

SAI: OTP Asset Management Romania
SAI SA

Decizie autorizare: PJRO5SAIR/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 EuroBond

Decizie autorizare: 1083/20.08.2010
Cod inscriere: CSC06FDIR/400069

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 (EUR)	Lei	% din activul net	% din activul total	Valuta (EUR)	Lei	
I Total active	100.10%	100.00%	33,185,261.43	154,772,740.79	100.10%	100.00%	36,723,636.29	175,510,407.36	20,737,666.57
1 Valori mobiliare si instrumente ale pietei monetare din care:	40.35%	40.31%	13,376,595.32	62,387,102.92	64.43%	64.37%	23,636,801.80	112,967,366.85	50,580,263.93
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:	1.97%	1.97%	652,223.28	3,041,904.15	5.92%	5.91%	2,171,541.07	10,378,446.23	7,336,542.09
1.1.3. obligatiuni, din care:	1.97%	1.97%	652,223.28	3,041,904.15	5.92%	5.91%	2,171,541.07	10,378,446.23	7,336,542.09
1.1.3.1 Obligatiuni corporative cotate	1.97%	1.97%	652,223.28	3,041,904.15	5.05%	5.05%	1,853,389.94	8,857,906.56	5,816,002.42
1.1.3.2 Obligatiuni emise de administratia publica centrala	0.00%	0.00%	0.00	0.00	0.87%	0.87%	318,151.13	1,520,539.67	1,520,539.67
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:	38.38%	38.34%	12,724,372.04	59,345,198.78	58.51%	58.45%	21,465,260.73	102,588,920.61	43,243,721.84
1.2.3. obligatiuni, din care:	38.38%	38.34%	12,724,372.04	59,345,198.78	58.51%	58.45%	21,465,260.73	102,588,920.61	43,243,721.84
1.2.3.1 Obligatiuni corporative cotate	34.49%	34.46%	11,434,821.13	53,330,862.28	23.78%	23.75%	8,723,254.72	41,691,051.30	-11,639,810.98
1.2.3.2 Obligatiuni emise de administratia publica centrala	3.89%	3.89%	1,289,550.91	6,014,336.49	34.73%	34.70%	12,742,006.01	60,897,869.31	54,883,532.82
1.3. valori mobiliare si instrumente ale pietei monetare admise la cota oficiala a unei burse dintr-un stat tert sau negociate pe o alta piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat tert, care opereaza in mod regulat si este recunoscuta si deschisa publicului, aprobata de A.S.F., din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
2 valori mobiliare nou emise	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3 alte valori mobiliare si instrumente ale pietei monetare mentionate la art. 83 alin.(1) lit.a) din O.U.G. nr. 32/2012 din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.1. valori mobiliare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
3.2. instrumente ale pietei monetare	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4 Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din care:	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.1. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare din Romania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.2. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.3. Produse structurate admise sau tranzactionate pe o piata reglementata sau un sistem alternativ de tranzactionare dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5 Depozite bancare din care:	48.36%	48.31%	16,031,410.47	74,768,895.28	25.75%	25.73%	9,448,444.91	45,156,952.78	-29,611,942.50
5.1. depozite bancare constituite la institutii de credit din Romania	48.36%	48.31%	16,031,410.47	74,768,895.28	25.75%	25.73%	9,448,444.91	45,156,952.78	-29,611,942.50
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 tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6 Instrumente financiare derivate tranzactionate pe o piata reglementata	0.00%	0.00%	1,063.35	4,959.34	0.00%	0.00%	0.00	0.00	-4,959.34
6.1. instrumente financiare derivate tranzactionate pe o piata reglementata din Romania	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.2. instrumente financiare derivate tranzactionate pe o piata reglementata dintr-un stat membru	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.3. instrumente financiare derivate tranzactionate pe o piata reglementata dintr-un stat tert	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
6.4. instrumente financiare derivate negociate in afara pietelor reglementate	0.00%	0.00%	1,063.35	4,959.34	0.00%	0.00%	0.00	0.00	-4,959.34
6.4.1. Contracte forward	0.00%	0.00%	1,063.35	4,959.34	0.00%	0.00%	0.00	0.00	-4,959.34
7 Conturi curente si numerar	2.49%	2.49%	824,826.86	3,846,909.99	1.61%	1.60%	588,845.39	2,814,268.79	-1,032,641.20
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.	8.90%	8.89%	2,951,372.86	13,764,907.87	8.31%	8.30%	3,048,951.60	14,571,854.41	806,946.54
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%	-7.42	-34.61	0.00%	0.00%	-7.42	-35.46	-0.86
12.5. sume in curs de rezolvare	0.00%	0.00%	-7.42	-34.61	0.00%	0.00%	-7.42	-35.46	-0.86
II Total obligatii	0.10%	0.10%	33,307.42	155,342.47	0.10%	0.10%	36,763.23	175,702.51	20,360.04
1. Cheltuieli pentru plata comisiunilor datorate S.A.I.	0.08%	0.08%	25,274.86	117,879.40	0.07%	0.07%	27,307.63	130,511.34	12,631.94
2. Cheltuieli pentru plata comisiunilor datorate depozitarului	0.01%	0.01%	3,953.18	18,437.22	0.01%	0.01%	4,378.80	20,927.60	2,490.38
7. Cheltuieli cu plata comisiunilor/orariilor datorate A.S.F.	0.01%	0.01%	2,585.89	12,060.34	0.01%	0.01%	2,861.44	13,675.68	1,615.34
8. Cheltuieli cu auditul financiar	0.00%	0.00%	971.08	4,529.00	0.00%	0.00%	947.63	4,529.00	0.00
9. Alte cheltuieli aprobate	0.00%	0.00%	522.42	2,436.51	0.00%	0.00%	1,267.74	6,058.89	3,622.38
III Valoarea activului net (I - II)	100.00%	99.90%	33,151,954.01	154,617,398.33	100.00%	99.90%	36,686,873.06	175,334,704.85	20,717,306.53

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

Situatia valorii unitare a activului net

Denumire element	Perioada curenta 31.12.2019	Perioada corespunzatoare a anului precedent 31.12.2018	Diferente
Valoarea activ net	36.686.273.06	33.151.954.01	3.534.319.05
Numar unitati de fond/actiuni in circulatie	2.764.839.9821	2.612.840.6129	151.999.3692
Valoarea unitara a activului net	13.2689	12.6881	0.5808

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL

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

I.Valori mobiliare admise sau tranzactionate pe o piatǎ reglementatǎ sau pe un sistem alternativ de tranzacționare din România:

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

5.2. Obligatiuni admise la tranzacționare 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 scadentei cupon	Rata cuponului	Valoare initialǎ	Crestere zilnicǎ	Dobânda cumulată	Discount/prima cumulată (a)	Pret piata	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al OPCVM
								%	eur	eur	eur	eur	eur	eur	%	%
BT Leasing Transilvania IFN	BTL24E	ROGDVSSSKL4	-	12	12-Dec-19	12-Dec-19	12-Jun-20	1.750%	100,000.00	4.86	97.22	0.00	-	1,201,166.67	0.000	3.271
INTERNATIONAL INVESTMENT BANK	IIB21E	ROABZ2JS4SS1	-	50	15-Oct-18	15-Oct-18	15-Oct-20	1.503%	10,000.00	0.42	31.72	0.00	-	501,586.08	0.000	1.366
INTERNATIONAL INVESTMENT BANK	IIB20E	ROIIBKDBC049	-	15	26-Sep-17	26-Sep-19	26-Sep-20	1.593%	10,000.00	0.44	42.48	0.00	-	150,637.20	0.000	0.410
Total														1,853,389.94		5.047

6. Obligatiuni admise la tranzacționare emise sau garantate de autoritatǎ ale administratiei publice centrale

Serie	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 cumulată(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni ale unei emisiuni	Pondere in activul total al OPCVM
							%	eur	eur	eur	eur	eur	eur	eur	%	%
RO1821DBN052	RO1821DBN052	-	100.00	9-Jan-19	27-Oct-19	27-Oct-20	4.000%	4,998.00	0.55	36.07	-	5,032.40	4.7793	106,050.38	0.000	0.289
RO1821DBN052	RO1821DBN052	-	100.00	9-Jan-19	27-Oct-19	27-Oct-20	4.000%	4,996.50	0.55	36.07	-	5,032.40	4.7793	106,050.38	0.000	0.289
RO1821DBN052	RO1821DBN052	-	100.00	9-Jan-19	27-Oct-19	27-Oct-20	4.000%	4,994.17	0.55	36.07	-	5,032.40	4.7793	106,050.38	0.000	0.289
TOTAL														318,151.13		0.866

II. Valori mobiliare admise sau tranzactionate pe o piatǎ reglementatǎ sau pe un sistem alternativ de tranzacționare din alt stat membru

3.2.2 Obligatiuni admise la tranzacționare 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 cumulată(a)	Pret Piata	Valoare totala	Pondere in total obligatiuni al unei emisiuni	Pondere in activul total al OPCVM
							%	eur	eur	eur	eur	eur	eur	%	%
ALPHA BANK ROMANIA SA	XS1992938347	-	500	16-May-19	18-Nov-19	18-May-20	1.170%	1,000.00	0.03	1.43	-	-	500,715.00	0.000	1.363
BULGARIAN ENERGY HOLDING	XS1405778041	-	50	9-Sep-16	2-Aug-19	2-Aug-20	4.875%	1,059.50	0.13	20.25	-	1,070.96	54,560.05	0.003	0.149
BULGARIAN ENERGY HOLDING	XS1405778041	-	100	22-Sep-16	2-Aug-19	2-Aug-20	4.875%	1,058.75	0.13	20.25	-	1,070.96	109,120.09	0.006	0.297
BULGARIAN ENERGY HOLDING	XS1405778041	-	50	7-Aug-17	2-Aug-19	2-Aug-20	4.875%	1,080.00	0.13	20.25	-	1,070.96	54,560.05	0.003	0.149
Cable Communications Systems N.V.	XS1405770576	-	100	23-May-17	15-Oct-19	15-Apr-20	5.000%	1,068.50	0.14	10.56	-	1,028.67	103,922.06	0.283	0.283
Cable Communications Systems N.V.	XS1405770576	-	100	3-Aug-17	15-Oct-19	15-Apr-20	5.000%	1,060.00	0.14	10.56	-	1,028.67	103,922.06	0.283	0.283
Cable Communications Systems N.V.	XS1405770576	-	200	7-Aug-17	15-Oct-19	15-Apr-20	5.000%	1,063.60	0.14	10.56	-	1,028.67	207,844.11	0.566	0.566
Cable Communications Systems N.V.	XS1405770576	-	150	6-Sep-17	15-Oct-19	15-Apr-20	5.000%	1,064.85	0.14	10.56	-	1,028.67	155,883.08	0.424	0.424
Cable Communications Systems N.V.	XS1405770576	-	350	12-Feb-19	15-Oct-19	15-Apr-20	5.000%	1,017.50	0.14	10.56	-	1,028.67	363,727.19	0.990	0.990
Cable Communications Systems N.V.	XS1405770576	-	100	13-Mar-19	15-Oct-19	15-Apr-20	5.000%	1,036.25	0.14	10.56	-	1,028.67	103,922.06	0.283	0.283
Cable Communications Systems N.V.	XS1405770576	-	200	14-Oct-19	15-Oct-19	15-Apr-20	5.000%	1,026.00	0.14	10.56	-	1,028.67	207,844.11	0.566	0.566
Ceske Drah	XS1415366720	-	100	25-May-16	25-May-19	25-May-20	1.875%	990.24	0.05	11.32	-	1,046.01	105,733.17	0.002	0.288
Ceske Drah	XS1415366720	-	200	1-Feb-19	25-May-19	25-May-20	1.875%	1,028.75	0.05	11.32	-	1,046.01	211,466.34	0.004	0.576
Croatian Bank for Reconstruction and Develop	XS0961637542	-	150	19-May-16	8-May-20	8-May-20	6.000%	1,116.25	0.06	39.02	-110.83	1,123.98	157,824.56	0.021	0.430
EMERALD CAP	XS1523215116	-	1,700	2-Dec-16	5-Nov-19	5-Feb-20	1.701%	1,000.00	0.05	2.69	-	-	1,704,578.53	0.772	4.642
FORD MOTOR CREDIT CO LLC	XS1729872736	-	100	1-Dec-17	2-Dec-19	2-Mar-20	0.303%	1,000.00	0.01	0.25	-	925.62	92,586.75	0.252	0.252
GLOBALWORTH REAL ESTATE	XS1577957837	-	191	19-Jun-17	20-Jun-19	20-Jun-20	2.875%	994.27	0.08	15.32	-	1,053.43	204,130.80	0.017	0.556
GLOBALWORTH REAL ESTATE	XS1577957837	-	109	19-Jun-17	20-Jun-19	20-Jun-20	2.875%	1,008.75	0.08	15.32	-	1,053.43	116,493.49	0.010	0.317
GLOBALWORTH REAL ESTATE	XS1577957837	-	150	27-Jun-17	20-Jun-19	20-Jun-20	2.875%	1,008.50	0.08	15.32	-	1,053.43	160,312.14	0.014	0.437
GLOBALWORTH REAL ESTATE	XS1577957837	-	200	3-Aug-17	20-Jun-19	20-Jun-20	2.875%	1,021.50	0.08	15.32	-	1,053.43	213,749.52	0.018	0.582
GLOBALWORTH REAL ESTATE	XS1577957837	-	150	5-Sep-17	20-Jun-19	20-Jun-20	2.875%	1,023.75	0.08	15.32	-	1,053.43	160,312.14	0.014	0.437
GLOBALWORTH REAL ESTATE	XS1577957837	-	100	14-Sep-17	20-Jun-19	20-Jun-20	2.875%	1,024.00	0.08	15.32	-	1,053.43	106,874.76	0.009	0.291
MOL HUNGARIAN OIL & GAS	XS1401114811	-	200	5-Apr-17	28-Apr-19	28-Apr-20	2.625%	1,042.40	0.07	17.79	-	1,072.96	218,149.38	0.000	0.594
MOL HUNGARIAN OIL & GAS	XS1401114811	-	340	1-Feb-19	28-Apr-19	28-Apr-20	2.625%	1,057.50	0.07	17.79	-	1,072.96	370,853.94	0.000	1.010
NE PROPERTY BV	XS1996435928	-	200	22-May-19	22-May-19	22-May-20	2.625%	981.47	0.07	16.07	-	1,051.14	213,441.11	0.014	0.581
NE PROPERTY BV	XS2063535970	-	230	9-Oct-19	9-Oct-19	9-Oct-20	1.875%	981.31	0.05	4.30	-	998.10	230,551.60	0.014	0.628
NE PROPERTY COOPERATIEF	XS1722884331	-	100	4-Mar-19	23-Nov-19	23-Nov-20	1.750%	891.25	0.05	1.86	-	1,018.15	102,001.48	0.011	0.278
OTP BANK NYRT	XS0274147296	-	100	22-Mar-17	7-Nov-19	7-Feb-20	2.600%	955.00	0.07	3.97	-	922.54	92,650.72	0.000	0.252
OTP BANK NYRT	XS0274147296	-	100	21-Aug-17	7-Nov-19	7-Feb-20	2.600%	980.00	0.07	3.97	-	922.54	92,650.72	0.000	0.252
OTP BANK NYRT	XS0274147296	-	150	27-Sep-17	7-Nov-19	7-Feb-20	2.600%	981.00	0.07	3.97	-	922.54	138,976.08	0.001	0.378
OTP BANK NYRT	XS0274147296	-	119	8-Dec-17	7-Nov-19	7-Feb-20	2.600%	979.00	0.07	3.97	-	922.54	110,254.36	0.000	0.300
OTP BANK NYRT	XS0274147296	-	100	8-Dec-17	7-Nov-19	7-Feb-20	2.600%	979.00	0.07	3.97	-	922.54	92,650.72	0.000	0.252
Societe Generale	XS149846810	-	1,700	24-Nov-16	6-Dec-19	6-Jun-20	1.675%	1,000.00	0.05	1.21	-	-	1,702,056.53	0.003	4.635
VOLVO CAR AB	XS1971935223	-	150	2-Apr-19	2-Apr-19	2-Apr-20	2.125%	996.25	0.06	15.91	-	1,043.67	158,936.02	0.007	0.433
Total													8,723,254.72		23.754

FDI OTP Euro 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 sedinte in care s-a tranzactionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	Valoarea initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret Piata	Valoarea totala	Pondere in total obligatiuni al unei emisuni	Pondere in activul total al OPCVM
							%	eur	eur	eur	eur	eur	eur	%	%
ITALIA	IT0005344335	-	200	9-May-19	1-Oct-19	1-Apr-20	2.450%	1,042.67	0.07	6.16	-	1,077.09	216,648.69	0.000	0.590
ITALIA	IT0005345183	-	500	26-Nov-19	15-Nov-19	15-May-20	2.500%	1,102.02	0.07	3.23	-	1,096.63	549,926.51	0.000	1.497
ITALIA	IT0005345183	-	500	26-Nov-19	15-Nov-19	15-May-20	2.500%	1,100.92	0.07	3.23	-	1,096.63	549,926.51	0.000	1.497
MACEDONIA	XS1087984164	-	100	30-Dec-16	24-Jul-19	24-Jul-20	3.975%	1,005.50	0.11	17.49	-	1,054.40	107,188.57	0.002	0.292
MACEDONIA	XS1318363766	-	100	31-Mar-16	1-Dec-19	1-Dec-20	4.875%	1,000.00	0.13	4.13	-	1,045.44	104,956.91	0.005	0.286
MACEDONIA	XS1318363766	-	100	30-Dec-16	1-Dec-19	1-Dec-20	4.875%	1,055.00	0.13	4.13	-	1,045.44	104,956.91	0.005	0.286
Republic of Croatia EUR	XS1428088626	-	100	5-Apr-17	20-Mar-19	20-Mar-20	3.000%	993.75	0.08	23.52	-	1,171.90	119,541.96	0.001	0.326
REPUBLIC OF INDONESIA	XS2012546714	-	200	18-Jun-19	18-Jun-19	18-Sep-20	1.450%	997.44	0.04	7.80	-	1,038.30	209,220.93	0.000	0.570
REPUBLIC OF INDONESIA	XS2069959398	-	300	30-Oct-19	30-Oct-19	30-Oct-20	1.400%	998.68	0.04	2.41	-	997.89	300,089.95	0.036	0.817
REPUBLIC OF MONTENEGRO	XS2050982755	-	250	3-Oct-19	3-Oct-19	3-Oct-20	2.550%	978.46	0.07	6.27	-	992.42	249,671.37	0.016	0.680
REPUBLIC OF MONTENEGRO	XS2050982755	-	50	14-Oct-19	3-Oct-19	3-Oct-20	2.550%	1,007.50	0.07	6.27	-	992.42	49,934.27	0.003	0.136
ROMANIA	XS1060842975	-	50	10-Oct-16	24-Apr-19	24-Apr-20	3.625%	1,155.63	0.10	24.96	-	1,148.72	58,683.70	0.000	0.160
ROMANIA	XS1129788524	-	400	15-Feb-19	28-Oct-19	28-Oct-20	2.875%	1,093.01	0.08	5.11	-	1,120.16	450,104.35	0.002	1.226
ROMANIA	XS1129788524	-	200	26-Feb-19	28-Oct-19	28-Oct-20	2.875%	1,093.00	0.08	5.11	-	1,120.16	225,052.17	0.001	0.613
ROMANIA	XS1129788524	-	200	4-Mar-19	28-Oct-19	28-Oct-20	2.875%	1,093.59	0.08	5.11	-	1,120.16	225,052.17	0.001	0.613
ROMANIA	XS1312891549	-	250	31-Mar-17	29-Oct-19	29-Oct-20	2.750%	1,057.40	0.08	4.81	-	1,122.11	281,728.44	0.001	0.767
ROMANIA	XS1312891549	-	100	16-May-17	29-Oct-19	29-Oct-20	2.750%	1,062.00	0.08	4.81	-	1,122.11	112,691.37	0.000	0.307
ROMANIA	XS1312891549	-	300	19-May-17	29-Oct-19	29-Oct-20	2.750%	1,062.60	0.08	4.81	-	1,122.11	336,074.12	0.001	0.921
ROMANIA	XS1312891549	-	250	6-Feb-19	29-Oct-19	29-Oct-20	2.750%	1,075.75	0.08	4.81	-	1,122.11	281,728.44	0.001	0.767
ROMANIA	XS1312891549	-	200	21-Feb-19	29-Oct-19	29-Oct-20	2.750%	1,076.25	0.08	4.81	-	1,122.11	225,382.75	0.001	0.614
ROMANIA	XS1312891549	-	300	12-Mar-19	29-Oct-19	29-Oct-20	2.750%	1,085.00	0.08	4.81	-	1,122.11	336,074.12	0.001	0.921
ROMANIA	XS1312891549	-	100	13-Mar-19	29-Oct-19	29-Oct-20	2.750%	1,086.25	0.08	4.81	-	1,122.11	112,691.37	0.000	0.307
ROMANIA	XS1313004928	-	200	24-Jan-20	29-Oct-19	29-Oct-20	3.875%	1,204.87	0.11	6.78	-	1,164.76	234,306.19	0.001	0.638
ROMANIA	XS1420357318	-	200	20-Feb-19	26-May-19	26-May-20	2.875%	1,009.50	0.08	17.28	-	1,129.53	229,361.28	0.000	0.625
ROMANIA	XS1420357318	-	200	4-Mar-19	26-May-19	26-May-20	2.875%	1,008.00	0.08	17.28	-	1,129.53	229,361.28	0.000	0.625
ROMANIA	XS1420357318	-	300	13-Mar-19	26-May-19	26-May-20	2.875%	1,024.00	0.08	17.28	-	1,129.53	344,041.93	0.000	0.937
ROMANIA	XS1420357318	-	800	26-Nov-19	26-May-19	26-May-20	2.875%	1,124.00	0.08	17.28	-	1,129.53	917,445.14	0.001	2.498
ROMANIA	XS1599193403	-	200	15-Feb-19	19-Apr-19	19-Apr-20	2.375%	1,003.30	0.06	16.68	-	1,094.74	222,282.38	0.000	0.605
ROMANIA	XS1599193403	-	300	21-Feb-19	19-Apr-19	19-Apr-20	2.375%	1,004.00	0.06	16.68	-	1,094.74	333,423.57	0.000	0.908
ROMANIA	XS1599193403	-	300	25-Feb-19	19-Apr-19	19-Apr-20	2.375%	1,001.80	0.06	16.68	-	1,094.74	333,423.57	0.000	0.908
ROMANIA	XS1599193403	-	300	13-Mar-19	19-Apr-19	19-Apr-20	2.375%	1,017.90	0.06	16.68	-	1,094.74	333,423.57	0.000	0.908
ROMANIA	XS1599193403	-	300	16-Apr-19	19-Apr-19	19-Apr-20	2.375%	1,016.32	0.06	16.68	-	1,094.74	333,423.57	0.000	0.908
ROMANIA	XS1892141620	-	200	14-Jun-19	11-Mar-19	11-Mar-20	2.875%	1,070.75	0.08	23.25	-	1,131.99	231,048.27	0.000	0.629
ROMANIA	XS1892141620	-	300	7-Oct-19	11-Mar-19	11-Mar-20	2.875%	1,134.00	0.08	23.25	-	1,131.99	346,572.41	0.000	0.944
ROMANIA	XS1892141620	-	300	10-Oct-19	11-Mar-19	11-Mar-20	2.875%	1,139.89	0.08	23.25	-	1,131.99	346,572.41	0.000	0.944
ROMANIA	XS1934867547	-	238	3-Apr-19	8-Dec-19	8-Dec-20	2.000%	990.78	0.05	1.31	-	1,073.44	255,730.95	0.000	0.697
ROMANIA	XS1934867547	-	462	16-Apr-19	8-Dec-19	8-Dec-20	2.000%	1,002.99	0.05	1.31	-	1,073.44	496,535.18	0.000	1.352
ROMANIA	XS1934867547	-	200	9-May-19	8-Dec-19	8-Dec-20	2.000%	1,018.49	0.05	1.31	-	1,073.44	214,950.30	0.000	0.585
ROMANIA	XS1934867547	-	300	30-May-19	8-Dec-19	8-Dec-20	2.000%	1,017.50	0.05	1.31	-	1,073.44	322,425.44	0.000	0.878
ROMANIA	XS1934867547	-	200	6-Jun-19	8-Dec-19	8-Dec-20	2.000%	1,018.99	0.05	1.31	-	1,073.44	214,950.30	0.000	0.585
ROMANIA	XS1934867547	-	300	8-Jul-19	8-Dec-19	8-Dec-20	2.000%	1,073.75	0.05	1.31	-	1,073.44	322,425.44	0.000	0.878
ROMANIA	XS1934867547	-	250	16-Aug-19	8-Dec-19	8-Dec-20	2.000%	1,080.20	0.05	1.31	-	1,073.44	268,687.87	0.000	0.732
ROMANIA	XS1934867547	-	450	15-Oct-19	8-Dec-19	8-Dec-20	2.000%	1,082.31	0.05	1.31	-	1,073.44	483,638.16	0.000	1.317
ROMANIA	XS2027596530	-	500	26-Nov-19	16-Jul-19	16-Jul-20	2.124%	1,019.49	0.06	9.81	-	1,023.38	516,591.27	0.000	1.407
Total													12,742,006.01		34.698

IX. Disponibil in conturi curente si numerar
1. Disponibil in conturi curente si numerar in lei

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al OPCVM
	lei	lei	eur	%
Banca Comerciala Romana	86.20	4.7793	18.04	0.000
BANCA TRANSILVANIA S.A.	0.00	4.7793	0.00	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	202.87	4.7793	42.45	0.000
Citi Bank	999.00	4.7793	209.03	0.001
CREDIT EUROPE BANK SA	0.00	4.7793	0.00	0.000
ING BANK Romania	509.49	4.7793	106.60	0.000
OTP BANK ROMANIA	8,849.69	4.7793	1,851.67	0.005
Total			2,227.78	0.006

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

2.1. Disponibil in conturi curente si numerar denuminate in EUR

Denumire banca	Valoare curenta	Pondere in activul total al OPCVM
	eur	%
ALPHA BANK ROMANIA SA	0.00	0.000
Banca Comerciala Romana	413,234.26	1.125
Banca Romaneasca	156,446.63	0.426
BANCA TRANSILVANIA S.A.	88.56	0.000
BRD - GROUPE SOCIETE GENERALE S.A.	0.00	0.000
Citi Bank	1,452.15	0.004
CREDIT EUROPE BANK SA	0.00	0.000
FIRST BANK	78.95	0.000
ING BANK NV	15,207.07	0.041
Libra Internet Bank	67.26	0.000
OTP BANK ROMANIA	0.00	0.000
NUMERAR IN CASIERIE	0.00	0.000
Total	586,574.88	1.597

2.2. Disponibil in conturi curente si numerar denuminate in USD

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al OPCVM
	usd	lei	lei	eur	%
Banca Comerciala Romana	47.93	4.7793	4.2608	42.73	0.000
Total				42.73	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 dobânzii	Valoare initiala	Crestere zilnica	Dobanda cumulata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in activul total al OPCVM
			%	lei	lei	lei	lei	eur	%
Banca Comerciala Romana	30-Dec-19	6-Jan-20	2.30%	572,000.00	36.54	73.09	4.7793	119,698.09	0.326
Total								119,698.09	0.326

2.1. Depozite bancare denuminate in EUR

Denumire banca	Data constituirii	Data scadentei	Rata dobânzii	Valoare initiala	Crestere zilnica	Dobanda cumulata	Valoare totala	Pondere in activul total al OPCVM
			%	eur	eur	eur	eur	%
Banca Romaneasca	25-Feb-19	25-Feb-20	1.30%	302,850.00	10.79	3,343.80	306,193.80	0.834
Banca Romaneasca	25-Feb-19	25-Feb-20	1.30%	302,850.00	10.79	3,343.80	306,193.80	0.834
Banca Romaneasca	29-May-19	27-May-20	1.30%	300,000.00	10.68	2,318.63	302,318.63	0.823
Banca Romaneasca	22-Jul-19	21-Jul-20	1.05%	408,800.00	11.76	1,916.88	410,716.88	1.118
Banca Romaneasca	16-Dec-19	14-Dec-20	0.95%	200,000.00	5.21	83.29	200,083.29	0.545
Banca Romaneasca	16-Dec-19	14-Dec-20	0.95%	250,000.00	6.51	104.11	250,104.11	0.681
Banca Romaneasca	16-Dec-19	14-Dec-20	0.95%	300,000.00	7.81	124.93	300,124.93	0.817
Banca Romaneasca	16-Aug-19	14-Aug-20	1.00%	202,000.00	5.53	763.73	202,763.73	0.552
Banca Romaneasca	2-Sep-19	1-Sep-20	1.05%	1,000,000.00	28.77	3,480.82	1,003,480.82	2.733
Banca Romaneasca	9-Sep-19	8-Sep-20	1.05%	250,000.00	7.19	819.86	250,819.86	0.683
Banca Romaneasca	9-Sep-19	8-Sep-20	1.05%	254,950.00	7.33	836.10	255,786.10	0.697
Banca Romaneasca	13-Sep-19	11-Sep-20	1.05%	253,160.00	7.28	801.10	253,961.10	0.692
Banca Romaneasca	17-Sep-19	16-Sep-20	1.05%	500,000.00	14.38	1,524.66	501,524.66	1.366
Banca Romaneasca	17-Oct-19	16-Oct-20	1.05%	249,900.00	7.19	546.36	250,446.36	0.682
Libra Internet Bank	17-Oct-19	16-Oct-20	0.90%	750,000.00	18.49	1,405.48	751,405.48	2.046
Libra Internet Bank	17-Oct-19	16-Oct-20	0.90%	750,000.00	18.49	1,405.48	751,405.48	2.046
Libra Internet Bank	16-Oct-19	15-Oct-20	0.90%	653,300.00	16.11	1,240.38	654,540.38	1.782
Libra Internet Bank	16-Oct-19	15-Oct-20	0.90%	700,000.00	17.26	1,329.04	701,329.04	1.910
OTP BANK ROMANIA	31-Dec-19	3-Jan-20	0.00%	1,675,548.40	-	-	1,675,548.40	4.563
Total							9,328,746.82	25.403

XIV. Titluri de participare la OPCVM / AOPC

2.1. 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	Valoare totala	Pondere in total titluri de participare ale OPCVM/AOPC	Pondere in activul total al OPCVM
				eur	eur	eur	%	%
BRD EURO FOND	ROFDIN0001D9	-	21,378.69	142.6164	-	3,048,951.60	0.697	8.303
Total						3,048,951.60		8.303

Evolutia activului net si a VUAN in ultimii 3 ani

	31-Dec-17	31-Dec-18	31-Dec-19
Activ net	45,698,478.60	33,151,953.99	36,686,273.06
Valoarea unitara a activului net	12.8360	12.6881	13.2689

OTP ASSET MANAGEMENT ROMANIA SA/ SA

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL