

SAI: OTP Asset Management Romania
SAI SADecizie 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: CSC06DIR/400085

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 (USD)	Lei	% din activul net	% din activul total	Valuta (USD)	Lei	
I Total active	100.12%	100.00%	8,298,058.14	33,802,969.65	100.12%	100.00%	8,778,291.06	37,402,542.54	3,599,572.83
1 Valori mobiliare si instrumente ale pietei monetare din care:	66.88%	66.80%	5,543,466.76	22,581,866.21	54.76%	54.70%	4,801,401.47	20,457,811.38	-2,124,054.83
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:	1.42%	1.42%	117,626.54	479,163.47	6.56%	6.55%	574,950.34	2,449,748.39	1,970,584.92
1.1.3. obligatiuni, din care:	1.42%	1.42%	117,626.54	479,163.47	6.56%	6.55%	574,950.34	2,449,748.39	1,970,584.92
1.1.3.1. Obligatiuni corporative cotate	1.39%	1.39%	114,977.23	468,371.22	6.53%	6.52%	572,448.45	2,439,088.35	1,970,717.13
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.03%	0.03%	2,649.31	10,792.25	0.03%	0.03%	2,501.89	10,660.04	-132.21
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:	65.46%	65.39%	5,425,840.22	22,102,702.74	48.20%	48.15%	4,226,451.13	18,008,062.98	-4,094,639.75
1.2.3. obligatiuni, din care:	65.46%	65.39%	5,425,840.22	22,102,702.74	48.20%	48.15%	4,226,451.13	18,008,062.98	-4,094,639.75
1.2.3.1. Obligatiuni corporative cotate	64.95%	64.87%	5,382,871.35	21,927,664.72	22.84%	22.82%	2,002,772.20	8,533,411.80	-13,394,252.92
1.2.3.2. Obligatiuni emise de administratia publica centrala	0.52%	0.52%	42,968.88	175,038.01	25.36%	25.33%	2,223,678.93	9,474,651.18	9,299,613.17
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat terț sau negociate pe o alta piata reglementata sau un sistem alternativ de tranzactionare 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
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:	2.43%	2.43%	201,798.88	822,047.91	0.00%	0.00%	0.00	0.00	-822,047.91
3.1. valori mobiliare	2.43%	2.43%	201,798.88	822,047.91	0.00%	0.00%	0.00	0.00	-822,047.91
3.1.2. obligatiuni neadmise la tranzactionare	2.43%	2.43%	201,798.88	822,047.91	0.00%	0.00%	0.00	0.00	-822,047.91
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 terț	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Depozite bancare din care:	21.68%	21.65%	1,796,502.27	7,318,231.63	34.21%	34.17%	2,999,533.46	12,780,412.15	5,462,180.52
5.1. depozite bancare constituite la institutiile de credit din Romania	21.68%	21.65%	1,796,502.27	7,318,231.63	34.21%	34.17%	2,999,533.46	12,780,412.15	5,462,180.52
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	1.73%	1.73%	143,780.69	585,705.03	-0.76%	-0.75%	-66,261.86	-282,328.54	-868,033.57
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	1.73%	1.73%	143,780.69	585,705.03	-0.76%	-0.75%	-66,261.86	-282,328.54	-868,033.57
6.4.1. Contracte forward	1.73%	1.73%	143,780.69	585,705.03	-0.76%	-0.75%	-66,261.86	-282,328.54	-868,033.57
7 Conturi curente si numerar	0.92%	0.92%	75,999.57	309,591.85	2.88%	2.88%	252,667.23	1,076,564.55	766,972.70
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	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
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
9 Titluri de participare ale A.O.P.C./O.P.C.V.M.	6.46%	6.45%	535,526.59	2,181,521.12	9.02%	9.01%	790,950.76	3,370,082.99	1,188,561.87
10 Dividende sau alte drepturi de incasat	0.01%	0.01%	983.38	4,005.90	0.00%	0.00%	0.00	0.00	-4,005.90
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%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
II Total obligatii	0.12%	0.12%	9,753.22	39,730.71	0.12%	0.12%	10,268.69	43,752.85	4,022.14
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.08%	0.08%	7,042.17	28,686.98	0.08%	0.08%	7,270.12	30,976.51	2,289.52
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	1,188.55	4,841.67	0.01%	0.01%	1,100.70	4,689.87	-151.80
7. Cheltuieli cu plata comisiunilor tarifulor datorate A.S.F.	0.01%	0.01%	646.53	2,633.72	0.01%	0.01%	683.87	2,913.83	280.10
8. Cheltuielile cu auditul financiar	0.00%	0.00%	216.03	880.00	0.00%	0.00%	206.53	880.00	0.00
9. Alte cheltuieli aprobate	0.01%	0.01%	659.94	2,688.33	0.01%	0.01%	1,007.47	4,292.65	1,604.31
III Valoarea activului net (I - II)	100.00%	99.88%	8,288,304.92	33,763,238.93	100.00%	99.88%	8,768,022.36	37,358,789.68	3,595,550.76

*Datele prezentate sunt aferente ultimei certificata 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
Valoarea activ net	8,768,022.36	8,288,304.92	479,717.44
Numar unitati de fond/actiuni in circulatie	754,936.3316	749,483.9939	5,452.3377
Valoarea unitara a activului net	11.6143	11.0587	0.5556

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICIIntocmit
Filon-Daniel ANGHEL

FDI OTP Dollar Bond – 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 administratiei publice locale/obligatiuni corporative
 5.1. Obligatiuni admise la tranzactionare corporative RON

Emitent	Cod ISIN	Data ultimei gediti 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 USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisuni	Pondere in activul total al OPCVM
							%	lei	lei	lei	lei	lei	lei	usd	%	%
Banca Comerciala Romana	ROEAZVK5DFP8	-	2	16-Dec-19	16-Dec-19	16-Dec-20	5.3500%	500.000,00	73,09	1169,40	0,00	-	4.2608	235.246,62	0,005	2,680
TOTAL														235.246,62		2,680

5.2. Obligatiuni admise la tranzactionare corporative EUR

Emitent	Simbol obligatiune	Cod ISIN	Data ultimei gediti 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni emisuni	Pondere in activul total al OPCVM
								%	eur	eur	eur	eur	eur	lei	lei	usd	%	%
BT Leasing Transilvania IFN	BTL24E	ROGDVSSSKL4	-	2	12-Dec-19	12-Dec-19	12-Jun-20	1.7500%	100.000,00	4,86	97,22	0,00	eur	4.7793	4.2608	224.556,26	0,930	2,558
INTERNATIONAL INVESTMENT BANK	IIB20E	ROIIBKDBC049	-	10	25-Sep-17	25-Sep-19	25-Sep-20	1.5930%	10.000,00	0,44	42,48	0,00	eur	4.7793	4.2608	112.645,57	0,015	1,283
TOTAL																337.201,83		3,841

6. Obligatiuni admise la tranzactionare emise sau garantate de autoritati ale administratiei publice centrale

Serie	Cod ISIN	Data ultimei gediti 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 USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisuni	Pondere in activul total al OPCVM
							%	lei	lei	lei	lei	lei	lei	usd	%	%
RO1121DBN032	RO1121DBN032	-	1	25-Apr-14	11-Jun-19	11-Jun-20	5.9500%	10.574,80	1,63	331,64	0,0000	10.328,4000	4.2608	2.501,89	0,000	0,020
TOTAL														2.501,89		0,020

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 administratiei publice locale, obligatiuni corporative

3.1. Obligatiuni admise la tranzactionare corporative denumite in lei

Emitent	Cod ISIN	Data ultimei gediti 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 ale unei emisuni	Pondere in activul total al OPCVM
							%	lei	lei	lei	lei	lei	lei	usd	%	%
Black Sea Trade and Development Bank	XS1953911499	-	2	25-Feb-19	25-Feb-19	25-Feb-20	4.9000%	501.365,00	65,88	20808,22	-386,09	-	4.2608	244.024,49	0,005	2,790
TOTAL														244.024,49		2,790

3.2 Obligatiuni admise la tranzactionare corporative denumite in EUR

Emitent	Cod ISIN	Data ultimei gediti 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	Curs valutar BNR USD/RON	Valoare totala	Pondere in total obligatiuni ale unei emisuni	Pondere in activul total al OPCVM
							%	eur	eur	eur	eur	eur	lei	lei	usd	%	%
ALPHA BANK ROMANIA SA	XS199230347	-	125	18-May-19	18-Nov-19	18-May-20	1.1700%	1.000,00	0,03	1,43	0,00	eur	4.7793	4.2608	140.411,85	0,054	1,600
Cable Communications Systems N.V.	XS1405770576	-	150	12-Feb-19	15-Oct-19	15-Apr-20	5.0000%	1.017,50	0,14	10,56	0,00	1.028,6650	4.7793	4.2608	174.852,61	0,077	1,992
EMERALD CAP	XS1623215116	-	200	2-Dec-16	5-Nov-19	5-Feb-20	1.7010%	1.000,00	0,05	2,69	0,00	-	4.7793	4.2608	224.942,35	0,103	2,562
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	20-Jun-19	20-Jun-20	2.8750%	994,27	0,08	15,32	0,00	1.053,4300	4.7793	4.2608	59.940,22	0,005	0,663
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	20-Jun-19	20-Jun-20	2.8750%	1.008,75	0,08	15,32	0,00	1.053,4300	4.7793	4.2608	59.940,22	0,005	0,663
GLOBALWORTH REAL ESTATE	XS1799975922	-	140	24-Sep-19	29-Mar-19	29-Mar-20	3.0000%	1.095,00	0,08	22,79	0,00	1.078,3650	4.7793	4.2608	172.921,27	0,000	1,970
ING BANK NV	XS1933820372	-	1	27-Mar-19	10-Jan-19	10-Jan-20	2.1250%	105.653,00	5,82	2072,60	0,00	109.800,5000	4.7793	4.2608	125.487,03	0,000	1,430
OTP BANK NYRT	XS0274147296	-	130	19-Sep-17	7-Nov-19	7-Feb-20	2.6000%	981,00	0,07	3,97	0,00	922,5350	4.7793	4.2608	135.103,10	0,000	1,539
Societe Generale	FR0013311503	-	1	15-Feb-19	23-Jan-19	23-Jan-20	1.1250%	98.211,00	3,08	1057,19	0,00	103.125,5000	4.7793	4.2608	118.850,76	0,000	1,331
Societe Generale	XS1490846810	-	200	24-Nov-16	6-Dec-19	6-Jun-20	1.6750%	1.000,00	0,05	1,21	0,00	-	4.7793	4.2608	224.609,54	0,000	2,559
VOLVO CAR AB	XS1971935223	-	100	2-Apr-19	2-Apr-19	2-Apr-20	2.1250%	996,25	0,06	15,91	0,00	1.043,6650	4.7793	4.2608	118.851,38	0,000	1,354
TOTAL															1.555.939,34		17,789

3.3 Obligatiuni admise la tranzactionare corporative denumite in USD

Emitent	Cod ISIN	Data ultimei gediti 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 ale unei emisuni	Pondere in activul total al OPCVM
							%	usd	usd	usd	usd	usd	usd	%	%
Black Sea Trade and Development Bank	XS1405888576	-	200	6-May-16	6-Nov-19	6-May-20	4.8750%	992,70	0,11	7,45	-12,6359	1.024,8250	203.927,40	0,031	2,323
TOTAL													203.927,40		2,323

FDI OTP Dollar Bond – Situatia detaliata a investitiilor la data de 31.12.2019

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

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	Valoarea initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(s)	Pret piata	Curs valutar BNR EUR/RON	Curs valutar USD/RON	Valoarea totala	Pondere in total obligatiuni ale unei emisuni	Pondere in activul total al OPCVM
							%	EUR	EUR	EUR	EUR	EUR	lei	lei	usd	%	%
Ministerul Finantelor Publice	XS1892141620	-	100	21-Jun-19	11-Mar-19	11-Mar-20	2.8750%	1.096.25	0.08	23.25	0.0000	1.131.9900	4.7793	4.2608	129.582.36	0.010	1.476
Ministerul Finantelor Publice	XS1892141620	-	100	7-Oct-19	11-Mar-19	11-Mar-20	2.8750%	1.134.00	0.08	23.25	0.0000	1.131.9900	4.7793	4.2608	129.582.36	0.010	1.476
REPUBLIC OF MONTENEGRO	XS2050982755	-	50	3-Oct-19	3-Oct-19	3-Oct-20	2.5500%	978.46	0.07	6.27	0.0000	992.4150	4.7793	4.2608	56.010.81	0.005	0.638
REPUBLIC OF MONTENEGRO	XS2050982755	-	50	14-Oct-19	3-Oct-19	3-Oct-20	2.5500%	1.007.50	0.07	6.27	0.0000	992.4150	4.7793	4.2608	56.010.81	0.005	0.638
ROMANIA	XS1312891549	-	180	12-Mar-19	29-Oct-19	29-Oct-20	2.7500%	1.085.00	0.08	4.81	0.0000	1.122.1050	4.7793	4.2608	227.528.77	0.018	2.592
ROMANIA	XS1312891549	-	200	27-Dec-19	29-Oct-19	29-Oct-20	2.7500%	1.125.50	0.08	4.81	0.0000	1.122.1050	4.7793	4.2608	232.809.75	0.020	2.860
ROMANIA	XS1420357318	-	100	21-Jun-19	26-May-19	26-May-20	2.8750%	1.105.25	0.08	17.28	0.0000	1.129.5250	4.7793	4.2608	128.636.22	0.010	1.465
ROMANIA	XS1420357318	-	100	27-Nov-19	26-May-20	26-May-20	2.8750%	1.125.00	0.08	17.28	0.0000	1.129.5250	4.7793	4.2608	128.636.22	0.010	1.465
ROMANIA	XS1599193403	-	100	15-Feb-19	19-Apr-19	19-Apr-20	2.3750%	1.003.30	0.06	16.68	0.0000	1.094.7350	4.7793	4.2608	124.666.05	0.010	1.420
ROMANIA	XS1599193403	-	100	12-Mar-19	19-Apr-19	19-Apr-20	2.3750%	1.018.75	0.06	16.68	0.0000	1.094.7350	4.7793	4.2608	124.666.05	0.010	1.420
ROMANIA	XS1892127470	-	100	27-Nov-19	11-Mar-19	11-Mar-20	4.1250%	1.186.11	0.11	33.36	0.0000	1.162.8000	4.7793	4.2608	134.172.24	0.010	1.528
ROMANIA	XS1934867547	-	100	3-Jun-19	8-Dec-19	8-Dec-20	2.0000%	1.017.90	0.05	1.31	0.0000	1.073.4400	4.7793	4.2608	120.553.88	0.010	1.373
ROMANIA	XS1934867547	-	150	28-Jun-19	8-Dec-19	8-Dec-20	2.0000%	1.085.00	0.05	1.31	0.0000	1.073.4400	4.7793	4.2608	180.830.82	0.015	2.060
ROMANIA	XS1934867547	-	100	19-Dec-19	8-Dec-19	8-Dec-20	2.0000%	1.071.99	0.05	1.31	0.0000	1.073.4400	4.7793	4.2608	120.553.88	0.010	1.373
ROMANIA	XS1934867547	-	120	27-Dec-19	8-Dec-19	8-Dec-20	2.0000%	1.075.96	0.05	1.31	0.0000	1.073.4400	4.7793	4.2608	144.664.66	0.012	1.648
TOTAL															2.058.904.86		23.455

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

Emitent	Cod ISIN	Data ultimei sedintei in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	Valoarea initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(s)	Pret piata	Valoarea totala	Pondere in total obligatiuni ale unei emisuni	Pondere in activul total al OPCVM
							%	usd	usd	usd	usd	usd	usd	%	%
Ministerul Finantelor Publice	US77586TAC09	-	75	4-Oct-19	22-Aug-19	22-Feb-20	4.3750%	2.143.16	0.24	usd	0.00	2.135.7500	162.532.81	0.001	1.852
Ministerul Finantelor Publice	US77586TAD81	-	1	14-May-14	22-Jul-19	22-Jan-20	4.8750%	2.128.00	0.27	43.06	0.00	2.198.1900	2.241.25	0.000	0.026
TOTAL													164.774.07		1.877

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoarea curenta	Curs valutar BNR USD/RON	Valoarea actualizata	Pondere in activul total al OPCVM
	lei	lei	usd	%
Banca Comerciala Romana	5.712.64	4.2608	1.340.74	0.015
BRD - GROUPE SOCIETE GENERALE S.A.	176.99	4.2608	41.54	0.000
Citi Bank	0.00	4.2608	0.00	0.000
ING BANK Romania	451.53	4.2608	105.97	0.001
OTP BANK ROMANIA	44.657.93	4.2608	10.481.11	0.119
TOTAL			11.969.37	0.136

2.1. Disponibil in conturi curente si numerar denumite in EUR

Denumire banca	Valoarea curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoarea actualizata	Pondere in activul total al OPCVM
	eur	lei	lei	usd	%
Banca Comerciala Romana	109.080.63	4.7793	4.2608	122.354.74	1.394
Banca Romaneasca	15.57	4.7793	4.2608	17.46	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.7793	4.2608	0.00	0.000
Citi Bank	20.145.70	4.7793	4.2608	22.587.25	0.257
CREDIT EUROPE BANK SA	0.00	4.7793	4.2608	0.00	0.000
FIRST BANK	28.73	4.7793	4.2608	32.23	0.000
ING BANK Romania	0.00	4.7793	4.2608	0.00	0.000
Libra internet bank	0.93	4.7793	4.2608	1.04	0.000
OTP BANK ROMANIA	0.00	4.7793	4.2608	0.00	0.000
TOTAL				145.002.71	1.652

2.2. Disponibil in conturi curente si numerar denumite in USD

Denumire banca	Valoarea curenta	Pondere in activul total al OPCVM
	usd	%
Banca Comerciala Romana	27.55	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	79.233.04	0.903
ING BANK Romania	16.434.56	0.187
Libra internet bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	95.695.15	1.090

X. Depozite bancare constituite la instituti de credit din Romania

2.1. Depozite bancare denumite in EUR

Denumire banca	Data constituirii	Data scadentei	Rata dobanzii	Valoarea initiala	Creștere zilnică	Dobanda cumulata	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoarea totala	Pondere in activul total al OPCVM
			%	eur	eur	lei	lei	usd	%	
Banca Romaneasca	21-Jan-19	20-Jan-20	1.3500%	300.000.00	11.10	3.828.08	4.7793	4.2608	340.801.15	3.882
Banca Romaneasca	21-Jan-19	20-Jan-20	1.3500%	210.000.00	9.99	3.445.27	4.7793	4.2608	306.721.04	3.494
Banca Romaneasca	11-Jul-19	10-Jul-20	1.1000%	300.000.00	9.04	1.573.15	4.7793	4.2608	338.271.82	3.854
Banca Romaneasca	2-Oct-19	30-Sep-20	1.0500%	150.000.00	4.32	392.67	4.7793	4.2608	168.694.07	1.922
Banca Romaneasca	30-Oct-19	29-Oct-20	1.0500%	142.600.00	4.10	258.44	4.7793	4.2608	160.242.99	1.825
FIRST BANK	26-Feb-19	26-Feb-20	0.8000%	291.750.00	6.48	2.003.35	4.7793	4.2608	329.500.42	3.754
FIRST BANK	8-Mar-19	6-Mar-20	0.7000%	398.500.00	7.75	2.316.83	4.7793	4.2608	449.592.54	5.122
FIRST BANK	13-Mar-19	12-Mar-20	0.6500%	282.150.00	4.55	1.338.50	4.7793	4.2608	284.335.70	3.239
Libra internet bank	17-Dec-19	17-Jan-20	0.0500%	315.300.00	0.43	6.48	4.7793	4.2608	353.676.36	4.029
TOTAL									2.731.636.16	31.029

FDI OTP Dollar Bond – Situatia detaliata a investitiilor la data de 31.12.2019

2.2. Depozite bancare denumite in USD

Denumire banca	Data constituirii	Data scadentei	Rata dobanzii	Valoarea initiala	Cresterile zilnice	Dobanda cumulata	Valoarea totala	Pondere in activul total al OPCVM
			%	usd	usd	usd	usd	%
Banca Comerciala Romana	30-Dec-19	6-Jan-20	1.3500%	66.900.00	2.51	5.02	66.905.02	0.762
BRD - GROUPE SOCIÉTÉ GÉNÉRALE S.A.	31-Dec-19	3-Jan-20	0.6920%	22.482.20	0.43	0.43	22.482.20	0.266
OTP BANK ROMANIA	31-Dec-19	3-Jan-20	0.7000%	178.306.20	3.42	3.42	178.309.62	2.031
TOTAL							267.697.36	3.059

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1. Contracte forward RON/USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoarea totala	Pondere in activul total al OPCVM
	RON				USD	lei	USD	USD	USD	%
Citi Bank	1,000,000.00	Vanzare	25-Feb-19	25-Feb-20	0.2362	0.2347	0.2343	0.0019	1.885.00	0.022
ING BANK Romania	1,000,000.00	Vanzare	16-Dec-19	11-Dec-20	0.2294	0.2347	0.2322	-0.0028	-2.802.04	-0.032
TOTAL									-913.04	-0.032

1.2. Contracte forward EUR/USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/USD	Curs valutar BNR USD/USD	Curs forward	Profit / pierdere	Valoarea totala	Pondere in activul total al OPCVM
	EUR				USD	lei	lei	USD	USD	USD	%
BRD - GROUPE SOCIÉTÉ GÉNÉRALE S.A.	115,000.00	Vanzare	24-Sep-19	24-Mar-20	1.1136	4.7793	4.2608	1.1277	-0.0141	-1.617.86	-0.018
BRD - GROUPE SOCIÉTÉ GÉNÉRALE S.A.	140,000.00	Vanzare	25-Mar-19	25-Mar-20	1.1651	4.7793	4.2608	1.1277	0.0374	5.229.87	0.060
BRD - GROUPE SOCIÉTÉ GÉNÉRALE S.A.	385,000.00	Vanzare	3-Apr-19	6-Jan-20	1.1505	4.7793	4.2608	1.1221	0.0284	11.224.03	0.129
Citi Bank	160,000.00	Vanzare	18-Apr-19	22-Apr-20	1.1595	4.7793	4.2608	1.1297	0.0298	4.765.13	0.054
Citi Bank	150,000.00	Vanzare	16-May-19	18-May-20	1.1534	4.7793	4.2608	1.1315	0.0219	3.285.35	0.037
Citi Bank	300,000.00	Vanzare	17-May-19	19-May-20	1.1490	4.7793	4.2608	1.1316	0.0174	5.215.31	0.059
Citi Bank	80,000.00	Vanzare	3-Jun-19	3-Jun-20	1.1483	4.7793	4.2608	1.1328	0.0157	1.414.78	0.016
Citi Bank	110,000.00	Vanzare	13-Jun-19	15-Jun-20	1.1586	4.7793	4.2608	1.1334	0.0252	2.773.56	0.032
Citi Bank	175,000.00	Vanzare	21-Jun-19	23-Jun-20	1.1599	4.7793	4.2608	1.1339	0.0260	4.546.53	0.052
Citi Bank	225,000.00	Vanzare	2-Jul-19	2-Jul-20	1.1602	4.7793	4.2608	1.1345	0.0257	5.775.07	0.066
Citi Bank	190,000.00	Vanzare	10-Jul-19	9-Jul-20	1.1532	4.7793	4.2608	1.1350	0.0182	3.433.38	0.039
Citi Bank	340,000.00	Vanzare	12-Mar-19	12-Mar-20	1.1618	4.7793	4.2608	1.1268	0.0350	11.909.86	0.136
Citi Bank	170,000.00	Vanzare	25-Feb-19	25-Feb-20	1.1711	4.7793	4.2608	1.1256	0.0455	7.735.33	0.088
Citi Bank	400,000.00	Vanzare	7-Mar-19	9-Mar-20	1.1602	4.7793	4.2608	1.1265	0.0337	13.460.44	0.153
Citi Bank	450,000.00	Vanzare	22-Jan-19	22-Jan-20	1.1728	4.7793	4.2608	1.1232	0.0496	22.327.86	0.254
Citi Bank	125,000.00	Vanzare	29-Jan-19	29-Jan-20	1.1806	4.7793	4.2608	1.1237	0.0569	7.109.13	0.081
Citi Bank	350,000.00	Vanzare	15-Feb-19	17-Feb-20	1.1630	4.7793	4.2608	1.1250	0.0380	13.292.17	0.151
Citi Bank	300,000.00	Vanzare	21-Nov-19	21-Feb-20	1.1160	4.7793	4.2608	1.1253	-0.0104	-3.107.85	-0.035
Citi Bank	150,000.00	Vanzare	3-Oct-19	28-Sep-20	1.1219	4.7793	4.2608	1.1407	-0.0188	-2.822.18	-0.032
Citi Bank	170,000.00	Vanzare	7-Oct-19	7-Jan-20	1.1044	4.7793	4.2608	1.1222	-0.0178	-3.018.38	-0.034
Citi Bank	50,000.00	Vanzare	11-Oct-19	13-Jan-20	1.1126	4.7793	4.2608	1.1226	-0.0100	-498.04	-0.006
Citi Bank	100,000.00	Vanzare	24-Dec-19	29-Dec-20	1.1327	4.7793	4.2608	1.1471	-0.0144	-1.444.93	-0.016
Citi Bank	240,000.00	Vanzare	27-Dec-19	27-Mar-20	1.1214	4.7793	4.2608	1.1279	-0.0065	-1.570.79	-0.018
Citi Bank	105,000.00	Vanzare	12-Jul-19	14-Jan-20	1.1417	4.7793	4.2608	1.1226	0.0190	1.997.19	0.023
Citi Bank	100,000.00	Vanzare	28-Mar-19	30-Mar-20	1.1571	4.7793	4.2608	1.1281	0.0290	2.897.75	0.033
Citi Bank	240,000.00	Vanzare	3-Apr-19	2-Apr-20	1.1576	4.7793	4.2608	1.1253	0.0293	7.024.30	0.080
Citi Bank	110,000.00	Vanzare	2-Aug-19	4-Feb-20	1.1254	4.7793	4.2608	1.1241	0.0013	143.07	0.002
Citi Bank	100,000.00	Vanzare	4-Sep-19	4-Sep-20	1.1258	4.7793	4.2608	1.1390	-0.0132	-1.323.17	-0.015
Citi Bank	201,000.00	Vanzare	6-Sep-19	8-Sep-20	1.1309	4.7793	4.2608	1.1393	-0.0085	-1.701.14	-0.019
Citi Bank	200,000.00	Vanzare	17-Sep-19	17-Mar-20	1.1167	4.7793	4.2608	1.1271	-0.0105	-2.096.63	-0.024
ING BANK Romania	200,000.00	Vanzare	19-Jul-19	21-Jan-20	1.1393	4.7793	4.2608	1.1231	0.0161	3.227.47	0.037
ING BANK Romania	150,000.00	Vanzare	29-Oct-19	29-Jan-20	1.1164	4.7793	4.2608	1.1237	-0.0073	-1.099.05	-0.013
ING BANK Romania	210,000.00	Vanzare	27-Mar-19	27-Mar-20	1.1601	4.7793	4.2608	1.1279	0.0322	6.758.02	0.077
TOTAL										125.283.67	1.427

Marja contracte forward denumite in USD

Emitent	Descriere	Valoare curenta	Curs valutar BNR EUR/USD	Curs valutar BNR USD/USD	Valoarea actualizata	Pondere in activul total al O.P.C.V.M.
		EUR	lei	lei	lei	%
Citi Bank	Marja contracte forward	-169.933.19	4.7793	4.2608	-190.612.49	-2.171
TOTAL					-190.612.49	-2.171

XIV. Titluri de participare la OPCVM / AOPC

2.1. Titluri de participare denumite in EUR

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoarea unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/USD	Curs valutar BNR USD/USD	Valoarea 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	142.6164	-	4.7793	4.2608	58.425.03	0.012	0.666
FDI OTP EURO FOND	ROFDIN0001J6	-	43.095.7694	13.2684	-	4.7793	4.2608	6.996.13	1.359	7.301
TOTAL								699.621.16		7.972

2.2. Titluri de participare denumite in USD

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoarea unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/USD	Curs valutar BNR USD/USD	Valoarea 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	113.0080	-	4.7793	4.2608	91.129.59	0.136	1.038
TOTAL								91.129.59		1.038

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-17	31-Dec-18	31-Dec-19
Activ net	10,340,699.76	8,288,304.93	8,768,022.36
VUAN	11.0232	11.0587	11.6143

OTP ASSET MANAGEMENT ROMANIA SAI S/

Membri Directorat,
Dan POPVICI

Intocmit
Florian ANGHEL