

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 Global Mix

Decizie autorizare: 230/29.10.2015

Cod inscriere: CSC06FDIR/400098

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	100.18%	100.00%	32,206,700.14	32,206,700.14	100.21%	100.00%	26,969,777.11	26,969,777.11	-5,236,923.03
1 Valori mobiliare si instrumente ale pietei monetare din care:	82.06%	81.91%	26,382,048.82	26,382,048.82	54.92%	54.81%	14,781,467.36	14,781,467.36	-11,600,581.46
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:	11.48%	11.46%	3,692,287.04	3,692,287.04	15.80%	15.76%	4,251,265.70	4,251,265.70	558,978.66
1.1.1. actiuni	2.06%	2.05%	660,750.00	660,750.00	1.97%	1.97%	531,200.00	531,200.00	-129,550.00
1.1.3. obligatiuni, din care:	9.43%	9.41%	3,031,537.04	3,031,537.04	13.82%	13.79%	3,720,065.70	3,720,065.70	688,528.66
1.1.3.1 Obligatiuni corporative cotate	9.30%	9.28%	2,988,442.10	2,988,442.10	11.77%	11.75%	3,168,570.15	3,168,570.15	180,128.06
1.1.3.2 Obligatiuni emise de administratia publica centrala	0.13%	0.13%	43,094.94	43,094.94	0.12%	0.12%	31,994.26	31,994.26	-11,100.69
1.1.3.3 Obligatiuni cotate emise de autoritati ale administratiei publice locale	0.00%	0.00%	0.00	0.00	1.93%	1.93%	519,501.30	519,501.30	519,501.30
1.2. valori mobiliare si instrumente ale pietei monetare admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat membru, din care:	57.02%	56.92%	18,331,356.98	18,331,356.98	30.81%	30.75%	8,293,394.11	8,293,394.11	-10,037,962.87
1.2.1. actiuni	20.87%	20.83%	6,710,061.88	6,710,061.88	7.33%	7.31%	1,971,769.12	1,971,769.12	-4,738,292.76
1.2.3. obligatiuni, din care:	36.15%	36.08%	11,621,295.10	11,621,295.10	23.49%	23.44%	6,321,624.99	6,321,624.99	-5,299,670.11
1.2.3.1 Obligatiuni corporative cotate	26.73%	26.68%	8,593,613.21	8,593,613.21	23.49%	23.44%	6,321,624.99	6,321,624.99	-2,271,988.22
1.2.3.2 Obligatiuni emise de administratia publica centrala	9.42%	9.40%	3,027,681.88	3,027,681.88	0.00%	0.00%	0.00	0.00	-3,027,681.88
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:	13.56%	13.53%	4,358,404.80	4,358,404.80	8.31%	8.29%	2,236,807.55	2,236,807.55	-2,121,597.25
1.3.1. actiuni	13.56%	13.53%	4,358,404.80	4,358,404.80	8.31%	8.29%	2,236,807.55	2,236,807.55	-2,121,597.25
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:	5.77%	5.76%	1,853,592.48	1,853,592.48	18.30%	18.26%	4,925,888.54	4,925,888.54	3,072,296.06
5.1. depozite bancare constituite la instituti de credit din Romania	5.77%	5.76%	1,853,592.48	1,853,592.48	18.30%	18.26%	4,925,888.54	4,925,888.54	3,072,296.06
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	-0.37%	-0.37%	-118,164.50	-118,164.50	-0.11%	-0.11%	-29,963.00	-29,963.00	88,201.50
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	-0.37%	-0.37%	-118,164.50	-118,164.50	-0.11%	-0.11%	-29,963.00	-29,963.00	88,201.50
6.4.1. Contracte forward	-0.37%	-0.37%	-118,164.50	-118,164.50	-0.11%	-0.11%	-29,963.00	-29,963.00	88,201.50
7 Conturi curente si numerar	4.70%	4.69%	1,509,737.29	1,509,737.29	18.94%	18.90%	5,096,593.17	5,096,593.17	3,586,855.88
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
9 Titluri de participare ale A.O.P.C./O.P.C.V.M.	8.02%	8.01%	2,579,486.05	2,579,486.05	8.16%	8.14%	2,195,791.03	2,195,791.03	-383,695.02
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%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
II Total obligatii	0.18%	0.18%	57,450.25	57,450.25	0.21%	0.21%	55,964.24	55,964.24	-1,486.01
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.15%	0.15%	49,373.15	49,373.15	0.17%	0.17%	46,216.90	46,216.90	-3,156.26
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	4,732.92	4,732.92	0.02%	0.02%	4,664.48	4,664.48	-68.44
3. Cheltuieli cu comisiunile datorate intermediarilor	0.00%	0.00%	0.00	0.00	0.00%	0.00%	490.37	490.37	490.37
7. Cheltuieli cu plata comisiunilor/tarifelor datorate A.S.F.	0.01%	0.01%	2,350.66	2,350.66	0.01%	0.01%	2,097.18	2,097.18	-253.48
8. Cheltuielile cu auditul financiar	0.00%	0.00%	795.62	795.62	0.00%	0.00%	800.00	800.00	4.38
9. Alte cheltuieli aprobate	0.00%	0.00%	197.90	197.90	0.01%	0.01%	1,695.31	1,695.31	1,497.41
III Valoarea activului net (I - II)	100.00%	99.82%	32,149,249.89	32,149,249.89	100.00%	99.79%	26,913,812.86	26,913,812.86	-5,235,437.02

*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
Valoare activ net	26,913,812.86	32,149,249.89	-5,235,437.02
Numar unitati de fond/actiuni in circulatie	2,518,540.7391	2,754,198.2487	-235,657.5096
Valoarea unitara a activului net	10.6863	11.6728	-0.9865

OTP ASSET MANAGEMENT ROMANIA SAI SA

Director General

Dan Marius POPOVICI

Intocmit

Filon-Daniel ANGHEL-GRIGORE

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

1. Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare

Emitent	Simbol actiune	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
					lei	lei	lei	%	%
PURCARI WINERIES PUBLIC COMPANY LIM	WINE	CY0107600716	31-Dec-18	32,000	0.0467	16.6000	531.200.00	0.160	1.970
TOTAL							531,200.00		1,970

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

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 scadentei cupon	Rata cuponului	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
								%	lei	lei	lei	lei	lei	lei	%	%
PRIMARIA MUNICIPIULUI BUCURESTI	PMB28	ROPMBUDBL053	-	50	23-Apr-18	23-Apr-18	23-Apr-19	5.6000%	10,002.00	1.53	388.18	-0.14	-	519,501.30	0.023	1,926
TOTAL														519,501.30		1,926

5.2. Obligatiuni tranzactionate corporative denuminate in RON

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/prima cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
								%	lei	lei	lei	lei	lei	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB19	ROIIBKDBC023	-	15	27-Sep-16	27-Sep-18	27-Sep-19	3.4000%	10,000.00	0.94	88.78	0.00	-	151,331.67	0.005	0.561
INTERNATIONAL INVESTMENT BANK	IIB21	ROXR6Y7LQ1H7	-	27	15-Oct-18	15-Oct-18	15-Jan-19	4.5700%	10,000.00	1.27	96.48	0.00	-	272,604.90	0.009	1.011
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048	-	120	27-Jul-17	15-Jul-18	15-Jan-19	4.5100%	10,000.00	1.24	210.05	0.00	-	1,225,206.58	0.000	4.543
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048	-	60	31-Jul-18	15-Jul-18	15-Jan-19	4.5100%	10,000.00	1.24	210.05	0.00	-	612,603.29	0.000	2.271
Vrancart Adjud	VNC24	ROVRJUDBC011	-	2,100	17-Mar-17	25-Oct-18	25-Jan-19	5.3500%	100.00	0.01	1.00	0.00	-	212,093.10	0.549	0.786
Vrancart Adjud	VNC24	ROVRJUDBC011	-	2,615	6-Jun-17	25-Oct-18	25-Jan-19	5.3500%	100.00	0.01	1.00	0.00	-	264,106.41	0.684	0.979
Vrancart Adjud	VNC24	ROVRJUDBC011	-	1,945	7-Aug-17	25-Oct-18	25-Jan-19	5.3500%	100.00	0.01	1.00	0.00	-	196,438.60	0.508	0.728
TOTAL														2,934,384.54		10.880

5.3. Obligatiuni tranzactionate corporative denuminate in EUR

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/prima cumulat(a)	Curs valutar BNR EUR/RON	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
								%	eur	eur	eur	eur	lei	eur	lei	%	%
INTERNATIONAL INVESTMENT BANK	IIB20E	ROIIBKDBC049	-	5	25-Sep-17	25-Sep-18	25-Sep-19	1.5930%	10,000.00	0.44	42.48	0.00	4.6639	-	234,185.61	0.008	0.868
TOTAL															234,185.61		0.868

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

Seria emisiunii	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Numar obligatiuni detinute	Data achizitiei	Data cupon	Data scadenta cupon	Rata cuponului	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/prima cumulate (a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
							%	lei	lei	lei	lei	lei	lei	%	%
RO1320DBN022	RO1320DBN022	-	1	28-Jan-16	29-Apr-18	29-Apr-19	5.7500%	11,455.46	1.58	389.11	-	10,272.45	10,661.56	0.000	0.040
RO1323DBN018	RO1323DBN018	-	1	28-Jan-16	26-Apr-18	26-Apr-19	5.8500%	11,687.64	1.60	400.68	-	10,607.70	11,008.38	0.000	0.041
RO1419DBN014	RO1419DBN014	-	2	28-Jan-16	24-Jun-18	24-Jun-19	4.7500%	5,499.83	0.65	124.28	-	5,037.88	10,324.31	0.000	0.038
TOTAL													31,994.26		0.119

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

1.1 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in EUI

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR EUR/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				EUR	EUR	lei	lei	%	%
AT&S Austria Technologie & Systemtechnik AG	AT0000969885	31-Dec-18	667	0.0000	15.4000	4.6639	47,906.65	0.002	0.178
DAIMLER AG	DE0007100000	31-Dec-18	1,100	0.0000	45.9100	4.6639	235,531.61	0.000	0.873
ING BANK NV	NL0011821202	31-Dec-18	2,710	0.0100	9.4100	4.6639	118,934.58	0.000	0.441
RENAULT SA	FR0000131906	31-Dec-18	1,050	3.8100	54.5500	4.6639	267,136.53	0.000	0.991
VINCI	FR0000125486	31-Dec-18	580	2.5000	72.0200	4.6639	194,818.57	0.000	0.722
WUESTENROT & WUERTEMBERGISCHE A	DE0008051004	31-Dec-18	3,250	0.0000	16.0000	4.6639	242,522.80	0.000	0.899
ZAVAROVALNICA TRIGLAV D.D.	SI0021111651	31-Dec-18	3,900	0.0000	30.3000	4.6639	551,133.06	0.017	2.044
TOTAL							1,657,983.80		6.148

1.2 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in USI

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR USD/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				usd	usd	lei	lei	%	%
SAMSUNG ELECTRONICS CO LTD	US7960502018	31-Dec-18	104	0.0000	722.0000	4.0736	305,878.48	0.000	1.134
TOTAL							305,878.48		1.134

1.3 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in GB

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR GBP/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				gbp	gbp	lei	lei	%	%
BP PLC	GB0007980591	31-Dec-18	307	0.0000	4.9595	5.1931	7,906.84	0.000	0.029
TOTAL							7,906.84		0.029

3. Obligatiuni admise la tranzactionare emise sau garantate de autoritati 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 cumulat(a)	Pret piata	Valoare totala	Pondere in total obligatiuni emitent	Pondere in activul total al OPCVM
							%	RON	RON	RON	RON	RON	lei	%	%
Black Sea Trade and Development Bank	XS1917958651	-	2	11-Dec-18	11-Dec-18	11-Dec-19	4.9000%	500,000.00	67.12	1409.59	0.00	-	1,002,819.18	0.000	3.718
LEASEPLAN CORPORATION NV	XS1551746768	-	3	20-Jan-17	19-Jan-18	19-Jan-19	3.4000%	100,000.00	9.32	3232.33	0.00	-	309,696.99	0.000	1.148
NIBC Bank N.V.	XS1481206768	-	1	26-Aug-16	26-Aug-18	26-Aug-19	2.7000%	100,000.00	7.40	946.85	0.00	-	100,946.85	0.000	0.374
UNICREDIT GROUP	XS1233785630	-	2	15-Dec-17	26-Sep-18	26-Mar-19	4.0500%	555,231.88	53.83	5878.13	-3074.73	-	1,116,070.53	0.000	4.138
TOTAL													2,529,533.55		9.379

FDI OTP Global Mix – Situatia detaliata a investitiilor la data de 31.12.2018

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 emitent	Pondere in activul total al OPCVM
							%	EUR	EUR	EUR	EUR	EUR	EUR	lei	%	%
BNP PARIBAS	XS1626933102	-	100	27-Nov-17	7-Dec-18	7-Mar-19	0.4340%	1,022.47	0.01	0.30	-	966.13	4.6639	450,731.60	0.000	1.671
Cable Communications Systems N.V	XS1405770576	-	50	26-Oct-16	15-Oct-18	15-Apr-19	5.0000%	1,000.00	0.14	10.56	-	1,042.68	4.6639	245,608.10	0.014	0.911
Cable Communications Systems N.V.	XS1405770576	-	50	3-Aug-17	15-Oct-18	15-Apr-19	5.0000%	1,060.00	0.14	10.56	-	1,042.68	4.6639	245,608.10	0.014	0.911
FORD MOTOR CREDIT CO LLC	XS1729872736	-	150	1-Dec-17	3-Dec-18	1-Mar-19	0.3840%	1,000.00	0.01	0.31	-	844.58	4.6639	591,068.41	0.000	2.192
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	20-Jun-18	20-Jun-19	2.8750%	994.27	0.08	15.36	-	1,000.40	4.6639	236,868.89	0.005	0.878
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	19-Jun-17	20-Jun-18	20-Jun-19	2.8750%	1,008.75	0.08	15.36	-	1,000.40	4.6639	236,868.89	0.005	0.878
GLOBALWORTH REAL ESTATE	XS1577957837	-	50	24-Jul-17	20-Jun-18	20-Jun-19	2.8750%	1,017.50	0.08	15.36	-	1,000.40	4.6639	236,868.89	0.005	0.878
OTP BANK NYRT	XS0274147296	-	50	8-Jun-16	7-Nov-18	7-Feb-19	2.6830%	886.50	0.07	4.10	-	920.04	4.6639	215,503.43	0.000	0.799
OTP BANK NYRT	XS0274147296	-	50	22-Mar-17	7-Nov-18	7-Feb-19	2.6830%	955.00	0.07	4.10	-	920.04	4.6639	215,503.43	0.000	0.799
OTP BANK NYRT	XS0274147296	-	50	27-Sep-17	7-Nov-18	7-Feb-19	2.6830%	981.00	0.07	4.10	-	920.04	4.6639	215,503.43	0.000	0.799
RCI BANQUE SA	FR0013322146	-	1	12-Mar-18	12-Dec-18	12-Mar-19	0.2660%	100,000.00	0.74	14.78	-	91,692.00	4.6639	427,711.24	0.001	1.586
Türkiye Garanti Bankas	XS1084838496	-	50	24-Mar-17	8-Jul-18	8-Jul-19	3.3750%	1,031.00	0.09	16.37	-	1,000.48	4.6639	237,123.51	0.001	0.879
Türkiye Garanti Bankas	XS1084838496	-	50	7-May-18	8-Jul-18	8-Jul-19	3.3750%	1,023.50	0.09	16.37	-	1,000.48	4.6639	237,123.51	0.000	0.879
TOTAL														3,792,091.44		14.061

III. Valoriile mobiliare admise sau tranzactionate pe o piață reglementată dintr-un stat țert

1.1 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) in US1

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR USD/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				USD	USD	lei	lei	%	%
AbbVie Inc.	US00287Y1091	31-Dec-18	340	0.0407	92.19	4.0736	127,685.36	0.000	0.473
ALIBABA GROUP HOLDING-SP ADR	US01609W1027	31-Dec-18	490	0.0000	137.07	4.0736	273,600.49	0.000	1.014
Alphabet	US02079K1079	31-Dec-18	93	0.0041	1,035.61	4.0736	392,335.46	0.000	1.455
BOOKING HOLDINGS INC	US09857L1089	31-Dec-18	43	0.0373	1,722.42	4.0736	301,707.35	0.000	1.119
GENERAL MOTORS CO	US37045V1008	31-Dec-18	1,600	0.0000	33.45	4.0736	218,019.07	0.000	0.808
JOHNSON & JOHNSON	US4781601046	31-Dec-18	190	4.0736	129.05	4.0736	94,625.65	0.000	0.351
MASTERCARD INC	US57636Q1040	31-Dec-18	63	0.0005	188.65	4.0736	48,414.53	0.000	0.180
Microsoft Corp	US5949181045	31-Dec-18	616	0.0000	101.57	4.0736	254,873.42	0.000	0.945
Pfizer, Inc.	US7170811035	31-Dec-18	1,555	0.2037	43.65	4.0736	276,498.66	0.000	1.025
TOTAL							1,987,760.01		7.370

1.2 Actiuni tranzactionate in ultimele 30 de zile de tranzactionare (zile lucratoare) - denuminate in CHF

Emitent	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. actiuni detinute	Valoare nominala	Valoare actiune	Curs valutar BNR CHF/RON	Valoare totala	Pondere in capitalul social al emitentului	Pondere in activul total al OPCVM
				CHF	CHF	lei	lei	%	%
Nestlé	CH0038963350	31-Dec-18	342	0.4664	79.8000	4.1404	112,998.14	0.000	0.419
Roche Genussscheine	CH0012032048	31-Dec-18	135	0.0000	243.4000	4.1404	136,049.40	0.000	0.504
TOTAL							249,047.54		0.923

IX. Disponibil in conturi curente si numerar

1. Disponibil in conturi curente si numerar in RON

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	lei	%
Banca Comerciala Romana	278.67	0.001
Banca Romaneasca	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	10.066.58	0.037
Citi Bank	74,273.00	0.275
CREDIT EUROPE BANK SA	0.00	0.000
IDEA BANK	0.00	0.000
Libra Internet Bank	42.00	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
TOTAL	84,660.26	0.314

2. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	EUR	lei	lei	%
Banca Comerciala Romana	1,067,748.74	4.6639	4,979,873.35	18.465
Banca Romaneasca	0.00	4.6639	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	4.6639	0.00	0.000
Citi Bank	0.00	4.6639	0.00	0.000
CREDIT EUROPE BANK SA	0.00	4.6639	0.00	0.000
IDEA BANK	0.00	4.6639	0.00	0.000
OTP BANK ROMANIA	6.72	4.6639	31.34	0.000
TOTAL			4,979,904.69	18.465

3. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	USD	lei	lei	%
Banca Comerciala Romana	7,862.39	4.0736	32,028.23	0.119
OTP BANK ROMANIA	0.00	4.0736	0.00	0.000
TOTAL			32,028.23	0.119

4. Disponibil in conturi curente si numerar denuminate in HUF

Denumire banca	Valoare curenta	Curs valutar BNR HUF/RON	Valoare actualizata	Pondere in activul total al OPCVM
	HUF	lei	lei	%
Banca Comerciala Romana	0.00	0.0145	0.00	0.000
TOTAL			0.00	0.000

5. Disponibil in conturi curente si numerar denuminate in NOK

Denumire banca	Valoare curenta	Curs valutar BNR NOK/RON	Valoare actualizata	Pondere in activul total al OPCVM
	NOK	lei	lei	%
Banca Comerciala Romana	0.00	0.4689	0.00	0.000
TOTAL			0.00	0.000

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 toatala	Pondere in activul total al OPCVM
			%	lei	lei	lei	lei	%
OTP BANK ROMANIA	31-Dec-18	3-Jan-19	1.7000%	476,464.55	22.19	22.19	476,486.74	1.767
TOTAL							476,486.74	1.767

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 toatala	Pondere in activul total al OPCVM
			%	eur	eur	eur	lei	lei	%
Banca Romaneasca	31-May-18	29-May-19	1.3000%	350,000.00	12.47	2680.14	4.6639	1,644,864.89	6.099
Banca Romaneasca	13-Jul-18	9-Jan-19	1.2000%	100,000.00	3.29	565.48	4.6639	469,027.34	1.739
Banca Romaneasca	13-Jul-18	9-Jan-19	1.2000%	149,915.00	4.93	847.74	4.6639	703,142.34	2.607
OTP BANK ROMANIA	31-Dec-18	7-Jan-19	0.0500%	350,000.00	0.48	0.48	4.6639	1,632,367.24	6.053
TOTAL								4,449,401.80	16.498

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1 Contracte forward denuminate in EUR

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR EUR/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	50,000.00	Vanzare	25-Jan-18	25-Jan-19	4.8315	4.6639	4.6737	0.1578	7,890.00	0.029
BRD - GROUPE SOCIETE GENERALE S.A.	100,000.00	Vanzare	12-Apr-18	12-Apr-19	4.7902	4.6639	4.7081	0.0841	8,410.00	0.031
Citi Bank	195,000.00	Vanzare	18-Apr-18	19-Apr-19	4.7945	4.6639	4.7092	0.0853	16,633.50	0.062
Citi Bank	150,000.00	Vanzare	20-Apr-18	22-Apr-19	4.8064	4.6639	4.7106	0.0958	14,370.00	0.053
Citi Bank	150,000.00	Vanzare	16-May-18	16-May-19	4.7925	4.6639	4.7214	0.0711	10,665.00	0.040
Citi Bank	155,000.00	Vanzare	21-May-18	21-May-19	4.7828	4.6639	4.7237	0.0591	9,160.50	0.034
Citi Bank	50,000.00	Vanzare	22-Mar-18	22-Mar-19	4.8083	4.6639	4.6970	0.1123	5,615.00	0.021
Citi Bank	110,000.00	Vanzare	3-Apr-18	3-Apr-19	4.7985	4.6639	4.7022	0.0963	10,593.00	0.039
Citi Bank	100,000.00	Vanzare	4-Apr-18	8-Apr-19	4.7973	4.6639	4.7044	0.0929	9,290.00	0.034
Citi Bank	100,000.00	Vanzare	24-Sep-18	24-Sep-19	4.8373	4.6639	4.7817	0.0556	5,560.00	0.021
Citi Bank	95,000.00	Vanzare	26-Sep-18	26-Sep-19	4.8405	4.6639	4.7826	0.0579	5,500.50	0.020
Citi Bank	500,000.00	Vanzare	5-Oct-18	7-Oct-19	4.8495	4.6639	4.7876	0.0619	30,950.00	0.115
Citi Bank	500,000.00	Vanzare	4-Jul-18	3-Jan-19	4.7605	4.6639	4.6650	0.0955	47,750.00	0.177
Citi Bank	300,000.00	Vanzare	18-Jan-18	18-Jan-19	4.7970	4.6639	4.6709	0.1261	37,830.00	0.140
ING BANK Romania	250,000.00	Vanzare	15-Jan-18	15-Jan-19	4.7775	4.6639	4.6698	0.1077	26,925.00	0.100
ING BANK Romania	160,000.00	Cumparare	5-Nov-18	3-Jan-19	4.6897	4.6639	4.6650	-0.0247	-3,952.00	-0.015
ING BANK Romania	110,000.00	Vanzare	29-May-18	29-May-19	4.8047	4.6639	4.7274	0.0773	8,503.00	0.032
ING BANK Romania	100,000.00	Vanzare	14-Jun-18	14-Jun-19	4.8436	4.6639	4.7349	0.1087	10,870.00	0.040
ING BANK Romania	100,000.00	Vanzare	21-Mar-18	21-Mar-19	4.8026	4.6639	4.6965	0.1061	10,610.00	0.039
ING BANK Romania	300,000.00	Vanzare	18-Jan-18	18-Jan-19	4.7970	4.6639	4.6709	0.1261	37,830.00	0.140
ING BANK Romania	150,000.00	Vanzare	26-Jan-18	28-Jan-19	4.8343	4.6639	4.6749	0.1594	23,910.00	0.089
TOTAL									334,913.50	1.242

1.2 Contracte forward denominate in USD

Contraparte	Cantitate	Tip contract	Data achizitiei	Data scadentei	Pret de exercitare	Curs valutar BNR USD/RON	Curs forward	Profit / pierdere	Valoare totala	Pondere in activul total al OPCVM
					lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S.A.	595,000.00	Cumparare	27-Dec-18	15-Mar-19	4.0927	4.0736	4.0745	-0.0182	-10,829.00	-0.040
Citi Bank	595,000.00	Vanzare	15-Mar-18	15-Mar-19	3.7640	4.0736	4.0745	-0.3105	-184,747.50	-0.685
ING BANK Romania	500,000.00	Vanzare	9-Mar-18	11-Mar-19	3.7685	4.0736	4.0746	-0.2861	-143,050.00	-0.530
ING BANK Romania	100,000.00	Cumparare	27-Dec-18	18-Jan-19	4.0851	4.0736	4.0740	-0.0121	-1,210.00	-0.004
ING BANK Romania	200,000.00	Cumparare	27-Dec-18	20-Feb-19	4.0899	4.0736	4.0745	-0.0154	-3,080.00	-0.011
ING BANK Romania	200,000.00	Vanzare	20-Aug-18	20-Feb-19	4.0937	4.0736	4.0745	0.0192	3,840.00	0.014
ING BANK Romania	100,000.00	Vanzare	18-Jan-18	18-Jan-19	3.8160	4.0736	4.0740	-0.2580	-25,800.00	-0.096
TOTAL									-364,876.50	-1.353

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	Pondere in activul total al OPCVM
				lei	lei	lei	%	%
FDI OTP Real Estate & Constructor	ROTOW22GGA16	-	1,014.3681	473.1276		479.925.54	10.627	1.779
TOTAL						479,925.54		1.779

2.Titluri de participare denuminate in EUR

Denumire fond	Cod ISIN	Data ultimei sedinte in care s-a tranzactionat	Nr. unitati de fond detinute	Valoare unitate de fond (VUAN)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	lei	lei	%	%
FDI OTP EURO BOND	ROFDIN001J6	-	28,996.1834	12.6880		4.6639	1,715,865.48	1.110	6.362
TOTAL							1,715,865.48		6.362

Evolutia activului net si a VUAN in ultimii 3 an

	31-Dec-16	31-Dec-17	31-Dec-18
Activ net	8,000,682.37	32,149,249.89	26,913,812.86
VUAN	10.7941	11.6728	10.6863

OTP Asset Management Romania SAI SA

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Dan POPOVICI

Intocmit,
Filon ANGHEL