

SAI: OTP Asset Management Romania

SAI SA

Decizie autorizare: PJR05SAIR/400023 Cod inscriere: J40/15502/15.08.2007

CUI: 22264941 Inregistrare CNRC: 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: CSC06FDR/400049

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 (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
I Total active	100.11%	100.00%	105,426,839.95	105,426,839.95	100.11%	100.00%	99,397,496.17	99,397,496.17	-6,029,343.78
1 Valori mobiliare si instrumente ale pietei monetare din care:	41.53%	41.48%	43,736,277.64	43,736,277.64	41.84%	41.79%	41,541,491.95	41,541,491.95	-2,194,785.69
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:	17.10%	17.08%	18,007,992.77	18,007,992.77	15.02%	15.00%	14,913,373.20	14,913,373.20	-3,094,619.57
1.1.1. obligatiuni, din care:	17.10%	17.08%	18,007,992.77	18,007,992.77	15.02%	15.00%	14,913,373.20	14,913,373.20	-3,094,619.57
1.1.1.1. Obligatiuni corporative cotate	15.79%	15.77%	16,628,080.64	16,628,080.64	13.72%	13.71%	13,625,100.14	13,625,100.14	-3,002,980.50
1.1.1.2. Obligatiuni emise de administratia publica centrala	0.01%	0.01%	10,349.85	10,349.85	0.01%	0.01%	10,422.13	10,422.13	72.28
1.1.1.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	1.30%	1.30%	1,369,562.29	1,369,562.29	1.29%	1.29%	1,277,850.93	1,277,850.93	-91,711.36
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:	24.43%	24.40%	25,728,284.87	25,728,284.87	26.82%	26.79%	26,628,118.76	26,628,118.76	899,833.88
1.2.1. obligatiuni, din care:	24.43%	24.40%	25,728,284.87	25,728,284.87	26.82%	26.79%	26,628,118.76	26,628,118.76	899,833.88
1.2.1.1. Obligatiuni corporative cotate	24.43%	24.40%	25,728,284.87	25,728,284.87	26.82%	26.79%	26,628,118.76	26,628,118.76	899,833.88
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:	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 terț	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Depozite bancare din care:	44.34%	44.29%	46,691,677.63	46,691,677.63	51.33%	51.27%	50,965,233.52	50,965,233.52	4,273,555.89
5.1. depozite bancare constituite la institutii de credit din Romania	44.34%	44.29%	46,691,677.63	46,691,677.63	51.33%	51.27%	50,965,233.52	50,965,233.52	4,273,555.89
5.1.1. OTP BANK ROMANIA	9.69%	9.68%	10,209,173.28	10,209,173.28	2.10%	2.09%	2,081,505.46	2,081,505.46	-8,127,667.82
5.1.2. CITI BANK	0.07%	0.07%	74,912.94	74,912.94	0.09%	0.09%	91,587.66	91,587.66	16,674.73
5.1.3. Credit Europe Bank SA	14.53%	14.51%	15,297,055.23	15,297,055.23	14.33%	14.31%	14,224,990.98	14,224,990.98	-1,072,064.25
5.1.4. Garanti Bank	0.70%	0.70%	738,049.22	738,049.22	0.00%	0.00%	0.00	0.00	-738,049.22
5.1.5. BANCA ROMANEASCA	0.00%	0.00%	0.00	0.00	8.29%	8.28%	8,228,117.36	8,228,117.36	8,228,117.36
5.1.6. BANCA COMERCIALA ROMANA	0.08%	0.08%	80,001.67	80,001.67	0.00%	0.00%	0.00	0.00	-80,001.67
5.1.7. Unicredit BANK	0.00%	0.00%	0.00	0.00	5.05%	5.05%	5,016,872.70	5,016,872.70	5,016,872.70
5.1.8. Libra Bank	8.09%	8.08%	8,520,014.26	8,520,014.26	9.15%	9.14%	9,083,620.51	9,083,620.51	563,606.26
5.1.9. PATRIA BANK	11.18%	11.17%	11,772,471.03	11,772,471.03	3.60%	3.60%	3,573,578.80	3,573,578.80	-8,198,892.23
5.1.10. IDEA BANK	0.00%	0.00%	0.00	0.00	8.73%	8.72%	8,664,960.04	8,664,960.04	8,664,960.04
5.2. 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
5.3. depozite bancare constituite la institutii de credit dintr-un stat terț	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	-0.33%	-0.33%	-343,116.78	-343,116.78	0.31%	0.31%	309,865.88	309,865.88	652,982.66
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 terț	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	-0.33%	-0.33%	-343,116.78	-343,116.78	0.31%	0.31%	309,865.88	309,865.88	652,982.66
6.4.1. Contracte forward	-0.33%	-0.33%	-343,116.78	-343,116.78	0.31%	0.31%	309,865.88	309,865.88	652,982.66
7 Conturi curente si numerar	3.20%	3.20%	3,372,635.02	3,372,635.02	0.13%	0.13%	126,026.27	126,026.27	-3,246,608.75
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	9.96%	9.94%	10,483,645.28	10,483,645.28	5.49%	5.49%	5,453,704.17	5,453,704.17	-5,029,941.11
8.1. Titluri emise de administratia publica centrala	9.96%	9.94%	10,483,645.28	10,483,645.28	5.49%	5.49%	5,453,704.17	5,453,704.17	-5,029,941.11
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.	1.41%	1.41%	1,485,745.50	1,485,745.50	1.01%	1.01%	1,001,198.72	1,001,198.72	-484,546.78
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%	-24.35	-24.35	0.00%	0.00%	-24.35	-24.35	-0.01
12.5. sume in curs de rezolvare	0.00%	0.00%	-24.35	-24.35	0.00%	0.00%	-24.35	-24.35	-0.01
II Total obligatii	0.11%	0.11%	116,624.68	116,624.68	0.11%	0.11%	110,748.18	110,748.18	-5,876.51
1. Cheltuieli pentru plata comisiilor datorate S.A.I.	0.09%	0.09%	90,551.83	90,551.83	0.09%	0.09%	87,897.15	87,897.15	-2,654.68
2. Cheltuieli pentru plata comisiilor datorate depozitarului	0.01%	0.01%	13,094.28	13,094.28	0.01%	0.01%	12,679.22	12,679.22	-415.06
7. Cheltuieli cu plata comisiilor/tarifelor datorate A.S.F.	0.01%	0.01%	7,483.51	7,483.51	0.01%	0.01%	7,455.00	7,455.00	-28.51
8. Cheltuielile cu auditul financiar	0.00%	0.00%	4,962.66	4,962.66	0.00%	0.00%	2,460.82	2,460.82	-2,501.84
9. Alte cheltuieli aprobate	0.00%	0.00%	532.42	532.42	0.00%	0.00%	255.99	255.99	-276.43
III Valoarea activului net (I - II)	100.00%	99.89%	105,310,215.28	105,310,215.28	100.00%	99.89%	99,286,747.99	99,286,747.99	-6,023,467.27

*Datele prezentate sunt aferente ultimei valori certificata 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	99,286,747.99	133,440,174.27	-6,023,467.27
Numar unitati de fondactiuni in circulatie	5,677,509.9497	7,749,881.1479	-402,974.4022
Valoarea unitara a activului net	17.4877	17.2184	0.1683

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL-GRIGORE

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2018

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

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

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount cumulat	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	%	%
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	8.600	6-Aug-14	15-May-18	15-Aug-18	23.40	0.01	0.21	0.36	-	206.075.33	1.433	0.207
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	6.200	21-Apr-15	15-May-18	15-Aug-18	33.70	0.01	0.21	0.20	-	211.426.87	1.033	0.213
CONSILIUL JUDETEAN HUNEDOARA	HUE26	-	10.000	21-Apr-16	15-May-18	15-Aug-18	33.70	0.01	0.21	0.20	-	341.011.09	1.667	0.343
Primaria Alba Iulia	ALB25A	-	5.050	21-Apr-16	16-Apr-18	15-Oct-18	27.39	0.01	0.28	0.31	-	140.172.48	6.313	1.142
PRIMARIA ORASULUI ORAVITA	ORV27	-	741	13-May-08	16-Apr-18	15-Oct-18	65.50	0.01	0.47	0.00	-	48.887.38	1.235	0.049
Primaria Timisoara	TIM26C	-	10.384	21-Apr-16	15-May-18	15-Aug-18	31.36	0.01	0.15	0.24	-	329.677.77	0.692	0.332
TOTAL												1,277,850.93		1.286

5.2. Obligatiuni tranzactionate corporative

Emitent	Simbol obligatiune	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	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	%	%
C.N.T.E.E. TRANSELECTRICA	TEL18	-	165	23-Dec-13	19-Dec-17	19-Dec-18	10.000.00	1.67	322.55	0.00	-	1.703.220.41	0.825	1.714
C.N.T.E.E. TRANSELECTRICA	TEL18	-	170	12-Jun-15	19-Dec-17	19-Dec-18	10.914.00	0.96	322.55	-791.75	-	1.775.614.92	0.850	1.786
C.N.T.E.E. TRANSELECTRICA	TEL18	-	132	22-Jun-15	19-Dec-17	19-Dec-18	10.900.00	0.97	322.55	-778.68	-	1.378.590.12	0.660	1.387
Garanti Bank	GBR19	-	20	26-Feb-15	15-May-18	15-May-19	10.821.06	0.97	68.94	-650.87	-	204.782.46	0.067	0.206
Garanti Bank	GBR19	-	200	17-Jun-15	15-May-18	15-May-19	10.699.87	1.01	68.94	-543.52	-	2.045.055.91	0.667	2.057
INTERNATIONAL INVESTMENT BANK	IIB18	-	100	14-Oct-16	14-Oct-17	14-Oct-18	10.000.00	1.14	291.56	0.00	-	1.029.155.56	0.071	1.035
INTERNATIONAL INVESTMENT BANK	IIB19	-	100	27-Sep-16	27-Sep-17	27-Sep-18	10.000.00	0.94	257.83	0.00	-	1.025.783.33	0.071	1.032
RAIFFEISEN BANK S.A.	RBR019	-	89	14-May-14	15-May-18	15-May-19	10.000.00	1.47	67.42	0.00	-	896.000.79	0.123	0.901
RAIFFEISEN BANK S.A.	RBR019	-	200	2-Feb-15	15-May-18	15-May-19	10.762.00	0.98	67.42	-606.48	-	2.044.588.96	0.276	2.057
UNICREDIT BANK ROMANIA	UCB24	-	150	27-Jul-17	15-Jan-18	15-Jul-18	10.000.00	0.90	148.72	0.00	-	1.522.307.67	0.273	1.532
TOTAL												13,625,100.14		13.708

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

Seria emisiunii	Data ultimei sedinte in care s-a tranzactionat	Numar obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/prima cumulata (a)	Pret piata	Valoare totala	Banca intermediara	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
						lei	lei	lei	lei	lei	lei		%	%
RO1318DBN034	-	1	14-Jan-14	28-Nov-17	28-Nov-18	10.557.02	1.53	328.33	0.00	10.093.80	10.422.13	Citi Bank	0.000	0.010
TOTAL											10,422.13			0.010

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

2. Obligatiuni admise la tranzactionare

2.1. Obligatiuni admise la tranzactionare corporative denumite in RON

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Valoare totala	Pondere in total obligatiuni al unei emisii	Pondere in activul total al O.P.C.V.M.
							lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0474834925	-	1	17-Feb-15	22-Dec-17	22-Dec-18	654.232.85	53.91	26.808.22	-107.152.16	-	573.888.91	0.134	0.577
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-18	7-Apr-19	299.875.27	26.89	4.438.19	-32.674.15	-	543.278.62	0.134	0.547
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-18	7-Apr-19	292.500.00	29.77	4.438.19	-27.163.97	-	539.548.45	0.134	0.543
BNP PARIBAS	XS1463358022	-	1	9-Aug-16	9-Aug-17	9-Aug-18	500.000.00	38.73	12.910.96	0.00	-	512.910.96	0.549	0.516
FCE Bank plc	XS1412585165	-	4	17-May-16	17-May-18	17-May-19	500.000.00	34.52	1.518.90	0.00	-	2.006.075.62	1.538	2.018
ING BANK NV	XS1248246487	-	1.000	3-Jul-15	18-Sep-17	18-Sep-18	984.10	0.12	30.94	9.13	-	1.024.167.07	0.000	1.030
Intesa Sanpaolo Bank	XS1372163898	-	2	4-Mar-16	4-Mar-18	4-Mar-19	500.000.00	34.66	4.069.59	0.00	-	1.008.179.18	0.000	1.014
LEASEPLAN CORPORATION NV	XS1361691576	-	8	12-Feb-16	12-Feb-18	12-Feb-19	500.000.00	36.99	5.104.11	0.00	-	4.545.936.99	0.016	4.573
LEASEPLAN CORPORATION NV	XS1551746768	-	12	20-Jan-17	19-Jan-18	19-Jan-19	100.000.00	9.32	1.509.04	0.00	-	1.218.108.49	0.021	1.225
MUNICIPALITY FINANCE PLC	XS1772091473	-	2	13-Feb-18	13-Feb-18	13-Feb-19	500.000.00	36.30	4.973.29	0.00	-	1.009.946.58	0.001	1.016
RAIFFEISEN BANK INTL	AT0008013982	-	4	23-Jan-17	23-Jan-18	23-Jan-19	500.000.00	33.56	5.302.74	0.00	-	2.021.210.96	1.000	2.033
UniCredit Bank AG	XS1233785630	-	10	15-May-15	26-Mar-18	26-Sep-18	550.000.00	61.88	5.816.25	0.00	-	5.558.162.50	0.005	5.592
TOTAL												20,561,414.32		20.686

2.2. 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	Valoare initiala	Creștere zilnică	Dobanda cumulata	Discount/ prima cumulata(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni al unei emisii	Pondere in activul total al O.P.C.V.M.
							eur	eur	eur	eur	eur	lei	lei	%	%
EMERALD CAP	XS1523215116	-	200	2-Dec-16	8-May-18	6-Aug-18	1.000.00	0.05	2.61	0.00	-	4.6611	934.651.95	5.000	0.940
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-May-18	7-Aug-18	52.642.81	4.58	309.15	-2.076.49	-	4.6611	3.732.099.49	0.006	3.755
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Jun-18	6-Dec-18	1.000.00	0.05	1.16	0.00	-	4.6611	1.399.953.00	7.895	1.408
TOTAL													6,066,704.43		6.103

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Pondere in activul total al O.P.C.V.M.
	lei	%
Banca Comerciala Romana	24.561.32	0.025
Banca Romaneasca	0.00	0.000
BANCA TRANSILVANIA S.A.	101.36	0.000
BRD - GROUPE SOCIETE GENERALE S	2.204.42	0.002
Citi Bank	0.00	0.000
CREDIT EUROPE BANK SA	56.58	0.000
Garanti Bank	0.00	0.000
IDEA BANK	0.00	0.000
ING BANK Romania	96.448.95	0.097
Libra Internet Bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	0.00	0.000
UniCredit Bank Romania	0.01	0.000
Numerar in casierie	0.00	0.000
TOTAL	123,402.63	0.124

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 30.06.2018

2. 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	%
Banca Comerciala Romana	389.63	4.6611	1,816.10	0.002
Banca Romaneasca	48.28	4.6611	225.04	0.000
BANCA TRANSILVANIA S.A.	0.00	4.6611	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.6611	0.00	0.000
Citi Bank	46.01	4.6611	214.46	0.000
CREDIT EUROPE BANK SA	45.00	4.6611	209.75	0.000
IDEA BANK	0.78	4.6611	3.64	0.000
ING BANK Romania	0.00	4.6611	0.00	0.000
Libra Internet Bank	10.16	4.6611	47.36	0.000
OTP BANK ROMANIA	23.02	4.6611	107.30	0.000
PATRIA BANK	0.00	4.6611	0.00	0.000
TOTAL			2,623.64	0.003

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata - lei	Pondere in activul total al O.P.C.V.M.
	usd	lei	lei	%
Banca Comerciala Romana	0.00	4.0033	0.00	0.000
BRD - GROUPE SOCIETE GENERAL	0.00	4.0033	0.00	0.000
Citi Bank	0.00	4.0033	0.00	0.000
ING BANK Romania	0.00	4.0033	0.00	0.000
OTP BANK ROMANIA	0.00	4.0033	0.00	0.000
TOTAL			0.00	0.000

X. Depozite bancare constituite la instituti de credit din Romania

1. Depozite bancare denuminate in lei

Denumire banca	Data constituirii	Data scadentei	Valoarea initiala	Cresterea zilnica	Dobanda cumulata	Valoarea totala	Pondere in activul total al O.P.C.V.M.
			lei	lei	lei	lei	%
Citi Bank	29-Jun-18	2-Jul-18	91.586.06	1.60	1.60	91.587.66	0.092
IDEA BANK	26-Apr-18	26-Oct-18	2.000.000,00	131.51	8.547.95	2.008.547.95	2.021
IDEA BANK	30-Apr-18	30-Jul-18	1.005.000,00	56.45	3.443.16	1.008.443.16	1.015
OTP BANK ROMANIA	29-Jun-18	2-Jul-18	1.073.230.82	49.99	49.99	1.073.280.81	1.080
OTP BANK ROMANIA	23-Jan-18	23-Jul-18	1.000.000,00	52.05	8.224.66	1.008.224.66	1.014
PATRIA BANK	25-Apr-18	25-Jul-18	1.045.979.08	57.31	3.762.72	1.049.741.80	1.056
UniCredit Bank Romania	23-Apr-18	23-Jul-18	1.004.000,00	49.64	3.375.67	1.007.375.67	1.013
UniCredit Bank Romania	19-Apr-18	19-Jul-18	1.000.000,00	49.44	3.560.00	1.003.560.00	1.010
UniCredit Bank Romania	19-Apr-18	19-Jul-18	1.000.000,00	49.44	3.560.00	1.003.560.00	1.010
UniCredit Bank Romania	29-Jun-18	2-Jul-18	2.002.235.20	141.82	141.82	2.002.377.02	2.015
TOTAL						11.256.718,72	11.325

2. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	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	%
Banca Romaneasca	4-Jun-18	3-Dec-18	399,900.00	13.15	341.83	4.6611	1,865,567.20	1.877
Banca Romaneasca	19-Jun-18	17-Dec-18	235,950.00	7.76	85.33	4.6611	1,100,194.28	1.107
Banca Romaneasca	19-Jun-18	17-Dec-18	200,000.00	6.58	72.33	4.6611	932,557.13	0.938
Banca Romaneasca	19-Jun-18	17-Sep-18	300,000.00	8.22	90.41	4.6611	1,398,751.41	1.407
Banca Romaneasca	19-Jun-18	17-Sep-18	200,000.00	5.48	60.27	4.6611	932,500.94	0.938
Banca Romaneasca	27-Jun-18	25-Sep-18	228,738.31	6.27	18.80	4.6611	1,066,259.77	1.073
Banca Romaneasca	27-Jun-18	25-Sep-18	200,000.00	5.48	16.44	4.6611	932,296.82	0.938
CREDIT EUROPE BANK SA	7-May-18	7-Feb-19	400,000.00	10.96	591.78	4.6611	1,867,198.35	1.879
CREDIT EUROPE BANK SA	29-Mar-18	31-Dec-18	193,738.70	5.31	493.64	4.6611	905,336.34	0.911
CREDIT EUROPE BANK SA	19-Feb-18	19-Dec-18	200,000.00	5.48	717.81	4.6611	935,565.78	0.941
CREDIT EUROPE BANK SA	19-Feb-18	21-Jan-19	200,000.00	5.48	717.81	4.6611	935,565.78	0.941
CREDIT EUROPE BANK SA	19-Feb-18	19-Feb-19	206,000.00	5.64	739.34	4.6611	963,632.75	0.969
CREDIT EUROPE BANK SA	7-Feb-18	6-Feb-19	380,000.00	9.86	1,410.41	4.6611	1,684,570.07	1.695
CREDIT EUROPE BANK SA	27-Dec-17	27-Dec-18	255,700.00	7.01	1,296.01	4.6611	1,197,884.12	1.205
CREDIT EUROPE BANK SA	29-Dec-17	28-Dec-18	350,000.00	9.59	1,754.79	4.6611	1,639,564.27	1.650
CREDIT EUROPE BANK SA	29-Dec-17	28-Dec-18	350,000.00	9.59	1,754.79	4.6611	1,639,564.27	1.650
CREDIT EUROPE BANK SA	12-Jan-18	11-Jan-19	524,509.14	14.37	2,428.55	4.6611	2,456,109.26	2.471
IDEA BANK	22-Feb-18	22-Nov-18	142,300.00	2.34	299.41	4.6611	664,670.13	0.669
IDEA BANK	9-May-18	3-May-19	102,690.00	3.10	160.94	4.6611	479,440.48	0.482
IDEA BANK	14-May-18	14-Nov-18	465,000.00	10.63	508.95	4.6611	2,169,783.78	2.183
IDEA BANK	15-May-18	13-May-19	200,000.00	6.58	302.47	4.6611	933,629.82	0.939
IDEA BANK	15-May-18	14-May-19	300,000.00	9.86	453.70	4.6611	1,400,444.73	1.409
Libra Internet Bank	28-Feb-18	28-Aug-18	737,300.00	9.09	1,108.98	4.6611	3,441,798.10	3.463
Libra Internet Bank	27-Mar-18	27-Mar-19	349,350.00	9.57	909.27	4.6611	1,632,593.47	1.642
Libra Internet Bank	29-Jan-18	29-Jan-19	208,600.00	3.43	521.21	4.6611	974,734.89	0.981
Libra Internet Bank	23-Jan-18	23-Jul-18	349,900.00	3.63	605.85	4.6611	1,633,742.84	1.644
Libra Internet Bank	23-Jan-18	23-Jul-18	300,000.00	3.29	519.45	4.6611	1,400,751.22	1.409
PATRIA BANK	15-Jan-18	16-Jul-18	100,000.00	0.82	136.44	4.6611	466,745.95	0.470
PATRIA BANK	15-Jan-18	16-Jul-18	200,000.00	1.64	272.88	4.6611	933,491.91	0.939
PATRIA BANK	15-Jan-18	16-Jul-18	240,726.08	1.98	328.44	4.6611	1,123,579.14	1.130
TOTAL							39,706,514.80	39.949

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XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward EUR/RON

Contraparte	Capitalize	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 O.P.C.V.M.
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S	300.000.00	Vanzare	17-Jan-18	22-Jan-19	4.8136	4.6611	4.7496	0.0640	19.200.00	0.019
BRD - GROUPE SOCIETE GENERALE S	100.000.00	Vanzare	14-Feb-18	18-Feb-19	4.8193	4.6611	4.7608	0.0585	5.850.00	0.006
BRD - GROUPE SOCIETE GENERALE S	500.000.00	Vanzare	21-Feb-18	25-Feb-19	4.8232	4.6611	4.7637	0.0595	29.750.00	0.030
BRD - GROUPE SOCIETE GENERALE S	100.000.00	Vanzare	20-Mar-18	22-Mar-19	4.8005	4.6611	4.7739	0.0266	2.660.00	0.003
BRD - GROUPE SOCIETE GENERALE S	200.000.00	Vanzare	20-Mar-18	22-Mar-19	4.8005	4.6611	4.7739	0.0266	5.320.00	0.005
BRD - GROUPE SOCIETE GENERALE S	370.000.00	Vanzare	18-Jun-18	18-Dec-18	4.7562	4.6611	4.7349	0.0213	7.881.00	0.008
BRD - GROUPE SOCIETE GENERALE S	300.000.00	Vanzare	18-Jun-18	18-Jun-19	4.8499	4.6611	4.8119	0.0380	11.400.00	0.011
BRD - GROUPE SOCIETE GENERALE S	200.000.00	Vanzare	18-Jun-18	20-Sep-18	4.7092	4.6611	4.6968	0.0124	2.480.00	0.002
Citi Bank	450.000.00	Vanzare	30-May-18	4-Jun-19	4.8089	4.6611	4.8058	0.0031	1.395.00	0.001
Citi Bank	350.000.00	Vanzare	18-May-18	20-Feb-19	4.7513	4.6611	4.7616	-0.0103	-3.605.00	-0.004
Citi Bank	300.000.00	Vanzare	18-Jun-18	18-Mar-19	4.8045	4.6611	4.7723	0.0322	9.660.00	0.010
Citi Bank	300.000.00	Vanzare	15-Mar-18	17-Oct-18	4.7281	4.6611	4.7083	0.0198	5.940.00	0.006
Citi Bank	700.000.00	Vanzare	15-Mar-18	15-Nov-18	4.7409	4.6611	4.7207	0.0202	14.140.00	0.014
Citi Bank	300.000.00	Vanzare	19-Apr-18	19-Apr-19	4.8004	4.6611	4.7859	0.0145	4.350.00	0.004
Citi Bank	100.000.00	Vanzare	19-Apr-18	23-Apr-19	4.8004	4.6611	4.7876	0.0128	1.280.00	0.001
Citi Bank	500.000.00	Vanzare	29-Jan-18	29-Jan-19	4.8186	4.6611	4.7525	0.0661	33.050.00	0.033
ING BANK Romania	308.000.00	Vanzare	29-Jan-18	29-Jan-19	4.8175	4.6611	4.7525	0.0650	20.020.00	0.020
ING BANK Romania	500.000.00	Vanzare	9-Feb-18	13-Feb-19	4.8171	4.6611	4.7587	0.0584	29.200.00	0.029
ING BANK Romania	500.000.00	Vanzare	13-Feb-18	15-Feb-19	4.8182	4.6611	4.7596	0.0586	29.300.00	0.029
ING BANK Romania	602.000.00	Vanzare	19-Feb-18	19-Feb-19	4.8209	4.6611	4.7612	0.0597	35.939.40	0.036
ING BANK Romania	200.311.69	Vanzare	20-Feb-18	20-Feb-19	4.8223	4.6611	4.7616	0.0607	12.158.92	0.012
ING BANK Romania	339.635.46	Vanzare	27-Mar-18	27-Mar-19	4.7892	4.6611	4.7760	0.0132	4.483.19	0.005
ING BANK Romania	730.000.00	Vanzare	1-Mar-18	5-Sep-18	4.7191	4.6611	4.6905	0.0286	20.878.00	0.021
ING BANK Romania	308.000.00	Vanzare	26-Feb-18	26-Feb-19	4.8178	4.6611	4.7641	0.0537	16.539.60	0.017
ING BANK Romania	202.977.00	Vanzare	27-Jul-17	27-Jul-18	4.8311	4.6611	4.6735	-0.0424	-8.606.22	-0.009
ING BANK Romania	500.000.00	Vanzare	27-Jun-18	24-Dec-18	4.7492	4.6611	4.7375	0.0117	5.850.00	0.006
ING BANK Romania	300.000.00	Vanzare	18-May-18	20-Feb-19	4.7510	4.6611	4.7616	-0.0106	-3.180.00	-0.003
ING BANK Romania	255.000.00	Vanzare	24-May-18	27-May-19	4.7888	4.6611	4.8024	-0.0136	-3.468.00	-0.003
TOTAL									309.665.88	0.312

XIII. Instrumente ale pietei monetare, altele decat cele tranzactionate pe o piata reglementata, conf. art. 82, lit.g din O.U.G. nr.32/2012

1. Titluri emise de administratia publica centrala

Serie emisiuni	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadentei	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prime cumulate (s)	Valoare totala	Banca intermediara	Pondere in total instrumente emisiune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei		%	%
RO1718CTNOC3	Certificate de trezorerie	500	26-Jul-17	25-Jul-18	4.959.45	0.11	0.00	37.76	2.496.607.64	Raiffeisen Bank	0.002	2.514
RO1819CTN027	Certificate de trezorerie	600	14-Feb-18	13-Feb-19	4.880.52	0.33	0.00	44.64	2.955.096.53	BRD - GROUPE SOCIET	0.002	2.973
TOTAL									5.463.704.17			5.487

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denuminate in lei

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 O.P.C.V.M.
				lei	lei	lei	%	%
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	33,196,244,140	30.1600	-	1,001,198.72	7.493	1.007
TOTAL						1,001,198.72		1.007

Evolutia activului net si a VUAN in ultimii 3 ani

	29-Jun-16	29-Jun-17	30-Jun-18
Activ net	126,026,758.66	133,502,375.71	99,286,747.99
VUAN	16.9947	17.2180	17.4877

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL