ANEXA NR. 10

otp Asset Management Romania SAI SA
member of otp group

SAI: OTP Asset Management Romania SAI SA

Decizie autorizare: PJR05SAIR/400023
CUI: 22264941
Capital social: 5.795.323 RON

Cod inscriere: J40/15502/15.08.2007
Inregistrare ONRC: J40/15502/15.08.2007
Adresa: Bld Dacia, Nr 83, sector 2, Bucuresti

OTP Obligatiuni

Decizie autorizare: 375/27.02.2008
Cod inscriere: CSC06FDIR/400048

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 (RON)	Lei	% din activul net	% din activul total	Valuta (RON)	Lei	
	I Total active	**100.10%**	**100.00%**	**160,618,523.86**	**160,618,523.86**	**100.10%**	**100.00%**	**179,929,254.78**	**179,929,254.78**	**19,310,730.93**
1	**Valori mobiliare si instrumente ale pietei monetare din care:**	**53.52%**	**53.47%**	**85,880,455.48**	**85,880,455.48**	**74.07%**	**74.00%**	**133,150,155.55**	**133,150,155.55**	**47,269,700.07**
1.1.	valori mobiliare şi instrumente ale pieţei monetare admise sau tranzacţionate pe o piaţă reglementată sau un sistem alternativ de tranzactionare din România, din care:	13.18%	13.16%	21,141,672.40	21,141,672.40	25.74%	25.72%	46,272,519.84	46,272,519.84	25,130,847.44
1.1.3.	obligatiuni, din care:	13.18%	13.16%	21,141,672.40	21,141,672.40	25.74%	25.72%	46,272,519.84	46,272,519.84	25,130,847.44
1.1.3.1	Obligatiuni corporative cotate	9.28%	9.27%	14,892,841.57	14,892,841.57	14.28%	14.27%	25,672,075.99	25,672,075.99	10,779,234.42
1.1.3.2	Obligatiuni emise de administratia publica centrala	0.69%	0.69%	1,111,630.74	1,111,630.74	8.67%	8.66%	15,577,324.61	15,577,324.61	14,465,693.87
1.1.3.3	Obligatiuni cotate emise de autoritati ale administratiei publice locale	3.20%	3.20%	5,137,200.09	5,137,200.09	2.79%	2.79%	5,023,119.24	5,023,119.24	-114,080.85
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:	40.34%	40.31%	64,738,783.08	64,738,783.08	48.33%	48.28%	86,877,635.71	86,877,635.71	22,138,852.63
1.2.3.	obligatiuni, din care:	40.34%	40.31%	64,738,783.08	64,738,783.08	48.33%	48.28%	86,877,635.71	86,877,635.71	22,138,852.63
1.2.3.1	Obligatiuni corporative cotate	38.97%	38.93%	62,532,076.30	62,532,076.30	25.37%	25.34%	45,601,417.08	45,601,417.08	-16,930,659.22
1.2.3.2	Obligatiuni emise de administratia publica centrala	1.38%	1.37%	2,206,706.78	2,206,706.78	22.96%	22.94%	41,276,218.63	41,276,218.63	39,069,511.85
1.3.	valori mobiliare si instrumente ale pietei monetare admise la cota oficială a unei burse dintr-un stat terţ sau negociate pe o altă piaţă reglementată sau un sistem alternativ de tranzactionare dintr-un stat terţ, care operează în mod regulat şi este recunoscută şi 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 şi instrumente ale pieţei monetare menţionate 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 tranzacţionate pe o piaţă reglementată sau un sistem alternativ de tranzacţionare 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 tranzacţionate pe o piaţă reglementată sau un sistem alternativ de tranzacţionare din România	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
4.2.	Produse structurate admise sau tranzacţionate pe o piaţă reglementată sau un sistem alternativ de tranzacţionare 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 tranzacţionate pe o piaţă reglementată sau un sistem alternativ de tranzacţionare dintr-un stat terţ	0.00%	0.00%	0.00	0.00	0.00%	0.00%	0.00	0.00	0.00
5	**Depozite bancare din care:**	**31.94%**	**31.91%**	**51,250,676.66**	**51,250,676.66**	**17.07%**	**17.06%**	**30,690,401.88**	**30,690,401.88**	**-20,560,274.78**
5.1.	depozite bancare constituite la institutii de credit din Romania	31.94%	31.91%	51,250,676.66	51,250,676.66	17.07%	17.06%	30,690,401.88	30,690,401.88	-20,560,274.78
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**	**1.45%**	**1.44%**	**2,319,294.51**	**2,319,294.51**	**0.56%**	**0.56%**	**999,612.03**	**999,612.03**	**-1,319,682.48**
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	1.45%	1.44%	2,319,294.51	2,319,294.51	0.56%	0.56%	999,612.03	999,612.03	-1,319,682.48
6.4.1.	Contracte forward	1.40%	1.40%	2,253,521.59	2,253,521.59	0.56%	0.56%	999,612.03	999,612.03	-1,253,909.56
6.4.3.	Marja contracte forward	0.04%	0.04%	65,772.92	65,772.92	0.00%	0.00%	0.00	0.00	-65,772.92
7	**Conturi curente si numerar**	**4.29%**	**4.29%**	**6,890,792.05**	**6,890,792.05**	**1.14%**	**1.14%**	**2,046,499.24**	**2,046,499.24**	**-4,844,292.81**
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%**	**14,277,332.30**	**14,277,332.30**	**7.26%**	**7.25%**	**13,042,613.80**	**13,042,613.80**	**-1,234,718.50**
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 operaţiuni 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%**	**-27.15**	**-27.15**	**0.00%**	**0.00%**	**-27.72**	**-27.72**	**-0.58**
12.3.	sume la S.S.I.F.	0.00%	0.00%	0.22	0.22	0.00%	0.00%	0.22	0.22	0.00
12.5.	sume in curs de rezolvare	0.00%	0.00%	-27.37	-27.37	0.00%	0.00%	-27.94	-27.94	-0.58
II Total obligatii		**0.10%**	**0.10%**	**155,441.11**	**155,441.11**	**0.10%**	**0.10%**	**172,328.33**	**172,328.33**	**16,887.22**
1.	Cheltuieli pentru plata comisioanelor datorate S.A.I.	0.07%	0.07%	114,636.62	114,636.62	0.07%	0.07%	123,463.55	123,463.55	8,826.93
2.	Cheltuieli pentru plata comisioanelor datorate depozitarului	0.01%	0.01%	20,754.95	20,754.95	0.01%	0.01%	22,686.23	22,686.23	1,931.28
7.	Cheltuieli cu plata comisioanelor/tarifelor datorate A.S.F.	0.01%	0.01%	12,515.08	12,515.08	0.01%	0.01%	14,019.55	14,019.55	1,504.47
8.	Cheltuielile cu auditul financiar	0.00%	0.00%	3,969.00	3,969.00	0.00%	0.00%	3,969.00	3,969.00	0.00
9.	Alte cheltuieli aprobate	0.00%	0.00%	3,565.45	3,565.45	0.00%	0.00%	8,190.00	8,190.00	4,624.54
III Valoarea activului net (I - II)		**100.00%**	**99.90%**	**160,463,082.74**	**160,463,082.74**	**100.00%**	**99.90%**	**179,756,926.45**	**179,756,926.45**	**19,293,843.71**

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

Situatia valorii unitare a activului net - Clasa R

Denumire element	Perioada curenta 31.12.2019	Perioada corespunzatoare a anului precedent 31.12.2018	Diferente
Valoare activ net	**137,507,176.43**	**128,792,334.26**	**8,714,842.17**
Numar unitati de fond/actiuni in circulatie	**8,482,446.6438**	**8,462,624.0408**	**19,822.6030**
Valoarea unitara a activului net	**16.2108**	**15.2190**	**0.9918**
Coeficient de impartire pentru clasa de unităţi de fond	**0.76496540**	**0.80263226**	**-0.03766686**

Situatia valorii unitare a activului net - Clasa I

Denumire element	Perioada curenta 31.12.2019	Perioada corespunzatoare a anului precedent 31.12.2018	Diferente
Valoare activ net	**42,249,750.02**	**31,670,748.48**	**10,579,001.54**
Numar unitati de fond/actiuni in circulatie	**2,578,589.6428**	**2,074,440.0139**	**504,149.6289**
Valoarea unitara a activului net	**16.3848**	**15.2671**	**1.1177**
Coeficient de impartire pentru clasa de unităţi de fond	**0.23503460**	**0.19736774**	**0.03766686**

OTP ASSET MANAGEMENT ROMANIA SAI SA
Director General
Dan Marius POPOVICI

Intocmit
Filon-Daniel ANGHEL

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2019

I. Valori mobiliare admise sau tranzacționate pe o piață reglementată sau pe un sistem alternativ de tranzacționare din România

5. Obligațiuni admise la tranzacționare emise sau garantate de autorități ale administrației publice locale/obligațiuni 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 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 O.P.C.V.M.
								%	lei	lei	lei	lei	lei	lei	%	%
PRIMARIA MUNICIPIULUI BUCURESTI	PMB20	ROPMBUDBL020	-	100	4-May-15	4-May-19	4-May-20	3.5800%	10,000.00	0.78	236.71	-207.67	10,232.6500	1,026,168.75	0.035	0.570
PRIMARIA MUNICIPIULUI BUCURESTI	PMB22	ROPMBUDBL038	-	50	4-May-15	4-May-19	4-May-20	4.4300%	10,000.00	1.21	292.91	0.00	-	514,645.63	0.018	0.286
PRIMARIA MUNICIPIULUI BUCURESTI	PMB25	ROPMBUDBL046	-	85	4-May-15	4-May-19	4-May-20	5.1000%	10,000.00	1.39	337.21	0.00	-	878,663.11	0.030	0.488
PRIMARIA MUNICIPIULUI BUCURESTI	PMB28	ROPMBUDBL053	-	250	23-Apr-18	23-Apr-19	23-Apr-20	5.6000%	10,002.00	1.53	387.10	-0.34	-	2,597,191.39	0.450	1.443
Primaria Teius	TEU20	ROTEUSDBL015	-	600	29-Sep-15	25-Nov-19	25-May-20	3.6500%	10.56	0.01	0.05	0.15	-	6,450.35	4.000	0.004
TOTAL														**5,023,119.24**		**2.792**

5.2. Obligatiuni admise la tranzactionare corporative denominate 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 O.P.C.V.M.
								%	lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	BCR26	ROEAZVK5DFP8	-	9	16-Dec-19	16-Dec-19	16-Dec-20	5.3500%	500,000.00	73.09	1,169.40	0.00	-	4,510,524.59	0.750	2.507
INTERNATIONAL INVESTMENT BANK	IIB22	ROSXSYT9K848	-	600	1-Nov-19	1-Nov-19	1-Nov-20	3.9800%	10,000.00	1.11	66.33	0.00	-	6,039,800.00	0.559	3.357
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048	-	1,000	27-Jul-17	15-Jul-19	15-Jan-20	4.3900%	10,000.00	1.20	204.47	0.00	-	10,204,465.75	0.931	5.671
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048	-	10	6-Feb-19	15-Jul-19	15-Jan-20	4.3900%	9,940.00	1.23	204.47	9.94	-	101,544.05	0.009	0.056
UNICREDIT BANK ROMANIA	UCB24	ROUCTBDBC048	-	50	25-Mar-19	15-Jul-19	15-Jan-20	4.3900%	9,950.00	1.23	204.47	7.27	-	508,086.88	0.047	0.282
TOTAL														**21,364,421.27**		**11.874**

5.2. Obligatiuni admise la tranzactionare corporative denominate 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	%	%
BT Leasing Transilvania IFN	BTL24E	ROGDVS5SSKL4	-	7	12-Dec-19	12-Dec-19	12-Jun-20	1.7500%	100,000.00	4.86	97.22	0.00	4.7793	-	3,348,762.58	0.008	1.861
INTERNATIONAL INVESTMENT BANK	IIB21E	ROAB22JS4SS1	-	20	15-Oct-18	15-Oct-19	15-Oct-20	1.5026%	10,000.00	0.42	31.72	0.00	4.7793	-	958,892.14	0.022	0.533
TOTAL															**4,307,654.72**		**2.394**

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

Serie	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 O.P.C.V.M.
		-					%	lei	lei	lei	lei	lei	lei	%	%
RO1121DBN032	RO1121DBN032	-	1	9-Mar-15	11-Jun-19	11-Jun-20	5.9500%	11,904.01	1.63	331.64	0.00	10,328.4000	10,660.04	0.000	0.006
RO1227DBN011	RO1227DBN011	-	50	6-Feb-19	26-Jul-19	26-Jul-20	5.8000%	10,822.77	1.58	251.97	0.00	11,019.0000	563,548.36	0.000	0.313
RO1227DBN011	RO1227DBN011	-	50	20-Feb-19	26-Jul-19	26-Jul-20	5.8000%	10,848.65	1.58	251.97	0.00	11,019.0000	563,548.36	0.000	0.313
RO1323DBN018	RO1323DBN018	-	100	11-Dec-18	26-Apr-19	26-Apr-20	5.8500%	10,670.62	1.60	399.59	0.00	10,624.4500	1,102,404.02	0.001	0.613
RO1631DBN055	RO1631DBN055	-	200	18-Jun-19	24-Sep-19	24-Sep-20	3.6500%	4,362.09	0.50	49.36	0.00	4,516.2500	913,122.95	0.001	0.507
RO1631DBN055	RO1631DBN055	-	200	18-Jun-19	24-Sep-19	24-Sep-20	3.6500%	4,391.07	0.50	49.36	0.00	4,516.2500	913,122.95	0.001	0.507
RO1821DBN052	RO1821DBN052	-	100	9-Jan-19	27-Oct-19	27-Oct-20	4.0000%	4,996.50	0.55	36.07	0.00	5,032.4000	506,846.56	0.000	0.282
RO1821DBN052	RO1821DBN052	-	100	9-Jan-19	27-Oct-19	27-Oct-20	4.0000%	4,994.17	0.55	36.07	0.00	5,032.4000	506,846.56	0.000	0.282
ROGV3LGNPCW9	ROGV3LGNPCW9	-	200	25-Sep-19	17-Jun-19	17-Jun-20	4.5000%	5,128.56	0.61	121.72	0.00	5,111.6000	1,046,664.26	0.001	0.582
ROGV3LGNPCW9	ROGV3LGNPCW9	-	200	25-Sep-19	17-Jun-19	17-Jun-20	4.5000%	5,124.25	0.61	121.72	0.00	5,111.6000	1,046,664.26	0.001	0.582
ROGV3LGNPCW9	ROGV3LGNPCW9	-	200	25-Sep-19	17-Jun-19	17-Jun-20	4.5000%	5,119.94	0.61	121.72	0.00	5,111.6000	1,046,664.26	0.001	0.582
ROHRVN7NLNO2	ROHRVN7NLNO2	-	200	7-Oct-19	22-Apr-19	22-Apr-20	4.8500%	5,230.50	0.66	168.29	0.00	5,206.9250	1,075,043.47	0.001	0.597
ROD9TE7MEES0	ROD9TE7MEES0	-	200	16-Oct-19	25-Sep-19	25-Sep-20	4.4000%	5,118.70	0.60	58.91	0.00	5,093.2750	1,030,436.42	0.001	0.573
ROD9TE7MEES0	ROD9TE7MEES0	-	200	16-Oct-19	25-Sep-19	25-Sep-20	4.4000%	5,115.05	0.60	58.91	0.00	5,093.2750	1,030,436.42	0.001	0.573
ROGRXAE5BEO2	ROGRXAE5BEO2	-	200	9-Oct-19	8-Aug-19	8-Aug-20	4.0000%	5,063.12	0.55	79.78	0.00	5,033.3500	1,022,626.28	0.001	0.568
ROGRXAE5BEO2	ROGRXAE5BEO2	-	200	9-Oct-19	8-Aug-19	8-Aug-20	4.0000%	5,065.79	0.55	79.78	0.00	5,033.3500	1,022,626.28	0.001	0.568
ROVRZSEM43E4	ROVRZSEM43E4	-	200	3-Jul-19	12-Feb-19	12-Feb-20	5.0000%	5,132.27	0.68	221.23	0.00	5,218.9250	1,088,031.58	0.001	0.605
ROVRZSEM43E4	ROVRZSEM43E4	-	200	28-Oct-19	12-Feb-19	12-Feb-20	5.0000%	5,313.33	0.68	221.23	0.00	5,218.9250	1,088,031.58	0.001	0.605
TOTAL													**15,577,324.61**		**8.657**

II. Valori mobiliare admise sau tranzacționate pe o piață reglementată sau pe un sistem alternativ de tranzacționare din alt stat membru

3. Obligațiuni admise la tranzacționare emise sau garantate de autorități ale administrației publice locale, obligațiuni corporative

3.1. Obligatiuni admise la tranzactionare corporative denominate in lei

Emitent	Cod ISIN	Data ultimei ședințe în care s-a tranzacționat	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 O.P.C.V.M.
							%	lei	lei	lei	lei	lei	lei	%	%
Banca Comerciala Romana	XS0496326223	-	2	27-Mar-14	7-Apr-19	7-Apr-20	7.7000%	267,226.54	45.65	14,116.67	-16,468.04	-	529,750.33	0.169	0.294
Banca Comerciala Romana	XS0496326223	-	3	24-Jun-14	7-Apr-19	7-Apr-20	7.7000%	281,837.58	38.41	14,116.67	-30,376.72	-	796,732.56	0.254	0.443
Black Sea Trade and Development Bank	XS1917958651	-	5	11-Dec-18	11-Dec-19	11-Dec-20	4.9000%	500,000.00	66.94	1,405.74	0.00	-	2,507,028.69	0.007	1.393
Black Sea Trade and Development Bank	XS1953911499	-	2	25-Feb-19	25-Feb-19	25-Feb-20	4.9000%	501,365.00	65.88	20,808.22	-386.09	-	1,043,574.27	0.135	0.580
BNP PARIBAS	XS1463358025	-	2	9-Aug-16	9-Aug-19	9-Aug-20	2.9000%	500,000.00	39.62	5,744.54	-	-	1,011,489.07	0.000	0.562
ERSTE GROUP BANK AG	AT0000A1FR32	-	1	17-May-16	31-Jul-19	30-Jul-20	3.4000%	506,767.71	42.04	7,153.01	-5,833.62	-	508,087.09	0.001	0.282
ING BANK NV	XS1248246487	-	1,000	19-Jun-15	18-Sep-19	18-Sep-20	3.9500%	1,000.00	0.11	11.30	-	-	1,011,301.39	0.002	0.562
LEASEPLAN CORPORATION NV	XS1551746768	-	20	20-Jan-17	19-Jan-19	19-Jan-20	3.4000%	100,000.00	9.32	3,232.33	-	-	2,064,646.58	0.025	1.147
LEASEPLAN CORPORATION NV	XS1553923639	-	10	20-Jan-17	20-Jan-19	20-Jan-20	2.4000%	100,000.00	6.58	2,275.07	-	-	1,022,750.68	0.013	0.568
TOTAL													**10,495,360.66**		**5.833**

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2019

3.2. Obligatiuni admise la tranzactionare corporative denominate in EUR

Emitent	Cod ISIN	Data ultimei şedinţe în care s-a tranzacţionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(a)	Pret piata	Curs valutar BNR EUR/RON	Valoare totala	Pondere in total obligatiuni emisiune	Pondere in activul total al O.P.C.V.M.
							%	EUR	EUR	EUR	EUR	EUR	lei	lei	%	%
ALPHA BANK ROMANIA SA	XS1992938347	-	300	16-May-19	18-Nov-19	18-May-20	1.1700%	1,000.00	0.03	1.43	-	-	4.7793	1,435,840.32	0.086	0.798
Cable Communications Systems N.V.	XS1405770576	-	50	5-May-17	15-Oct-19	15-Apr-20	5.0000%	1,072.00	0.14	10.56	-	1,028.6650	4.7793	248,337.34	0.014	0.138
Cable Communications Systems N.V.	XS1405770576	-	200	6-Jul-17	15-Oct-19	15-Apr-20	5.0000%	1,057.50	0.14	10.56	-	1,028.6650	4.7793	993,349.36	0.057	0.552
Cable Communications Systems N.V.	XS1405770576	-	300	12-Feb-19	15-Oct-19	15-Apr-20	5.0000%	1,017.50	0.14	10.56	-	1,028.6650	4.7793	1,490,024.04	0.150	0.828
Cable Communications Systems N.V.	XS1405770576	-	300	13-Mar-19	15-Oct-19	15-Apr-20	5.0000%	1,036.25	0.14	10.56	-	1,028.6650	4.7793	1,490,024.04	0.150	0.828
Croatian Bank for Reconstruction and Dev	XS0961637542	-	150	19-May-16	8-May-19	8-May-20	6.0000%	1,116.25	0.06	39.02	-110.83	1,123.9750	4.7793	754,290.90	0.100	0.419
EMERALD CAP	XS1523215116	-	1,700	2-Dec-16	5-Nov-19	5-Feb-20	1.7010%	1,000.00	0.05	2.69	-	-	4.7793	8,146,692.14	0.877	4.528
FORD MOTOR CREDIT CO LLC	XS1729872736	-	500	1-Dec-17	2-Dec-19	2-Mar-20	0.3030%	1,000.00	0.01	0.25	-	925.6150	4.7793	2,212,499.27	0.001	1.230
GLOBALWORTH REAL ESTATE	XS1577957837	-	159	19-Jun-17	20-Jun-19	20-Jun-20	2.8750%	994.27	0.08	15.32	-	1,053.4300	4.7793	812,150.62	0.014	0.451
GLOBALWORTH REAL ESTATE	XS1577957837	-	141	19-Jun-17	20-Jun-19	20-Jun-20	2.8750%	1,008.75	0.08	15.32	-	1,053.4300	4.7793	720,209.04	0.012	0.400
GLOBALWORTH REAL ESTATE	XS1577957837	-	150	27-Jun-17	20-Jun-19	20-Jun-20	2.8750%	1,008.50	0.08	15.32	-	1,053.4300	4.7793	766,179.83	0.013	0.426
NE PROPERTY BV	XS1996435928	-	200	22-May-19	22-May-19	22-May-20	2.6250%	981.47	0.07	16.07	0.00	1,051.1400	4.7793	1,020,099.12	0.022	0.567
NE PROPERTY COOPERATIEF	XS1722898431	-	100	4-Mar-19	23-Nov-19	23-Nov-20	1.7500%	891.25	0.05	1.86	0.00	1,018.1500	4.7793	487,495.65	0.010	0.271
OTP BANK NYRT	XS0274147296	-	200	21-Aug-17	7-Nov-19	7-Feb-20	2.6000%	980.00	0.07	3.97	-	922.5350	4.7793	885,611.19	0.001	0.492
OTP BANK NYRT	XS0274147296	-	100	19-Dec-17	7-Nov-19	7-Feb-20	2.6000%	974.00	0.07	3.97	-	922.5350	4.7793	442,805.60	0.000	0.246
Societe Generale	XS1490846810	-	1,800	24-Nov-16	6-Dec-19	6-Jun-20	1.6750%	1,000.00	0.05	1.21	-	-	4.7793	8,613,146.93	0.014	4.787
UNICREDIT LEASING CORP I	XS2066749461	-	8	18-Oct-19	18-Oct-19	18-Oct-20	0.5020%	100,000.00	1.37	102.87	-	100,008.5000	4.7793	3,827,698.12	0.000	2.127
VOLVO CAR AB	XS1971935223	-	150	2-Apr-19	2-Apr-19	2-Apr-20	2.1250%	996.25	0.06	15.91	-	1,043.6650	4.7793	759,602.92	0.002	0.422
TOTAL														**35,106,056.43**		**19.511**

4. Obligaţiuni admise la tranzacţionare emise sau garantate de autorităţi ale administraţiei publice centrală denominate in EUR

Emitent	Cod ISIN	Data ultimei şedinţe în care s-a tranzacţionat	Nr. obligatiuni detinute	Data achizitiei	Data cupon	Data scadentei cupon	Rata cuponului	Valoare initiala	Crestere zilnica	Dobanda cumulata	Discount/ prima cumulat(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	%	%
BUONI POLIENNALI DEL TES	IT0005345183	-	250	14-Mar-19	15-Nov-19	15-May-20	2.5000%	1,028.53	0.07	3.23	0.00	1,096.63	4.7793	1,314,131.89	0.015	0.730
BUONI POLIENNALI DEL TES	IT0005345183	-	250	25-Mar-19	15-Nov-19	15-May-20	2.5000%	1,031.49	0.07	3.23	0.00	1,096.63	4.7793	1,314,131.89	0.015	0.730
BUONI POLIENNALI DEL TES	IT0005345183	-	100	15-Apr-19	15-Nov-19	15-May-20	2.5000%	1,035.42	0.07	3.23	0.00	1,096.63	4.7793	525,652.75	0.006	0.292
BUONI POLIENNALI DEL TES	IT0005345183	-	500	26-Nov-19	15-Nov-19	15-May-20	2.5000%	1,100.92	0.07	3.23	0.00	1,096.63	4.7793	2,628,263.77	0.031	1.461
Ministerul Finantelor Publice	XS1892141620	-	200	21-Jun-19	11-Mar-19	11-Mar-20	2.8750%	1,096.25	0.08	23.25	0.00	1,131.99	4.7793	1,104,249.01	0.001	0.614
REPUBLIC OF INDONESIA	XS2069959398	-	100	30-Oct-19	30-Oct-19	30-Oct-20	1.4000%	998.68	0.04	2.41	0.00	997.89	4.7793	478,073.30	0.000	0.266
REPUBLIC OF MONTENEGRO	XS2050982755	-	250	3-Oct-19	3-Oct-19	3-Oct-20	2.5500%	978.46	0.07	6.27	0.00	992.42	4.7793	1,193,254.39	0.001	0.663
ROMANIA	XS1129788524	-	300	14-Feb-19	28-Oct-19	28-Oct-20	2.8750%	1,091.78	0.08	5.11	0.00	1,120.16	4.7793	1,613,387.79	0.001	0.897
ROMANIA	XS1129788524	-	200	26-Feb-19	28-Oct-19	28-Oct-20	2.8750%	1,093.00	0.08	5.11	0.00	1,120.16	4.7793	1,075,591.86	0.001	0.598
ROMANIA	XS1129788524	-	200	4-Mar-19	28-Oct-19	28-Oct-20	2.8750%	1,093.59	0.08	5.11	0.00	1,120.16	4.7793	1,075,591.86	0.001	0.598
ROMANIA	XS1312891549	-	150	16-May-17	29-Oct-19	29-Oct-20	2.7500%	1,061.00	0.08	4.81	0.00	1,122.11	4.7793	807,878.83	0.001	0.449
ROMANIA	XS1312891549	-	250	6-Feb-19	29-Oct-19	29-Oct-20	2.7500%	1,075.75	0.08	4.81	0.00	1,122.11	4.7793	1,346,464.71	0.001	0.748
ROMANIA	XS1312891549	-	100	15-Feb-19	29-Oct-19	29-Oct-20	2.7500%	1,076.25	0.08	4.81	0.00	1,122.11	4.7793	538,585.89	0.000	0.299
ROMANIA	XS1312891549	-	200	4-Mar-19	29-Oct-19	29-Oct-20	2.7500%	1,082.50	0.08	4.81	0.00	1,122.11	4.7793	1,077,171.77	0.001	0.599
ROMANIA	XS1312891549	-	500	13-Mar-19	29-Oct-19	29-Oct-20	2.7500%	1,086.25	0.08	4.81	0.00	1,122.11	4.7793	2,692,929.43	0.002	1.497
ROMANIA	XS1313004928	-	200	10-Jun-19	29-Oct-19	29-Oct-20	3.8750%	1,062.50	0.11	6.78	0.00	1,164.76	4.7793	1,119,819.58	0.001	0.622
ROMANIA	XS1420357318	-	200	5-Mar-19	26-May-19	26-May-20	2.8750%	1,008.00	0.08	17.28	0.00	1,129.53	4.7793	1,096,186.39	0.001	0.609
ROMANIA	XS1420357318	-	300	13-Mar-19	26-May-19	26-May-20	2.8750%	1,024.00	0.08	17.28	0.00	1,129.53	4.7793	1,644,279.58	0.001	0.914
ROMANIA	XS1420357318	-	200	26-Nov-19	26-May-19	26-May-20	2.8750%	1,124.00	0.08	17.28	0.00	1,129.53	4.7793	1,096,186.39	0.001	0.609
ROMANIA	XS1599193403	-	200	25-Feb-19	19-Apr-19	19-Apr-20	2.3750%	1,001.80	0.06	16.68	0.00	1,094.74	4.7793	1,062,354.19	0.001	0.590
ROMANIA	XS1599193403	-	200	13-Mar-19	19-Apr-19	19-Apr-20	2.3750%	1,017.90	0.06	16.68	0.00	1,094.74	4.7793	1,062,354.19	0.001	0.590
ROMANIA	XS1934867547	-	133	3-Apr-19	8-Dec-19	8-Dec-20	2.0000%	990.78	0.05	1.31	0.00	1,073.44	4.7793	683,162.44	0.001	0.380
ROMANIA	XS1934867547	-	300	30-May-19	8-Dec-19	8-Dec-20	2.0000%	1,017.50	0.05	1.31	0.00	1,073.44	4.7793	1,540,967.92	0.001	0.856
ROMANIA	XS1934867547	-	289	3-Jun-19	8-Dec-19	8-Dec-20	2.0000%	1,017.90	0.05	1.31	0.00	1,073.44	4.7793	1,484,465.76	0.001	0.825
ROMANIA	XS1934867547	-	278	6-Jun-19	8-Dec-19	8-Dec-20	2.0000%	1,018.99	0.05	1.31	0.00	1,073.44	4.7793	1,427,963.60	0.001	0.794
ROMANIA	XS1934867547	-	250	16-Aug-19	8-Dec-19	8-Dec-20	2.0000%	1,080.20	0.05	1.31	0.00	1,073.44	4.7793	1,284,139.93	0.001	0.714
ROMANIA	XS1934867547	-	950	15-Oct-19	8-Dec-19	8-Dec-20	2.0000%	1,082.31	0.05	1.31	0.00	1,073.44	4.7793	4,879,731.74	0.004	2.712
ROMANIA	XS1934867547	-	800	23-Oct-19	8-Dec-19	8-Dec-20	2.0000%	1,082.30	0.05	1.31	0.00	1,073.44	4.7793	4,109,247.78	0.004	2.284
TOTAL														**41,276,218.63**		**22.940**

IX. Disponibil în conturi curente şi numera

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	21.53	0.000
BANCA TRANSILVANIA S.A.	256.97	0.000
BRD - GROUPE SOCIETE GENERALE S	27,849.01	0.015
Citi Bank	43,565.69	0.024
CREDIT EUROPE BANK SA	1,335.13	0.001
ING BANK Romania	72,024.57	0.040
Libra Internet Bank	0.00	0.000
OTP BANK ROMANIA	0.00	0.000
UniCredit Bank Romania	401.05	0.000
Numerar in Casierie	0.00	0.000
TOTAL	**145,453.95**	**0.081**

2.1. Disponibil in conturi curente si numerar denominate EUR

Denumire banca	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	EUR	lei	lei	%
Banca Comerciala Romana	23,545.61	4.7793	112,531.53	0.063
Banca Romaneasca	8.51	4.7793	40.67	0.000
BANCA TRANSILVANIA S.A.	73.75	4.7793	352.47	0.000
BRD - GROUPE SOCIETE GENERALE S	0.00	4.7793	0.00	0.000
Citi Bank	85.68	4.7793	409.49	0.000
CREDIT EUROPE BANK SA	40.86	4.7793	195.28	0.000
FIRST BANK	78.95	4.7793	377.33	0.000
ING BANK Romania	0.00	4.7793	0.00	0.000
Libra Internet Bank	10.34	4.7793	49.42	0.000
OTP BANK ROMANIA	373,922.77	4.7793	1,787,089.09	0.993
TOTAL			**1,901,045.29**	**1.057**

2.2. Disponibil in conturi curente si numerar denominate USD

Denumire banca	Valoare curenta	Curs valutar BNR USD/RON	Valoare actualizata	Pondere in activul total al O.P.C.V.M.
	USD	lei	lei	%
OTP BANK ROMANIA	0.00	4.2608	0.00	0.000
TOTAL			**0.00**	**0.000**

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2019

X. Depozite bancare constituite la institţii de credit din România

1. Depozite bancare denominate in lei

Denumire banca	Data constituirii	Data scadentei	Rata dobanzii	Valoare initiala	Crescerea zilnica	Dobanda cumulata	Valoare toatala	Pondere in activul total al O.P.C.V.M.
			%	lei	lei	lei	lei	%
Banca Comerciala Romana	30-Dec-19	6-Jan-20	2.3000%	255,300.00	16.31	32.62	255,332.62	0.142
OTP BANK ROMANIA	31-Dec-19	3-Jan-20	1.7000%	464,758.97	21.65	21.65	464,780.62	0.258
TOTAL							**720,113.24**	**0.400**

2. Depozite bancare denominate 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 O.P.C.V.M.
			%	eur	eur	eur	lei	lei	%
Banca Romaneasca	13-Sep-19	11-Sep-20	1.0500%	252,325.00	7.26	798.45	4.7793	1,209,752.92	0.672
Banca Romaneasca	16-Sep-19	15-Sep-20	1.0500%	506,200.00	14.56	1,558.13	4.7793	2,426,728.41	1.349
Banca Romaneasca	15-Feb-19	14-Feb-20	1.3000%	250,000.00	8.90	2,849.32	4.7793	1,208,442.73	0.672
Banca Romaneasca	15-Feb-19	14-Feb-20	1.3000%	252,150.00	8.98	2,873.82	4.7793	1,218,835.34	0.677
Banca Romaneasca	29-May-19	27-May-20	1.3000%	300,000.00	10.68	2,318.63	4.7793	1,444,871.43	0.803
Banca Romaneasca	18-Jun-19	16-Jun-20	1.3000%	257,610.00	9.18	1,807.50	4.7793	1,239,834.08	0.689
Banca Romaneasca	17-Jul-19	15-Jul-20	1.0500%	499,900.00	14.38	2,415.96	4.7793	2,400,718.64	1.334
Banca Romaneasca	2-Sep-19	1-Sep-20	1.0500%	800,000.00	23.01	2,784.66	4.7793	3,836,748.71	2.132
Banca Romaneasca	17-Sep-19	16-Sep-20	1.0500%	610,890.00	17.57	1,862.80	4.7793	2,928,529.44	1.628
Banca Romaneasca	17-Oct-19	16-Oct-20	1.0500%	800,000.00	23.01	1,749.04	4.7793	3,831,799.19	2.130
Banca Romaneasca	17-Oct-19	16-Oct-20	1.0500%	200,000.00	5.75	437.26	4.7793	957,949.80	0.532
Banca Romaneasca	18-Oct-19	16-Oct-20	1.0500%	280,000.00	8.05	604.11	4.7793	1,341,091.22	0.745
FIRST BANK	25-Feb-19	25-Feb-20	0.8000%	499,900.00	11.11	3,443.76	4.7793	2,405,630.81	1.337
FIRST BANK	26-Feb-19	26-Feb-20	0.8000%	500,000.00	11.11	3,433.33	4.7793	2,406,058.93	1.337
Libra Internet Bank	16-Oct-19	15-Oct-20	0.9000%	232,500.00	5.73	441.43	4.7793	1,113,296.98	0.619
TOTAL								**29,970,288.64**	**16.657**

XII. Instrumente financiare derivate negociate in afara pietelor reglementate

1. Contracte forward

1.1. 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.
	EUR				lei	lei	lei	lei	lei	%
BRD - GROUPE SOCIETE GENERALE S	100,000.00	Vanzare	14-Nov-19	16-Nov-20	4.9313	4.7793	4.9237	0.0076	760.00	0.000
BRD - GROUPE SOCIETE GENERALE S	600,000.00	Vanzare	29-Oct-19	28-Oct-20	4.9207	4.7793	4.9152	0.0055	3,300.00	0.002
BRD - GROUPE SOCIETE GENERALE S	300,000.00	Vanzare	28-Dec-18	3-Jan-20	4.8411	4.7793	4.7804	0.0607	18,210.00	0.010
BRD - GROUPE SOCIETE GENERALE S	300,000.00	Vanzare	10-Jan-19	10-Jan-20	4.8509	4.7793	4.7834	0.0675	20,250.00	0.011
BRD - GROUPE SOCIETE GENERALE S	200,000.00	Vanzare	6-Feb-19	10-Feb-20	4.9347	4.7793	4.7975	0.1372	27,440.00	0.015
BRD - GROUPE SOCIETE GENERALE S	400,000.00	Vanzare	26-Sep-19	26-Jun-20	4.8720	4.7793	4.8594	0.0126	5,040.00	0.003
BRD - GROUPE SOCIETE GENERALE S	170,000.00	Vanzare	20-Aug-19	20-Aug-20	4.8825	4.7793	4.8841	-0.0016	-272.00	0.000
BRD - GROUPE SOCIETE GENERALE S	400,000.00	Vanzare	25-Jul-19	29-Jul-20	4.8837	4.7793	4.8742	0.0095	3,800.00	0.002
BRD - GROUPE SOCIETE GENERALE S	150,000.00	Vanzare	5-Jul-19	9-Jul-20	4.9068	4.7793	4.8652	0.0416	6,240.00	0.003
BRD - GROUPE SOCIETE GENERALE S	200,000.00	Vanzare	5-Jun-19	4-Jun-20	4.9249	4.7793	4.8496	0.0753	15,060.00	0.008
Citi Bank	500,000.00	Vanzare	29-Jan-19	29-Jan-20	4.9516	4.7793	4.7921	0.1595	79,750.00	0.044
Citi Bank	200,000.00	Vanzare	3-Jun-19	3-Jun-20	4.9475	4.7793	4.8491	0.0984	19,680.00	0.011
Citi Bank	725,000.00	Vanzare	12-Jun-19	11-Jun-20	4.9169	4.7793	4.8527	0.0642	46,545.00	0.026
Citi Bank	500,000.00	Vanzare	7-May-19	7-May-20	4.9590	4.7793	4.8371	0.1219	60,950.00	0.034
Citi Bank	180,000.00	Vanzare	20-May-19	24-Feb-20	4.9172	4.7793	4.8039	0.1133	20,394.00	0.011
Citi Bank	400,000.00	Vanzare	27-May-19	27-May-20	4.9657	4.7793	4.8460	0.1197	47,880.00	0.027
Citi Bank	500,000.00	Vanzare	28-May-19	29-May-20	4.9639	4.7793	4.8469	0.1170	58,500.00	0.033
Citi Bank	500,000.00	Vanzare	1-Aug-19	3-Aug-20	4.8882	4.7793	4.8765	0.0117	5,850.00	0.003
Citi Bank	100,000.00	Vanzare	25-Jul-19	29-Jul-20	4.8820	4.7793	4.8742	0.0078	780.00	0.000
Citi Bank	500,000.00	Vanzare	12-Jul-19	14-Jul-20	4.9065	4.7793	4.8675	0.0390	19,500.00	0.011
Citi Bank	510,000.00	Vanzare	8-Oct-19	9-Oct-20	4.9194	4.7793	4.8666	0.0128	6,528.00	0.004
Citi Bank	410,000.00	Vanzare	22-Oct-19	22-Oct-20	4.9276	4.7793	4.9125	0.0151	6,191.00	0.003
Citi Bank	100,000.00	Vanzare	7-Jan-19	9-Jan-20	4.8379	4.7793	4.7830	0.0549	5,490.00	0.003
Citi Bank	500,000.00	Vanzare	16-Jan-19	17-Jan-20	4.8627	4.7793	4.7865	0.0762	38,100.00	0.021
Citi Bank	512,877.69	Vanzare	22-Apr-19	22-Apr-20	4.9684	4.7793	4.8303	0.1381	70,828.41	0.039
Citi Bank	100,000.00	Vanzare	17-Dec-19	19-Jun-20	4.8674	4.7793	4.8563	0.0111	1,110.00	0.001
Citi Bank	1,100,000.00	Vanzare	28-Dec-18	3-Jan-20	4.8426	4.7793	4.7804	0.0622	68,420.00	0.038
Citi Bank	200,000.00	Vanzare	31-Dec-19	6-Jan-21	4.9605	4.7793	4.9466	0.0139	2,780.00	0.002
Citi Bank	450,000.00	Vanzare	5-Nov-19	5-Nov-20	4.9184	4.7793	4.9187	-0.0003	-135.00	0.000
Citi Bank	500,000.00	Vanzare	8-Nov-19	10-Nov-20	4.9240	4.7793	4.9210	0.0030	1,500.00	0.001
Citi Bank	120,000.00	Vanzare	12-Nov-19	12-Nov-20	4.9259	4.7793	4.9219	0.0040	480.00	0.000
Citi Bank	100,000.00	Vanzare	13-Nov-19	18-Feb-20	4.8050	4.7793	4.8011	0.0039	390.00	0.000
Citi Bank	160,000.00	Vanzare	14-Nov-19	18-Nov-20	4.9309	4.7793	4.9246	0.0063	1,008.00	0.001
Citi Bank	400,000.00	Vanzare	15-Nov-19	19-Nov-20	4.9332	4.7793	4.9250	0.0082	3,280.00	0.002
Citi Bank	150,000.00	Vanzare	18-Nov-19	18-Nov-20	4.9394	4.7793	4.9246	0.0148	2,220.00	0.001
ING BANK Romania	416,750.00	Vanzare	27-Nov-19	27-Aug-20	4.9066	4.7793	4.8873	0.0193	8,043.28	0.004
ING BANK Romania	145,000.00	Vanzare	3-Dec-19	3-Mar-20	4.8229	4.7793	4.8075	0.0154	2,233.00	0.001
ING BANK Romania	427,200.00	Vanzare	31-Oct-19	31-Jul-20	4.8789	4.7793	4.8751	0.0038	1,623.36	0.001
ING BANK Romania	591,173.84	Vanzare	16-Sep-19	15-Sep-20	4.8925	4.7793	4.8958	-0.0033	-1,950.87	-0.001
ING BANK Romania	500,000.00	Vanzare	30-Dec-19	1-Oct-20	4.9150	4.7793	4.9030	0.0120	6,000.00	0.003
ING BANK Romania	250,000.00	Vanzare	24-Dec-19	26-Jun-20	4.8702	4.7793	4.8594	0.0108	2,700.00	0.002
ING BANK Romania	300,000.00	Vanzare	22-Apr-19	22-Jan-20	4.9204	4.7793	4.7888	0.1316	39,480.00	0.022
ING BANK Romania	1,000,000.00	Vanzare	20-Feb-19	20-Feb-20	4.9487	4.7793	4.8020	0.1467	146,700.00	0.082
ING BANK Romania	513,000.00	Vanzare	21-Feb-19	21-Feb-20	4.9499	4.7793	4.8025	0.1474	75,616.20	0.042
ING BANK Romania	490,000.00	Vanzare	16-Jan-19	17-Jan-20	4.8613	4.7793	4.7865	0.0748	36,652.00	0.020
ING BANK Romania	250,000.00	Vanzare	18-Jan-19	20-Jan-20	4.8785	4.7793	4.7879	0.0906	22,650.00	0.013
ING BANK Romania	653,100.00	Vanzare	25-Jan-19	27-Jan-20	4.9541	4.7793	4.7911	0.1630	106,455.30	0.059
ING BANK Romania	250,000.00	Vanzare	10-Jan-19	10-Jan-20	4.8509	4.7793	4.7834	0.0675	16,875.00	0.009
ING BANK Romania	500,000.00	Vanzare	12-Feb-19	12-Feb-20	4.9227	4.7793	4.7984	0.1243	62,150.00	0.035
ING BANK Romania	250,000.00	Vanzare	3-Jan-19	3-Jan-20	4.8456	4.7793	4.7804	0.0652	16,300.00	0.009
ING BANK Romania	500,000.00	Vanzare	29-Oct-19	26-Oct-20	4.9217	4.7793	4.9143	0.0074	3,700.00	0.002
ING BANK Romania	800,000.00	Vanzare	9-Sep-19	4-Sep-20	4.8899	4.7793	4.8909	-0.0010	-800.00	0.000
ING BANK Romania	600,000.00	Vanzare	25-Jul-19	22-Jul-20	4.8823	4.7793	4.8711	0.0112	6,720.00	0.004
ING BANK Romania	175,000.00	Vanzare	14-Aug-19	15-May-20	4.8396	4.7793	4.8406	-0.0010	-175.00	0.000
ING BANK Romania	350,000.00	Vanzare	24-May-19	26-May-20	4.9689	4.7793	4.8456	0.1233	43,155.00	0.024
ING BANK Romania	307,802.59	Vanzare	30-May-19	27-May-20	4.9612	4.7793	4.8460	0.1152	35,458.86	0.020
ING BANK Romania	477,750.00	Vanzare	31-May-19	2-Jun-20	4.9510	4.7793	4.8487	0.1023	48,873.82	0.027
ING BANK Romania	250,000.00	Vanzare	8-Jul-19	10-Apr-20	4.8523	4.7793	4.8249	0.0274	6,850.00	0.004
ING BANK Romania	535,000.00	Vanzare	6-Jun-19	5-Jun-20	4.9163	4.7793	4.8500	0.0663	35,470.50	0.020
UniCredit Bank Romania	500,000.00	Vanzare	11-Oct-19	13-Jul-20	4.8840	4.7793	4.8670	0.0170	8,500.00	0.005
UniCredit Bank Romania	500,000.00	Vanzare	11-Oct-19	13-Oct-20	4.9285	4.7793	4.9084	0.0201	10,050.00	0.006
UniCredit Bank Romania	200,000.00	Vanzare	30-Oct-19	29-Apr-20	4.8370	4.7793	4.8335	0.0035	700.00	0.000
ING BANK Romania	500,000.00	Vanzare	1-Jul-19	30-Dec-19	4.8223	4.7799	4.7785	0.0438	21,900.00	0.012
TOTAL									**1,429,777.85**	**0.795**

FDI OTP Obligatiuni – Situatia detaliata a activelor la data de 31.12.2019

Marja contracte forward denominata in EUR

Emitent	Descriere	Valoare curenta	Curs valutar BNR EUR/RON	Valoare actualizată	Pondere in activul total al O.P.C.V.M.
		EUR	lei	lei	%
Citi Bank	Marja contracte forward	-90,006.03	4.7793	-430,165.82	-0.239
TOTAL				**-430,165.82**	**-0.239**

XIV. Titluri de participare la OPCVM / AOPC

1. Titluri de participare denominate 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 BRD SIMFONIA	ROFDIN000010	-	54,030.6311	43.4732	-	2,348,884.43	0.119	1.305
FDI CERTINVEST OBLIGATIUNI	ROFDIN0000X9	-	62,883.1803	31.7800	-	1,998,427.47	17.200	1.111
FDI OTP ComodisRO	ROFDIN0001C1	-	89,999.9900	18.2860	-	1,645,739.82	1.525	0.915
TOTAL						**5,993,051.72**		**3.331**

2. Titluri de participare denominate 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 O.P.C.V.M.
				EUR	EUR	lei	lei	%	%
FDI OTP EUROBOND	ROFDIN0001J6	-	111,167.8718	13.2684	-	4.7793	7,049,562.08	4.028	3.918
TOTAL							**7,049,562.08**		**3.918**

Evolutia activului net si a VUAN în ultimii 3 ani

	31-Dec-17	31-Dec-18	31-Dec-19
Activ net - Clasa R	192,356,538.43	128,792,334.26	137,507,176.43
VUAN - Clasa R	14.9512	15.2190	16.2108
Activ net - Clasa I	-	31,670,748.48	42,249,750.02
VUAN - Clasa I	-	15.2671	16.3848
Coeficient - Clasa R	1.000000	0.802632	0.764965
Coeficient - Clasa I	0.000000	0.197368	0.235035

OTP ASSET MANAGEMENT S.A.I. S.A.

Membru Directorat,
Dan POPOVICI

Intocmit
Filon ANGHEL