16	2.290.28	4.7793	971.346.27	0.879
Banca Romaneasca	1-Mar-19	28-Feb-20	1.3000%	511.700.00	18.22	5.676.83	4.7793	2.472.221.15	2.238
Banca Romaneasca	15-Apr-19	14-Apr-20	1.3000%	151.300.00	5.39	1.406.47	4.7793	729.830.02	0.661
Banca Romaneasca	13-Nov-19	11-Nov-20	0.9500%	250.000.00	6.51	318.84	4.7793	1.196.348.81	1.083
Banca Romaneasca	15-Nov-19	13-Nov-20	0.9500%	232.900.00	6.06	284.90	4.7793	1.114.460.61	1.009
Banca Romaneasca	16-Oct-19	15-Oct-20	1.0500%	152.300.00	4.38	337.35	4.7793	729.499.71	0.660
Banca Romaneasca	3-Dec-19	2-Dec-20	0.9500%	407.500.00	10.61	307.58	4.7793	1.949.034.76	1.764
CREDIT EUROPE BANK SA	19-Apr-19	16-Apr-20	0.2500%	334.800.00	2.29	589.34	4.7793	1.602.926.27	1.451
CREDIT EUROPE BANK SA	27-Sep-19	25-Sep-20	0.2500%	259.245.41	1.78	170.46	4.7793	1.239.826.28	1.122
CREDIT EUROPE BANK SA	2-Jul-19	1-Jul-20	0.2500%	500.180.00	3.43	626.94	4.7793	2.393.506.60	2.167
CREDIT EUROPE BANK SA	11-Jun-19	10-Jun-20	0.2500%	1.000.000.00	6.85	1.397.26	4.7793	4.785.977.93	4.332
FIRST BANK	13-Jun-19	12-Jun-20	0.6000%	321.000.00	5.35	1.080.70	4.7793	1.539.320.29	1.393
FIRST BANK	20-Jun-19	19-Jun-20	0.6000%	700.000.00	11.67	2.275.00	4.7793	3.356.382.91	3.038
FIRST BANK	11-Mar-19	10-Mar-20	0.7000%	640.000.00	12.44	3.683.56	4.7793	3.076.356.82	2.785
FIRST BANK	25-Feb-19	25-Feb-20	0.8000%	231.300.00	5.14	1.593.40	4.7793	1.113.067.43	1.008
FIRST BANK	30-May-19	29-May-20	0.6000%	743.833.00	12.40	2.677.80	4.7793	3.567.799.06	3.230
FIRST BANK	31-May-19	29-May-20	0.6000%	688.025.00	11.47	2.465.42	4.7793	3.300.060.88	2.987
Libra Internet Bank	18-Jul-19	17-Jul-20	0.7500%	249.700.00	5.13	856.85	4.7793	1.197.486.34	1.084
Libra Internet Bank	10-Oct-19	9-Oct-20	0.9000%	215.000.00	5.30	440.01	4.7793	1.029.652.46	0.932
Libra Internet Bank	26-Jul-19	24-Jul-20	0.7500%	838.500.00	17.23	2.739.48	4.7793	4.020.535.86	3.639
Libra Internet Bank	5-Aug-19	4-Aug-20	0.7500%	597.000.00	12.27	1.827.80	4.7793	2.861.977.71	2.591
Libra Internet Bank	16-Aug-19	14-Aug-20	0.7500%	394.500.00	8.11	1.118.65	4.7793	1.890.780.22	1.712
Libra Internet Bank	5-Dec-19	4-Dec-20	0.7000%	500.000.00	9.59	258.90	4.7793	2.390.887.38	2.164
Libra Internet Bank	5-Dec-19	4-Dec-20	0.7000%	590.000.00	11.32	305.51	4.7793	2.821.247.11	2.554
OTP BANK ROMANIA	31-Dec-19	3-Jan-20	0.0000%	256.730.00	0.00	0.00	4.7793	1.226.989.69	1.111
TOTAL								64,450,204.88	58.341

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2019

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1. Contracte forward EUR/RON

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare lei	Curs valutar BNR	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total
						EUR/RON lei	lei	lei	lei	al O.P.C.V.M. %
BRD - GROUPE SOCIETE GENERALE S	200.000,00	Vanzare	24-Sep-19	28-Sep-20	4.9190	4.7793	4.9017	0.0173	3.460,00	0.003
BRD - GROUPE SOCIETE GENERALE S	300.000,00	Vanzare	26-Sep-19	30-Jun-20	4.8720	4.7793	4.8612	0.0108	3.240,00	0.003
BRD - GROUPE SOCIETE GENERALE S	300.000,00	Vanzare	18-Jun-19	18-Jun-20	4.9176	4.7793	4.8558	0.0618	18.540,00	0.017
BRD - GROUPE SOCIETE GENERALE S	500.000,00	Vanzare	28-May-19	29-May-20	4.9666	4.7793	4.8469	0.1197	59.850,00	0.054
BRD - GROUPE SOCIETE GENERALE S	100.000,00	Vanzare	18-Feb-19	20-Feb-20	4.9257	4.7793	4.8020	0.1237	12.370,00	0.011
BRD - GROUPE SOCIETE GENERALE S	300.000,00	Vanzare	22-Jan-19	27-Jan-20	4.9022	4.7793	4.7911	0.1111	33.330,00	0.030
Citi Bank	500.000,00	Vanzare	29-Jan-19	29-Jan-20	4.9516	4.7793	4.7921	0.1595	79.750,00	0.072
Citi Bank	450.000,00	Vanzare	4-Jun-19	8-Jun-20	4.9328	4.7793	4.8514	0.0814	96.630,00	0.033
Citi Bank	350.000,00	Vanzare	20-May-19	20-Feb-20	4.9172	4.7793	4.8020	0.1152	40.320,00	0.036
Citi Bank	300.000,00	Vanzare	24-May-19	26-May-20	4.9682	4.7793	4.8456	0.1226	36.780,00	0.033
Citi Bank	340.000,00	Vanzare	18-Jun-19	18-Jun-20	4.9153	4.7793	4.8558	0.0595	20.230,00	0.018
Citi Bank	1.000.000,00	Vanzare	10-Jun-19	10-Jun-20	4.9120	4.7793	4.8523	0.0597	59.700,00	0.054
Citi Bank	700.000,00	Vanzare	22-Jul-19	22-Jul-20	4.8876	4.7793	4.8711	0.0165	11.550,00	0.010
Citi Bank	360.000,00	Vanzare	25-Jul-19	27-Jul-20	4.8820	4.7793	4.8733	0.0087	3.132,00	0.003
Citi Bank	700.000,00	Vanzare	15-Nov-19	17-Nov-20	4.9332	4.7793	4.9241	0.0091	6.370,00	0.006
Citi Bank	200.000,00	Vanzare	25-Feb-19	25-Feb-20	4.8152	4.7793	4.8043	0.0109	2.180,00	0.002
ING BANK Romania	900.000,00	Vanzare	5-Dec-19	5-Mar-20	4.8221	4.7793	4.8084	0.0137	12.330,00	0.011
ING BANK Romania	550.000,00	Vanzare	4-Nov-19	4-Aug-20	4.8760	4.7793	4.8769	-0.0019	-1.045,00	-0.001
ING BANK Romania	339.635,46	Vanzare	26-Sep-19	26-Jun-20	4.8728	4.7793	4.8594	0.0134	4.551,12	0.004
ING BANK Romania	500.000,00	Vanzare	19-Aug-19	18-Aug-20	4.8808	4.7793	4.8832	-0.0024	-1.200,00	-0.001
ING BANK Romania	730.000,00	Vanzare	9-Sep-19	11-Jun-20	4.8520	4.7793	4.8527	-0.0007	-511,00	0.000
ING BANK Romania	500.000,00	Vanzare	16-Aug-19	14-Aug-20	4.8839	4.7793	4.8814	0.0025	1.250,00	0.001
ING BANK Romania	255.000,00	Vanzare	27-May-19	22-May-20	4.9661	4.7793	4.8438	0.1223	31.186,50	0.028
ING BANK Romania	200.311,69	Vanzare	20-May-19	20-Feb-20	4.9187	4.7793	4.8020	0.1167	23.376,37	0.021
ING BANK Romania	308.000,00	Vanzare	29-May-19	27-May-20	4.9647	4.7793	4.8460	0.1187	36.559,60	0.033
ING BANK Romania	300.000,00	Vanzare	20-Feb-19	20-Feb-20	4.9487	4.7793	4.8020	0.1467	44.010,00	0.040
ING BANK Romania	602.000,00	Vanzare	17-May-19	19-May-20	4.9686	4.7793	4.8424	0.1262	75.972,40	0.069
UNICREDIT BANK ROMANIA	500.000,00	Vanzare	18-Jan-19	20-Jan-20	4.8875	4.7793	4.7879	0.0996	49.800,00	0.045
UniCredit Bank Romania	210.000,00	Vanzare	1-Aug-19	3-Aug-20	4.8887	4.7793	4.8765	0.0122	2.562,00	0.002
UniCredit Bank Romania	1.000.000,00	Vanzare	8-Oct-19	5-Oct-20	4.9160	4.7793	4.9048	0.0112	11.200,00	0.010
UniCredit Bank Romania	1.000.000,00	Vanzare	10-Jul-19	9-Jul-20	4.9085	4.7793	4.8652	0.0433	43.300,00	0.039
UNICREDIT BANK ROMANIA	500.000,00	Vanzare	2-Dec-19	2-Dec-20	4.9587	4.7793	4.9309	0.0278	13.900,00	0.013
TOTAL									774.673,99	0.701

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 82 lit.g) din O.U.G. nr.32/201:

1. Titluri emise de administratia publica centrala

Serie emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadenta	Valoarea inițială	Creștere zilnică	Dobanda cumulată	Discount/prime cumulate (s)	Valoarea totala	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei	%	%
RO2W125DLAL1	Certificate de trezorerii	400	25-Mar-19	23-Mar-20	4.851.63	0.41	0.00	114.95	1.986.629.95	0.001	1.798
TOTAL									1.986.629.95		1.798

Evolutia activului net si a VUAN in ultimii 3 an

	31-Dec-17	31-Dec-18	31-Dec-19
Activ net	105.317.447,26	100.670.631,67	110.336.282,63
VUAN	17.3206	17.7818	18.2872

OTP Asset Management Romania SAI SA

Membri Directorat,

Dan POPOVICI

Intocmit,

Filon ANGHEL