

## Structura portofoliului de investitii la data de: 31.01.2024

Portofoliul de instrumente financiare	Denumire emitent	ISIN	Valoare actualizata (lei)	Pondere in total active (%)
Col 1	Col 2	Col 3	Col 4	Col 5
<b>1. Instrumente ale pietei monetare, din care:</b>			<b>383,676,920.15</b>	<b>2.924%</b>
<b>a) Conturi curente</b>			<b>424.32</b>	<b>0.000%</b>
	Citibank Romania		424.32	0.000%
<b>b) Depozite in lei si valuta convertibila</b>			<b>383,676,495.83</b>	<b>2.924%</b>
	Banca Comerciala Romana		128,191,442.47	0.977%
	Banca Comerciala Romana		100,128,259.67	0.763%
	BRD - Groupe Societe Generale SA		45,720,874.16	0.348%
	Citibank Romania		100,045,000.00	0.762%
	ING Bank Romania		7,836,445.09	0.060%
	ING Bank Romania		1,754,474.44	0.013%
<b>c) Titluri de stat cu scadenta mai mica de 1 an</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>2. Valori mobiliare tranzactionate, din care:</b>			<b>12,599,838,059.52</b>	<b>96.018%</b>
<b>a) Titluri de stat cu scadenta mai mare de 1 an</b>			<b>8,051,229,117.68</b>	<b>61.355%</b>
	Ministerul Finantelor Publice	RO0DU3PR9NF9	262,495,111.49	2.000%
	Ministerul Finantelor Publice	RO0TLVC1MCW4	176,028,110.47	1.341%
	Ministerul Finantelor Publice	RO1227DBN011	378,924,937.96	2.888%
	Ministerul Finantelor Publice	RO1425DBN029	276,238,999.04	2.105%
	Ministerul Finantelor Publice	RO1624DBN027	67,890,394.54	0.517%
	Ministerul Finantelor Publice	RO1631DBN055	226,224,238.85	1.724%
	Ministerul Finantelor Publice	RO1J9H39WKT4	206,833,110.60	1.576%
	Ministerul Finantelor Publice	RO1JS63DR5A5	243,454,103.98	1.855%
	Ministerul Finantelor Publice	RO3B41D8EX14	178,110,155.19	1.357%
	Ministerul Finantelor Publice	RO4KELYFLVK4	319,567,837.44	2.435%
	Ministerul Finantelor Publice	RO52CQA3C829	499,105,229.82	3.803%
	Ministerul Finantelor Publice	RO7P95F9FNY6	89,284,533.88	0.680%
	Ministerul Finantelor Publice	ROAW5KY5CD78	285,774,180.23	2.178%
	Ministerul Finantelor Publice	RODD24CXRK47	294,922,988.47	2.247%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	435,373,672.55	3.318%
	Ministerul Finantelor Publice	ROGV3LGNPCW9	46,977,277.40	0.358%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	326,797,944.77	2.490%
	Ministerul Finantelor Publice	ROINPAL298G4	224,773,846.32	1.713%
	Ministerul Finantelor Publice	ROJ0LNCKHR8	212,541,362.84	1.620%
	Ministerul Finantelor Publice	RON7NMKOKQG2	141,258,400.82	1.076%
	Ministerul Finantelor Publice	ROO7A2HSYIN8	148,487,697.36	1.132%
	Ministerul Finantelor Publice	ROP9QVD42HO2	183,541,642.62	1.399%
	Ministerul Finantelor Publice	ROTM7EDD92S2	108,420,398.91	0.826%
	Ministerul Finantelor Publice	ROVRZSEM43E4	351,252,840.02	2.677%
	Ministerul Finantelor Publice	ROWLVEJ2A207	465,300,885.25	3.546%
	Ministerul Finantelor Publice	ROXL7LT7QZ66	267,365,189.02	2.037%
	Ministerul Finantelor Publice	ROZBOC49U096	588,325,784.17	4.483%
	Ministerul Finantelor Publice	XS1312891549	54,177,588.05	0.413%
	Ministerul Finantelor Publice	XS1313004928	107,736,760.25	0.821%
	Ministerul Finantelor Publice	XS1420357318	68,313,177.62	0.521%
	Ministerul Finantelor Publice	XS1599193403	47,964,617.05	0.366%
	Ministerul Finantelor Publice	XS1768067297	25,946,648.42	0.198%
	Ministerul Finantelor Publice	XS1768074319	41,275,664.26	0.315%
	Ministerul Finantelor Publice	XS1892127470	13,099,273.32	0.100%
	Ministerul Finantelor Publice	XS1892141620	30,388,727.36	0.232%
	Ministerul Finantelor Publice	XS1968706876	13,216,169.04	0.101%
	Ministerul Finantelor Publice	XS2027596530	16,298,591.45	0.124%
	Ministerul Finantelor Publice	XS2109812508	29,587,767.96	0.225%
	Ministerul Finantelor Publice	XS2109813142	20,445,839.32	0.156%
	Ministerul Finantelor Publice	XS2178857285	12,557,758.92	0.096%
	Ministerul Finantelor Publice	XS2178857954	25,993,689.25	0.198%
	Ministerul Finantelor Publice	XS2201851172	51,623,721.73	0.393%
	Ministerul Finantelor Publice	XS2201851685	47,630,502.31	0.363%
	Ministerul Finantelor Publice	XS2258400162	6,729,854.99	0.051%
	Ministerul Finantelor Publice	XS2330503694	36,636,525.79	0.279%
	Ministerul Finantelor Publice	XS2330514899	23,815,407.21	0.181%
	Ministerul Finantelor Publice	XS2364199757	28,821,378.07	0.220%
	Ministerul Finantelor Publice	XS2364200514	12,104,647.61	0.092%
	Ministerul Finantelor Publice	XS2434895558	64,931,666.28	0.495%

	Ministerul Finantelor Publice	XS2434895806	53,923,841.93	0.411%
	Ministerul Finantelor Publice	XS2538440780	46,868,636.73	0.357%
	Ministerul Finantelor Publice	XS2538441598	81,902,198.50	0.624%
	Ministerul Finantelor Publice	XS2571922884	24,514,075.28	0.187%
	Ministerul Finantelor Publice	XS2689948078	59,453,514.97	0.453%
<b>b) Obligatiuni emise de administratia publica locala</b>			<b>22,807,579.16</b>	<b>0.174%</b>
	Alba Iulia - Romania	ROALBUDBL040	103,283.96	0.001%
	Bacau - Romania	ROBACADBL033	282,007.04	0.002%
	Bucuresti - Romania	RODPCQ8K7RO9	15,227,176.23	0.116%
	Bucuresti - Romania	ROPMBUDBL053	6,428,112.58	0.049%
	Iasi - Romania	ROIASIDBL011	563,266.20	0.004%
	Timisoara - Romania	ROTIMYDBL037	121,620.80	0.001%
	Timisoara - Romania	ROTIMYDBL045	82,112.35	0.001%
<b>c) Obligatiuni corporative tranzactionate</b>			<b>1,563,708,044.69</b>	<b>11.916%</b>
	Banca Comerciala Romana	AT0000A34CN3	38,568,698.49	0.294%
	Banca Comerciala Romana	RO1AQREPLMW7	56,500,327.87	0.431%
	Banca Comerciala Romana	ROGJ5KD9L1W9	51,542,704.92	0.393%
	Banca Comerciala Romana	ROM2PE1DEUG5	60,643,606.56	0.462%
	Banca Comerciala Romana	ROPQT4NGMLM3	50,441,147.54	0.384%
	Banco Santander SA	XS2334864266	125,072,708.33	0.953%
	Banco Santander SA	XS2400457888	125,123,958.33	0.954%
	Banco Santander SA	XS2401160226	40,522,666.67	0.309%
	BNP Paribas	FR0014005TQ9	90,276,400.00	0.688%
	BNP Paribas	FR001400KN62	102,837,916.67	0.784%
	Citigroup Global Markets Holdings Inc	XSI1762726278	15,504,522.43	0.118%
	Citigroup Global Markets Holdings Inc	XS2410433986	63,643,114.75	0.485%
	Citigroup Global Markets Holdings Inc	XS2474946345	105,417,049.18	0.803%
	Citigroup Inc	XS2110103715	105,874,316.94	0.807%
	Citigroup Inc	XS2110112625	55,437,456.89	0.422%
	Intesa SanPaolo SpA	XS2311399740	50,496,689.56	0.385%
	JPMorgan Chase & Co	XSI190880465	20,527,098.66	0.156%
	JPMorgan Chase & Co	XSI1569757963	10,227,923.50	0.078%
	OTP Bank Nyrt	XS2703264635	128,037,500.00	0.976%
	Raiffeisen Bank SA	XS2339508587	46,042,109.40	0.351%
	Raiffeisen Bank SA	XS2349343256	71,934,890.37	0.548%
	Raiffeisen Bank SA	XS2539944012	51,233,376.97	0.390%
	Raiffeisen Bank SA	XS2556373046	40,438,270.62	0.308%
	Raiffeisen Bank SA	XS2700245561	57,363,590.04	0.437%
<b>d) Actiuni</b>			<b>2,911,277,762.43</b>	<b>22.186%</b>
	Aquila Part Prod Com SA	RO7066ZEA1R9	52,474,500.00	0.400%
	Axa SA	FR0000120628	21,713,378.22	0.165%
	Banca Transilvania SA	ROTLVAACNOR1	353,827,408.00	2.696%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	210,240,000.00	1.602%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	28,860,603.80	0.220%
	Commerzbank AG	DE000CBK1001	14,879,931.36	0.113%
	Compa SA	ROCMPSACNOR9	10,297,344.23	0.078%
	Conpet SA	ROCOTEACNOR7	12,768,000.00	0.097%
	Covestro AG	DE0006062144	7,326,515.16	0.056%
	DHL Group	DE0005552004	22,059,665.43	0.168%
	Digi Communications NV	NL0012294474	100,540,000.00	0.766%
	Electrica SA	ROELECACNOR5	69,080,386.20	0.526%
	Evergent Investments SA	ROSIFBACNOR0	16,951,741.20	0.129%
	Fondul Proprietatea SA	ROFPTAACNOR5	41,945,631.02	0.320%
	Hydroelectrica SA	RO4Q0Z5RO1B6	618,239,481.60	4.711%
	Koninklijke Philips NV	NL0000009538	12,061,599.75	0.092%
	Lion Capital SA	ROSIFAACNOR2	38,052.28	0.000%
	Med Life SA	ROMEDLACNOR6	68,665,360.00	0.523%
	Nuclearelectrica SA	ROSNNEACNOR8	246,500,000.00	1.878%
	OMV Petrom SA	ROSNPPACNOR9	437,900,000.00	3.337%
	Romgaz SA	ROSGNACNOR3	236,338,278.40	1.801%
	Siemens AG	DE0007236101	28,199,022.41	0.215%
	Siemens Energy AG	DE000ENER6Y0	1,181,303.54	0.009%
	Teraplast SA	ROTRPLACNOR7	30,128,041.15	0.230%
	Transelectrica SA	ROTSELACNOR9	61,147,492.50	0.466%
	Transgaz SA	ROTGNTACNOR8	71,070,954.24	0.542%
	Transilvania Investments Alliance SA	ROSIFCACNOR8	12,177,169.22	0.093%
	Transport Trade Services SA	ROYCRRK66RD8	116,800,000.00	0.890%
	United Internet AG	DE0005089031	7,865,902.72	0.060%
<b>e) Obligatiuni BERD, BEI, BM</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)</b>			<b>50,815,555.56</b>	<b>0.387%</b>
	Black Sea Trade and Development Bank	XS2337703966	50,815,555.56	0.387%
<b>3. OPCVM</b>			<b>121,314,034.09</b>	<b>0.924%</b>
<b>a) OPCVM</b>			<b>121,314,034.09</b>	<b>0.924%</b>
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	797,169.36	0.006%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	13,206,713.53	0.101%
	BT Maxim / BT Asset Management	ROFDIN000101	16,193,522.06	0.123%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	13,104,525.55	0.100%

	Schroder ISF Global Emerging Market Opportunities / Schroder Investment Manag	LU0319795521	15,893,772.34	0.121%
	Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Invest	LU0279459969	11,474,370.67	0.087%
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers	LU0380865021	33,142,725.10	0.253%
	Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers	LU0328475792	17,501,235.48	0.133%
<b>4. Instrumente de acoperire a riscului, din care:*</b>			<b>1,050,170.12</b>	<b>0.008%</b>
a) Futures			0.00	0.000%
b) Options			0.00	0.000%
c) Swaps			0.00	0.000%
d) Forward			1,050,170.12	0.008%
	Citibank Romania		535,803.62	0.004%
	ING Bank Romania		514,366.50	0.004%
<b>5. Private equity, din care:</b>			<b>16,490,156.27</b>	<b>0.126%</b>
a) Actiuni la societati			16,490,156.27	0.126%
	Erste Diversified Private Equity I / Erste Asset Management	LU2469138460	16,490,156.27	0.126%
b) Participatii la fonduri de investitii private de capital			0.00	0.000%
c) Obligatiuni			0.00	0.000%
<b>6. Real estate, din care:</b>			<b>0.00</b>	<b>0.000%</b>
a) Valori mobiliare emise de societati			0.00	0.000%
b) Valori mobiliare emise de fonduri			0.00	0.000%
<b>7. Investitii in infrastructura, din care:</b>			<b>0.00</b>	<b>0.000%</b>
a) Actiuni si obligatiuni emise de societati de proiect			0.00	0.000%
b) Fonduri de investitii specializate in infrastructura			0.00	0.000%
<b>8. Alte instrumente financiare</b>			<b>0.00</b>	<b>0.000%</b>
a) Principal si cupoane de incasat			0.00	0.000%
	International Investment Bank	XS2240977608	0.00	0.000%

\* In aceste categorii sunt incluse si valorile aferente marjelor constituite pentru contractele derivate, dupa caz.