

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 31.12.2017 - 31.12.2018

Denumire element	31.12.2017				31.12.2018				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	100.12%	100.00%	100,793,642.81	100,793,642.81	-4,633,197.14
1 Valori mobiliare si instrumente ale pietei monetare din care:	41.53%	41.48%	43,736,277.64	43,736,277.64	39.09%	39.04%	39,348,417.22	39,348,417.22	-4,387,860.43
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	10.48%	10.46%	10,546,310.40	10,546,310.40	-7,461,682.38
1.1.3. obligatiuni, din care:	17.10%	17.08%	18,007,992.77	18,007,992.77	10.48%	10.46%	10,546,310.40	10,546,310.40	-7,461,682.38
1.1.3.1. Obligatiuni corporative cotate	15.79%	15.77%	16,628,080.64	16,628,080.64	10.30%	10.29%	10,373,184.77	10,373,184.77	-6,254,895.86
1.1.3.2. Obligatiuni emise de administratia publica centrala	0.01%	0.01%	10,349.85	10,349.85	0.00%	0.00%	0.00	0.00	-10,349.85
1.1.3.3. Obligatiuni cotate emise de autoritati ale administratiei publice locale	1.30%	1.30%	1,369,562.29	1,369,562.29	0.17%	0.17%	173,125.62	173,125.62	-1,196,436.67
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	28.61%	28.58%	28,802,106.82	28,802,106.82	3,073,821.95
1.2.3. obligatiuni, din care:	24.43%	24.40%	25,728,284.87	25,728,284.87	28.61%	28.58%	28,802,106.82	28,802,106.82	3,073,821.95
1.2.3.1. Obligatiuni corporative cotate	24.43%	24.40%	25,728,284.87	25,728,284.87	28.61%	28.58%	28,802,106.82	28,802,106.82	3,073,821.95
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
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:	44.34%	44.29%	46,691,677.63	46,691,677.63	53.17%	53.10%	53,523,001.19	53,523,001.19	6,831,323.56
5.1. depozite bancare constituite la institutii de credit din Romania	44.34%	44.29%	46,691,677.63	46,691,677.63	53.17%	53.10%	53,523,001.19	53,523,001.19	6,831,323.56
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	-0.33%	-0.33%	-343,116.78	-343,116.78	0.95%	0.94%	951,903.28	951,903.28	1,295,020.05
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.33%	-0.33%	-343,116.78	-343,116.78	0.95%	0.94%	951,903.28	951,903.28	1,295,020.05
6.4.1. Contracte forward	-0.33%	-0.33%	-343,116.78	-343,116.78	0.95%	0.94%	951,903.28	951,903.28	1,295,020.05
7 Conturi curente si numerar	3.20%	3.20%	3,372,635.02	3,372,635.02	0.08%	0.08%	77,059.63	77,059.63	-3,295,575.39
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	6.85%	6.84%	6,893,285.87	6,893,285.87	-3,590,359.40
8.1. Titluri emise de administratia publica centrala	9.96%	9.94%	10,483,645.28	10,483,645.28	6.85%	6.84%	6,893,285.87	6,893,285.87	-3,590,359.40
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	0.00%	0.00%	0.00	0.00	-1,485,745.50
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%	-24.37	-24.37	-0.02
12.5. sume in curs de rezolvare	0.00%	0.00%	-24.35	-24.35	0.00%	0.00%	-24.37	-24.37	-0.02
II Total obligatii	0.11%	0.11%	116,624.69	116,624.69	0.12%	0.12%	123,011.14	123,011.14	6,386.45
1. Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.09%	0.09%	90,551.83	90,551.83	0.09%	0.09%	94,735.07	94,735.07	4,183.24
2. Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	13,094.28	13,094.28	0.01%	0.01%	13,355.02	13,355.02	260.74
7. Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	7,483.51	7,483.51	0.01%	0.01%	7,851.64	7,851.64	368.13
8. Cheltuielile cu auditul financiar	0.00%	0.00%	4,962.66	4,962.66	0.00%	0.00%	4,990.00	4,990.00	27.34
9. Alte cheltuieli aprobate	0.00%	0.00%	532.42	532.42	0.00%	0.00%	2,079.41	2,079.41	1,546.99
III Valoarea activului net (I - II)	100.00%	99.89%	105,310,215.26	105,310,215.26	100.00%	99.88%	100,670,631.68	100,670,631.68	-4,639,583.58

*Datele prezentate sunt aferente ultimei valori certificata 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
Valoarea activ net	100,670,631.68	105,310,215.26	-4,639,583.58
Numar unitati de fond/actiuni in circulatie	5,661,443.4976	6,080,484.3519	-419,040.8543
Valoarea unitara a activului net	17.7818	17.3194	0.4624

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 31.12.2018

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

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

Emitent	Simbol obligatiune	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Rata cuponului	Valoare initiala	Crestere zilnica	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	%	%
Primaria Alba Iulia	ALB25A	ROALBUDBL040	-	4.858	21-Apr-16	15-Oct-18	15-Apr-19	4.5000%	25.34	0.01	0.34	0.32	-	126.361.57	0.018	0.125
PRIMARIA ORASULUI ORAVITA	ORV27	ROORVITDBL014	-	741	13-May-08	15-Oct-18	15-Apr-19	4.5000%	62.50	0.01	0.61	0.00	-	46.764.05	1.499	0.046
TOTAL														173,125.62		0.172

5.2. Obligatiuni tranzactionate corporative

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	%	%
Garanti Bank	GBR19	ROGABRDBC011		20	26-Feb-15	15-May-18	15-May-19	5.4700%	10.821.06	0.97	346.18	-749.57	-	208.353.45	0.067	0.207
Garanti Bank	GBR19	ROGABRDBC011		200	17-Jun-15	15-May-18	15-May-19	5.4700%	10.699.87	1.01	346.18	-634.19	-	2,082,371.45	0.667	2.066
INTERNATIONAL INVESTMENT BANK	IIB19	ROIIBKDBC023		100	27-Sep-16	27-Sep-18	27-Sep-19	3.4000%	10.000.00	0.94	88.78	0.00	-	1,008,877.78	0.033	1.001
INTERNATIONAL INVESTMENT BANK	IIB21	ROXR6Y7LQ1H7		100	15-Oct-18	15-Oct-18	15-Jan-19	4.5700%	10.000.00	1.27	96.48	0.00	-	1,009,647.78	0.033	1.002
RAIFFEISEN BANK S.A.	RBR019	RORFZBDBC036		89	14-May-14	15-May-18	15-May-19	5.3500%	10.000.00	1.47	338.59	0.00	-	920,134.42	0.178	0.913
RAIFFEISEN BANK S.A.	RBR019	RORFZBDBC036		200	2-Feb-17	15-May-18	15-May-19	5.3500%	10,762.00	0.98	338.59	-696.67	-	2,080,783.45	0.400	2.064
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048		150	27-Jul-17	15-Jul-18	15-Jan-19	4.5100%	10,000.00	1.24	210.05	0.00	-	1,531,508.22	0.246	1.519
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048		150	31-Jul-18	15-Jul-18	15-Jan-19	4.5100%	10,000.00	1.24	210.05	0.00	-	1,531,508.23	0.246	1.519
TOTAL														10,373,184.77		10.292

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 autoritatii ale administratiei publice locale, obligatiuni corporative

3.1. Obligatiuni admise la tranzactionare corporative denuminate in RON

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	XS0474834925	-	1	17-Feb-15	22-Dec-18	22-Dec-19	10.3000%	654.232.85	53.91	1.410.96	-123.281.66	-	532.362.15	0.169	0.528
Banca Comerciala Romana	XS0496326223	-	2	17-Feb-15	7-Apr-18	7-Apr-19	7.7000%	299.875.27	26.89	14.116.67	-37.592.55	-	552.798.78	0.169	0.548
Banca Comerciala Romana	XS0496326223	-	2	11-May-15	7-Apr-18	7-Apr-19	7.7000%	292.500.00	29.77	14.116.67	-31.549.08	-	550.135.17	0.169	0.546
Black Sea Trade and Development Bank	XS1917958651	-	4	11-Dec-18	11-Dec-18	11-Dec-19	4.9000%	500.000.00	67.12	1,409.59	0.00	-	2,005.638.36	0.338	1.990
BNP PARIBAS	XS1463358025	-	1	9-Aug-16	9-Aug-18	9-Aug-19	2.9000%	500.000.00	39.73	5,760.27	0.00	-	505.760.27	0.000	0.502
FCE Bank plc	XS1412585165	-	4	17-May-16	17-May-18	17-May-19	2.5200%	500.000.00	34.52	7,905.21	0.00	-	2,031,620.82	1.538	2.016
ING BANK NV	XS1248246487	-	1.000	3-Jul-15	18-Sep-18	18-Sep-19	3.9500%	984.10	0.12	11.30	0.00	-	1,006,072.17	0.000	0.998
Intesa Sanpaolo Bank	XS1372163886	-	2	4-Mar-16	4-Mar-18	4-Mar-19	2.5300%	500.000.00	34.66	10,501.23	0.00	-	1,021,002.47	0.000	1.013
LEASEPLAN CORPORATION NV	XS1361691576	-	9	12-Feb-16	12-Feb-18	12-Feb-19	2.7000%	500.000.00	36.99	11,946.58	0.00	-	4,607,519.18	0.012	4.571
LEASEPLAN CORPORATION NV	XS1551746768	-	12	20-Jan-17	19-Jan-18	19-Jan-19	3.4000%	100.000.00	9.32	3,232.33	0.00	-	1,238,787.95	0.016	1.229
MUNICIPALITY FINANCE PLC	XS1772091473	-	2	13-Feb-18	13-Feb-18	13-Feb-19	2.6500%	500.000.00	36.30	11,689.04	0.00	-	1,023,378.08	0.001	1.015
RAIFFEISEN BANK INTL	AT0008013982	-	4	23-Jan-17	23-Jan-18	23-Jan-19	2.4500%	500.000.00	33.56	11,511.64	0.00	-	2,046,046.58	0.004	2.030
UniCredit Bank AG	XS1233785630	-	10	15-May-15	26-Sep-18	26-Mar-19	4.0500%	550.000.00	61.88	5,878.13	0.00	-	5,558,781.25	0.005	5.515
TOTAL													22,679,903.21		22.501

3.2. Obligatiuni admise la tranzactionare corporative denuminate 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	%	%
EMERALD CAP	XS1523215116	-	200	2-Dec-16	5-Nov-18	5-Feb-19	1.7820%	1.000.00	0.05	2.82	0.00	-	4.6639	935,411.84	0.000	0.928
J.P. Morgan Structured Products B.V.	XS0857176423	-	13	11-Jul-13	7-Nov-18	7-Feb-19	4.1320%	52,642.81	4.59	315.64	-2,288.15	-	4.6639	3,785,840.24	0.016	3.756
Societe Generale	XS1490846810	-	300	24-Nov-16	6-Dec-18	6-Jun-19	1.7630%	1.000.00	0.05	1.27	0.00	-	4.6639	1,400,951.53	0.000	1.390
TOTAL														6,122,203.61		6.074

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	%
Alpha Bank	0.00	0.000
Banca Comerciala Romana	53.90	0.000
Banca Romaneasca	0.00	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
IDEA BANK	133.32	0.000
ING BANK Romania	54,417.39	0.054
Libra Internet Bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
PATRIA BANK	0.00	0.000
UniCredit Bank Romania	-7.97	0.000
Numerar in casierie	0.00	0.000
TOTAL	54,754.57	0.054

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2018

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	%
Alpha Bank	40.00	4.6639	186.56	0.000
Banca Comerciala Romana	4,447.37	4.6639	20,742.09	0.021
Banca Romaneasca	93.19	4.6639	434.63	0.000
BANCA TRANSILVANIA S.A.	0.00	4.6639	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.6639	0.00	0.000
Citi Bank	45.89	4.6639	214.03	0.000
CREDIT EUROPE BANK SA	59.08	4.6639	275.54	0.000
IDEA BANK	51.15	4.6639	238.56	0.000
ING BANK Romania	0.00	4.6639	0.00	0.000
Libra Internet Bank	41.69	4.6639	194.44	0.000
OTP BANK ROMANIA	4.12	4.6639	19.22	0.000
PATRIA BANK	0.00	4.6639	0.00	0.000
TOTAL			22,305.06	0.022

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	4.0736	0.00	0.000
OTP BANK ROMANIA	0.00	4.0736	0.00	0.000
TOTAL			0.00	0.000

X. Depozite bancare constituite la institutiile 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	%
Banca Comerciala Romana	28-Dec-18	7-Jan-19	2.0000%	60,000.00	3.33	13.33	60,013.33	0.060
BRD - GROUPE SOCIETE GENERALE S	31-Dec-18	3-Jan-19	1.6400%	76,063.95	3.47	3.47	76,067.42	0.075
Citi Bank	31-Dec-18	3-Jan-19	0.6300%	66,690.01	1.17	1.17	66,691.18	0.066
Garanti Bank	29-Nov-18	29-Jan-19	3.1000%	1,062,247.55	90.22	2,977.20	1,065,224.75	1.057
Garanti Bank	17-Dec-18	18-Feb-19	2.6500%	502,602.74	36.50	547.57	503,350.31	0.499
OTP BANK ROMANIA	31-Dec-18	3-Jan-19	1.7000%	2,046,623.86	95.32	95.32	2,046,719.18	2.031
UniCredit Bank Romania	11-Sep-18	11-Mar-19	3.0600%	2,000,000.00	170.00	19,040.00	2,019,040.00	2.003
TOTAL							5,837,106.17	6.791

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	14-Aug-18	14-Aug-19	1.0000%	390,000.00	10.68	1,495.89	4.6639	1,825,897.68	1.812
Alpha Bank	31-Jul-18	30-Jul-19	1.0000%	350,300.00	9.60	1,477.98	4.6639	1,640,657.31	1.628
Alpha Bank	1-Aug-18	1-Aug-19	1.0000%	241,334.93	6.61	1,011.62	4.6639	1,130,280.09	1.121
Alpha Bank	4-Dec-19	4-Dec-19	1.0000%	250,000.00	6.85	191.78	4.6639	1,166,869.45	1.158
Alpha Bank	4-Dec-18	4-Dec-19	1.0000%	300,000.00	8.22	230.14	4.6639	1,400,243.34	1.389
Alpha Bank	4-Dec-18	4-Dec-19	1.0000%	249,900.00	6.85	191.70	4.6639	1,166,402.70	1.157
Alpha Bank	4-Dec-18	4-Dec-19	1.0000%	279,850.00	7.67	214.68	4.6639	1,306,193.66	1.296
Banca Romaneasca	17-Dec-18	17-Dec-19	1.3000%	238,500.00	8.49	127.42	4.6639	1,112,934.41	1.104
Banca Romaneasca	17-Dec-18	17-Dec-19	1.3000%	200,000.00	7.12	106.85	4.6639	933,278.33	0.926
Banca Romaneasca	13-Aug-18	10-Jun-19	1.2500%	220,000.00	7.53	1,062.33	4.6639	1,031,012.60	1.023
Banca Romaneasca	3-Dec-18	3-Dec-19	1.3000%	402,300.00	14.33	415.53	4.6639	1,878,224.94	1.863
Banca Romaneasca	17-Oct-18	16-Oct-19	1.3000%	150,350.00	5.36	406.97	4.6639	703,115.45	0.698
Banca Romaneasca	15-Nov-18	15-Nov-19	1.2500%	230,000.00	7.88	370.21	4.6639	1,074,423.60	1.066
Banca Romaneasca	19-Jul-18	15-Apr-19	1.2500%	150,000.00	5.14	852.74	4.6639	703,562.09	0.698
Banca Romaneasca	17-Sep-18	15-Feb-19	1.0500%	200,000.00	5.75	609.86	4.6639	935,624.34	0.928
Banca Romaneasca	17-Sep-18	16-Sep-19	1.2500%	300,000.00	10.27	1,089.04	4.6639	1,404,249.18	1.393
CREDIT EUROPE BANK SA	7-May-18	7-Feb-19	1.0000%	400,000.00	10.96	2,619.18	4.6639	1,877,775.58	1.863
CREDIT EUROPE BANK SA	12-Jan-18	11-Jan-19	1.0000%	524,509.14	14.37	5,087.02	4.6639	2,469,983.53	2.451
CREDIT EUROPE BANK SA	19-Feb-18	21-Jan-19	1.0000%	200,000.00	5.48	1,731.51	4.6639	940,855.57	0.933
CREDIT EUROPE BANK SA	19-Feb-18	19-Feb-19	1.0000%	206,000.00	5.64	1,783.45	4.6639	969,081.24	0.961
CREDIT EUROPE BANK SA	7-Feb-18	6-Feb-19	1.0000%	360,000.00	9.86	3,235.07	4.6639	1,694,092.04	1.681
CREDIT EUROPE BANK SA	31-Dec-18	31-Jan-19	0.2000%	195,150.00	1.07	1.07	4.6639	910,165.07	0.903
CREDIT EUROPE BANK SA	28-Dec-18	28-Jan-19	0.2000%	350,000.00	1.92	7.67	4.6639	1,632,400.78	1.620
CREDIT EUROPE BANK SA	19-Dec-18	19-Dec-19	0.5000%	201,700.00	2.76	35.92	4.6639	940,876.15	0.933
CREDIT EUROPE BANK SA	27-Dec-18	27-Sep-19	0.5000%	258,262.00	3.54	17.69	4.6639	1,204,590.64	1.195
CREDIT EUROPE BANK SA	28-Dec-18	28-Jan-19	0.2000%	356,981.00	1.96	7.82	4.6639	1,664,960.18	1.652
IDEA BANK	9-May-18	3-May-19	1.1000%	102,699.00	3.10	733.52	4.6639	482,398.95	0.479
IDEA BANK	15-May-18	13-May-19	1.2000%	200,000.00	6.58	1,518.90	4.6639	939,864.02	0.932
IDEA BANK	15-May-18	14-May-19	1.2000%	300,000.00	9.86	2,278.36	4.6639	1,409,796.03	1.399
Libra Internet Bank	27-Mar-18	27-Mar-19	1.0000%	349,350.00	9.57	2,679.95	4.6639	1,641,832.46	1.629
Libra Internet Bank	28-Aug-18	28-May-19	0.9000%	738,900.00	18.22	2,295.65	4.6639	3,456,862.40	3.430
Libra Internet Bank	23-Jul-18	23-Jan-19	1.2000%	300,000.00	9.86	1,597.81	4.6639	1,406,622.02	1.396
Libra Internet Bank	23-Jul-18	23-Apr-19	1.2500%	351,190.00	12.03	1,948.38	4.6639	1,647,002.10	1.634
Libra Internet Bank	29-Jan-18	29-Jan-19	0.6000%	208,600.00	3.43	1,155.59	4.6639	978,279.08	0.971
OTP BANK ROMANIA	28-Dec-18	4-Jan-19	0.0500%	430,000.00	0.59	2.36	4.6639	2,005,467.99	1.990
TOTAL								47,665,595.01	47.310

FDI OTP ComodisRO – Situatia detaliata a investitiilor la data de 31.12.2018

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward 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 O.P.C.V.M.
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S	370.000.00	Vanzare	18-Dec-18	18-Dec-19	4.8178	4.6639	4.8205	-0.0027	-999.00	-0.001
BRD - GROUPE SOCIETE GENERALE S	300.000.00	Vanzare	17-Jan-18	22-Jan-19	4.8136	4.6639	4.6725	0.1411	42.330.00	0.042
BRD - GROUPE SOCIETE GENERALE S	500.000.00	Vanzare	21-Feb-18	25-Feb-19	4.8232	4.6639	4.6864	0.1368	68.400.00	0.068
BRD - GROUPE SOCIETE GENERALE S	200.000.00	Vanzare	20-Sep-18	24-Sep-19	4.8314	4.6639	4.7817	0.0497	9.940.00	0.010
BRD - GROUPE SOCIETE GENERALE S	100.000.00	Vanzare	20-Mar-18	22-Mar-19	4.8005	4.6639	4.6970	0.1035	10.350.00	0.010
BRD - GROUPE SOCIETE GENERALE S	200.000.00	Vanzare	20-Mar-18	22-Mar-19	4.8005	4.6639	4.6970	0.1035	20.700.00	0.021
BRD - GROUPE SOCIETE GENERALE S	100.000.00	Vanzare	14-Feb-18	18-Feb-19	4.8193	4.6639	4.6835	0.1358	13.580.00	0.013
BRD - GROUPE SOCIETE GENERALE S	300.000.00	Vanzare	18-Jun-18	18-Jun-19	4.8499	4.6639	4.7366	0.1131	33.930.00	0.034
Citi Bank	300.000.00	Vanzare	19-Apr-18	19-Apr-19	4.8004	4.6639	4.7092	0.0912	27.360.00	0.027
Citi Bank	100.000.00	Vanzare	19-Apr-18	23-Apr-19	4.8004	4.6639	4.7110	0.0894	6.940.00	0.009
Citi Bank	450.000.00	Vanzare	30-May-18	4-Jun-19	4.8089	4.6639	4.7302	0.0787	35.415.00	0.035
Citi Bank	300.000.00	Vanzare	18-Jun-18	18-Mar-19	4.8045	4.6639	4.6953	0.1092	32.760.00	0.033
Citi Bank	350.000.00	Vanzare	18-May-18	20-Feb-19	4.7513	4.6639	4.6843	0.0670	23.450.00	0.023
Citi Bank	300.000.00	Vanzare	23-Aug-18	24-May-19	4.7870	4.6639	4.7251	0.0619	18.570.00	0.018
Citi Bank	360.000.00	Vanzare	25-Jul-18	25-Jul-19	4.8275	4.6639	4.7538	0.0737	26.532.00	0.026
Citi Bank	500.000.00	Vanzare	29-Jan-18	29-Jan-19	4.8186	4.6639	4.6753	0.1433	71.650.00	0.071
Citi Bank	700.000.00	Vanzare	15-Nov-18	15-Nov-19	4.8520	4.6639	4.8054	0.0466	32.620.00	0.032
Citi Bank	200.000.00	Vanzare	23-Nov-18	25-Nov-19	4.8435	4.6639	4.8099	0.0336	6.720.00	0.007
ING BANK Romania	430.000.00	Vanzare	7-Dec-18	9-Dec-19	4.8250	4.6639	4.8163	0.0067	3.741.00	0.004
ING BANK Romania	500.000.00	Vanzare	24-Dec-18	24-Dec-19	4.8243	4.6639	4.8232	0.0011	550.00	0.001
ING BANK Romania	308.000.00	Vanzare	29-Jan-18	29-Jan-19	4.8175	4.6639	4.6753	0.1422	43.797.60	0.043
ING BANK Romania	308.000.00	Vanzare	26-Feb-18	26-Feb-19	4.8178	4.6639	4.6868	0.1310	40.348.00	0.040
ING BANK Romania	500.000.00	Vanzare	9-Feb-18	13-Feb-19	4.8171	4.6639	4.6814	0.1357	67.850.00	0.067
ING BANK Romania	500.000.00	Vanzare	13-Feb-18	15-Feb-19	4.8182	4.6639	4.6822	0.1360	68.000.00	0.067
ING BANK Romania	602.000.00	Vanzare	19-Feb-18	19-Feb-19	4.8209	4.6639	4.6839	0.1370	82.474.00	0.082
ING BANK Romania	200,311.69	Vanzare	20-Feb-18	20-Feb-19	4.8223	4.6639	4.6843	0.1380	27.643.01	0.027
ING BANK Romania	202,977.00	Vanzare	27-Jul-18	24-Apr-19	4.7815	4.6639	4.7123	0.0692	14.046.01	0.014
ING BANK Romania	730.000.00	Vanzare	5-Sep-18	9-Sep-19	4.8167	4.6639	4.7748	0.0419	30.587.00	0.030
ING BANK Romania	300.000.00	Vanzare	18-May-18	20-Feb-19	4.7510	4.6639	4.6843	0.0667	20.010.00	0.020
ING BANK Romania	255.000.00	Vanzare	24-May-18	27-May-19	4.7888	4.6639	4.7265	0.0623	15.886.50	0.016
ING BANK Romania	339.635.46	Vanzare	27-Mar-18	27-Mar-19	4.7892	4.6639	4.6991	0.0901	30.601.15	0.030
UniCredit Bank Romania	210.000.00	Vanzare	1-Aug-18	1-Aug-19	4.8220	4.6639	4.7569	0.0651	13.671.00	0.014
UniCredit Bank Romania	500.000.00	Vanzare	29-Nov-18	2-Dec-19	4.8340	4.6639	4.8131	0.0209	10.450.00	0.010
TOTAL									951,903.28	0.944

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 emisiunii	Tipul de instrument	Nr. titluri detinute	Data achizitiei	Data scadența	Valoare inițială	Creștere zilnică	Dobanda cumulată	Discount/prime cumulate (a)	Valoare totala	Pondere in total instrumente emise/lune	Pondere in activul total al O.P.C.V.M.
					lei	lei	lei	lei	lei	%	%
RO1819CTN027	Certificate de trezorerie	600	14-Feb-18	13-Feb-19	4,880.52	0.33	0.00	105.37	2,991,531.36	0.002	2.968
ROEM9ALSQVL2	Certificate de trezorerie	400	28-Nov-18	27-Nov-19	4,835.95	0.45	0.00	15.32	1,940,508.43	0.001	1.925
ROTP2GQRR7R5	Certificate de trezorerie	400	14-Aug-18	12-Aug-19	4,842.29	0.43	0.00	60.82	1,961,246.08	0.001	1.946
TOTAL									6,893,285.87		6.839

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-16	31-Dec-17	31-Dec-18
Activ net	129,659,245.80	105,310,215.26	100,670,631.68
VUAN	17.1047	17.3194	17.7818

OTP Asset Management Romania SAI SA

Membru Directorat,
Dan POPOVICI

Intocmit,
Filon ANGHEL