

Structura portofoliului de investitii la data de: 29.02.2024

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>167,516,411.46</b>	<b>1.260%</b>
<b>a) Conturi curente</b>			<b>424.28</b>	<b>0.000%</b>
	Citibank Romania		423.04	0.000%
	ING Bank Romania		1.24	0.000%
<b>b) Depozite in lei si valuta convertibila</b>			<b>167,515,987.18</b>	<b>1.260%</b>
	Banca Comerciala Romana		60,083,250.00	0.452%
	BRD - Groupe Societe Generale SA		7,841,280.64	0.059%
	ING Bank Romania		50,031,388.89	0.376%
	ING Bank Romania		45,020,850.00	0.339%
	ING Bank Romania		4,539,217.65	0.034%
<b>c) Titluri de stat cu scadenta mai mica de 1 an</b>			<b>0.00</b>	<b>0.000%</b>
<b>2. Valori mobiliare tranzactionate, din care:</b>			<b>12,892,689,645.83</b>	<b>96.957%</b>
<b>a) Titluri de stat cu scadenta mai mare de 1 an</b>			<b>8,275,444,385.00</b>	<b>62.234%</b>
	Ministerul Finantelor Publice	RO0DU3PR9NF9	442,005,853.16	3.324%
	Ministerul Finantelor Publice	RO0TLVCI1MCW4	57,504,827.88	0.432%
	Ministerul Finantelor Publice	RO1227DBN011	379,918,452.30	2.857%
	Ministerul Finantelor Publice	RO1425DBN029	264,409,367.55	1.988%
	Ministerul Finantelor Publice	RO1631DBN055	225,185,650.90	1.693%
	Ministerul Finantelor Publice	RO1J9H39WKT4	228,255,354.63	1.717%
	Ministerul Finantelor Publice	RO1JS63DR5A5	308,581,788.87	2.321%
	Ministerul Finantelor Publice	RO3B41D8EX14	177,230,090.98	1.333%
	Ministerul Finantelor Publice	RO4KELYFLVK4	315,063,643.60	2.369%
	Ministerul Finantelor Publice	ROS2CQA3C829	530,069,501.41	3.986%
	Ministerul Finantelor Publice	RO7P95F9FNY6	89,480,343.14	0.673%
	Ministerul Finantelor Publice	ROAW5KY5CD78	286,616,024.59	2.155%
	Ministerul Finantelor Publice	RODD24CXRK47	295,762,646.40	2.224%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	436,826,544.95	3.285%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	327,764,321.80	2.465%
	Ministerul Finantelor Publice	ROINPAL298G4	224,272,868.69	1.687%
	Ministerul Finantelor Publice	ROJ0LNOCKHR8	213,122,872.13	1.603%
	Ministerul Finantelor Publice	RON7NMKOKQG2	141,584,414.75	1.065%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	168,814,194.10	1.270%
	Ministerul Finantelor Publice	ROP9QVD42HO2	183,889,278.69	1.383%
	Ministerul Finantelor Publice	ROTM7EDD92S2	156,779,827.25	1.179%
	Ministerul Finantelor Publice	ROVRZSEM43E4	334,324,621.18	2.514%
	Ministerul Finantelor Publice	ROWLVEJ2A207	514,156,800.00	3.867%
	Ministerul Finantelor Publice	ROXL7LT7QZ66	300,626,014.92	2.261%
	Ministerul Finantelor Publice	ROZBOC49U096	589,128,739.73	4.430%
	Ministerul Finantelor Publice	XS1312891549	54,078,354.16	0.407%
	Ministerul Finantelor Publice	XS1313004928	107,058,586.88	0.805%
	Ministerul Finantelor Publice	XS1420357318	68,081,878.25	0.512%
	Ministerul Finantelor Publice	XS1599193403	47,905,152.85	0.360%
	Ministerul Finantelor Publice	XS1768067297	25,021,418.33	0.188%
	Ministerul Finantelor Publice	XS1768074319	39,199,296.58	0.295%
	Ministerul Finantelor Publice	XS1892127470	12,934,698.82	0.097%
	Ministerul Finantelor Publice	XS1892141620	30,374,623.08	0.228%
	Ministerul Finantelor Publice	XS1968706876	13,101,015.73	0.099%
	Ministerul Finantelor Publice	XS2027596530	16,264,918.54	0.122%
	Ministerul Finantelor Publice	XS2109812508	29,241,320.71	0.220%
	Ministerul Finantelor Publice	XS2109813142	20,227,995.00	0.152%
	Ministerul Finantelor Publice	XS2178857285	12,148,714.89	0.091%
	Ministerul Finantelor Publice	XS2178857954	25,783,595.63	0.194%
	Ministerul Finantelor Publice	XS2201851172	49,519,465.04	0.372%
	Ministerul Finantelor Publice	XS2201851685	44,448,992.25	0.334%
	Ministerul Finantelor Publice	XS2258400162	6,602,856.08	0.050%
	Ministerul Finantelor Publice	XS2330503694	36,242,288.32	0.273%
	Ministerul Finantelor Publice	XS2330514899	23,523,829.98	0.177%
	Ministerul Finantelor Publice	XS2364199757	28,529,465.17	0.215%
	Ministerul Finantelor Publice	XS2364200514	11,969,391.48	0.090%
	Ministerul Finantelor Publice	XS2434895558	64,939,279.38	0.488%
	Ministerul Finantelor Publice	XS2434895806	51,494,535.52	0.387%
	Ministerul Finantelor Publice	XS2538440780	46,685,659.51	0.351%
	Ministerul Finantelor Publice	XS2538441598	81,838,513.59	0.615%
	Ministerul Finantelor Publice	XS2571922884	23,605,314.32	0.178%
	Ministerul Finantelor Publice	XS2689948078	59,092,378.05	0.444%
	Ministerul Finantelor Publice	XS2770920937	27,257,483.03	0.205%
	Ministerul Finantelor Publice	XS2770921315	26,899,320.23	0.202%
<b>b) Obligatiuni emise de administratia publica locala</b>			<b>22,866,211.70</b>	<b>0.172%</b>
	Alba Iulia - Romania	ROALBUDBL040	106,690.63	0.001%
	Bacau - Romania	ROBACADBL033	255,330.81	0.002%
	Bucuresti - Romania	RODPCQ8K7RO9	15,327,665.98	0.115%
	Bucuresti - Romania	ROPMBUDBL053	6,459,172.68	0.049%
	Iasi - Romania	ROIASIDBL011	528,214.62	0.004%
	Timisoara - Romania	ROTIMYDBL037	115,229.13	0.001%
	Timisoara - Romania	ROTIMYDBL045	73,907.85	0.001%
<b>c) Obligatiuni corporative tranzactionate</b>			<b>1,572,450,788.79</b>	<b>11.825%</b>

	Banca Comerciala Romana	AT0000A34CN3	38,789,016.08	0.292%
	Banca Comerciala Romana	RO1AQRPLMW7	56,670,286.89	0.426%
	Banca Comerciala Romana	ROGJ5KD9L1W9	51,921,844.26	0.390%
	Banca Comerciala Romana	ROM2PE1DEUG5	61,002,540.98	0.459%
	Banca Comerciala Romana	ROPQT4NGMLM3	50,678,060.11	0.381%
	Banco Santander SA	XS2334864266	125,775,555.56	0.946%
	Banco Santander SA	XS2400457888	125,842,916.67	0.946%
	Banco Santander SA	XS2401160226	40,677,333.33	0.306%
	BNP Paribas	FR0014005TQ9	90,777,375.00	0.683%
	BNP Paribas	FR001400KN62	103,430,000.00	0.778%
	Citigroup Global Markets Holdings Inc	XS1762726278	15,562,760.14	0.117%
	Citigroup Global Markets Holdings Inc	XS2410433986	63,980,655.74	0.481%
	Citigroup Global Markets Holdings Inc	XS2474946345	106,012,103.83	0.797%
	Citigroup Inc	XS2110103715	106,555,737.70	0.801%
	Citigroup Inc	XS2110112625	55,743,277.19	0.419%
	Intesa SanPaolo SpA	XS2311399740	50,779,120.88	0.382%
	JPMorgan Chase & Co	XS1190880465	20,595,735.95	0.155%
	JPMorgan Chase & Co	XS1569757963	10,267,540.98	0.077%
	OTP Bank Nyrt	XS2703264635	128,853,125.00	0.969%
	Raiffeisen Bank SA	XS2339508587	46,153,793.51	0.347%
	Raiffeisen Bank SA	XS2349343256	72,149,474.68	0.543%
	Raiffeisen Bank SA	XS2539944012	51,605,008.40	0.388%
	Raiffeisen Bank SA	XS2556373046	40,717,017.91	0.306%
	Raiffeisen Bank SA	XS2700245561	57,910,508.00	0.436%
<b>d) Actiuni</b>			<b>2,971,760,857.56</b>	<b>22.349%</b>
	Aquila Part Prod Com SA	RO7066ZEA1R9	56,530,500.00	0.425%
	Axa SA	FR0000120628	22,880,162.79	0.172%
	Banca Transilvania SA	ROTLVAACNOR1	370,052,800.00	2.783%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	232,800,000.00	1.751%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	28,772,881.60	0.216%
	Commerzbank AG	DE000CBK1001	14,880,167.40	0.112%
	Compa SA	ROCMPACNOR9	10,438,403.74	0.078%
	Compel SA	ROCOTEACNOR7	12,980,800.00	0.098%
	Covestro AG	DE0006062144	7,498,221.00	0.056%
	DHL Group	DE0005552004	21,232,426.69	0.160%
	Digi Communications NV	NL0012294474	107,580,000.00	0.809%
	Electrica SA	ROELECACNOR5	70,898,291.10	0.533%
	Evergent Investments SA	ROSIFBACNOR0	17,093,005.71	0.129%
	Fondul Proprietatea SA	ROFPTAACNOR5	39,602,077.78	0.298%
	Hydroelectrica SA	RO4Q0Z5RO1B6	614,771,792.20	4.623%
	Koninklijke Philips NV	NL0000009538	11,268,925.01	0.085%
	Lion Capital SA	ROSIFAACNOR2	38,199.20	0.000%
	Med Life SA	ROMEDLACNOR6	67,120,389.40	0.505%
	Nuclearelectrica SA	ROSNNEACNOR8	236,000,000.00	1.775%
	OMV Petrom SA	ROSNPPACNOR9	465,835,000.00	3.503%
	Romgaz SA	ROSNNGACNOR3	230,799,100.00	1.736%
	Siemens AG	DE0007236101	30,906,981.24	0.232%
	Siemens Energy AG	DE000ENER6Y0	1,199,938.97	0.009%
	Teraplast SA	ROTRPLACNOR7	30,545,760.96	0.230%
	Transselectrica SA	ROTSELACNOR9	59,753,250.00	0.449%
	Transgaz SA	ROTGNTACNOR8	70,625,368.32	0.531%
	Transilvania Investments Alliance SA	ROSIFCACNOR8	12,021,550.45	0.090%
	Transport Trade Services SA	ROYCRRK66RD8	120,400,000.00	0.905%
	United Internet AG	DE0005089031	7,234,864.00	0.054%
<b>e) Obligatiuni BERD, BEI, BM</b>			<b>0.00</b>	<b>0.000%</b>
<b>f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)</b>			<b>50,167,402.78</b>	<b>0.377%</b>
	Black Sea Trade and Development Bank	XS2337703966	50,167,402.78	0.377%
<b>3. OPCVM</b>			<b>125,009,909.14</b>	<b>0.940%</b>
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	781,299.42	0.006%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	13,376,955.29	0.101%
	BT Maxim / BT Asset Management	ROFDIN000101	16,486,404.94	0.124%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	13,315,939.20	0.100%
	Schroder ISF Global Emerging Market Opportunities / Schroder Investment Management Luxembourg	LU0319795521	16,367,066.84	0.123%
	Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Investment Management Luxembourg	LU0279459969	12,066,041.83	0.091%
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers	LU0380865021	34,799,355.22	0.262%
	Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers	LU0328475792	17,816,846.40	0.134%
<b>4. Instrumente de acoperire a riscului, din care:*</b>			<b>1,654,471.15</b>	<b>0.012%</b>
<b>a) Futures</b>			<b>0.00</b>	<b>0.000%</b>
<b>b) Options</b>			<b>0.00</b>	<b>0.000%</b>
<b>c) Swaps</b>			<b>0.00</b>	<b>0.000%</b>
<b>d) Forward</b>			<b>1,654,471.15</b>	<b>0.012%</b>
	Citibank Romania		1,489,730.22	0.011%
	ING Bank Romania		164,740.93	0.001%
<b>e) Garantia/marja/colateralul constituite pentru contractele derivate pentru acoperire risc</b>			<b>0.00</b>	<b>0.000%</b>
<b>5. Private equity, din care:</b>			<b>30,958,504.52</b>	<b>0.233%</b>
<b>a) Actiuni la societati</b>			<b>30,958,504.52</b>	<b>0.233%</b>
	Erste Diversified Private Equity I / Erste Asset Management	LU2469138460	30,958,504.52	0.233%
<b>b) Participatii la fonduri de investitii private de capital</b>			<b>0.00</b>	<b>0.000%</b>
<b>c) Obligatiuni</b>			<b>0.00</b>	<b>0.000%</b>
<b>6. Real estate, din care:</b>			<b>79,520,000.00</b>	<b>0.598%</b>
<b>a) Valori mobiliare emise de societati</b>			<b>79,520,000.00</b>	<b>0.598%</b>
	One United Properties SA	ROJ8Y ZPDHW8	79,520,000.00	0.598%
<b>b) Valori mobiliare emise de fonduri</b>			<b>0.00</b>	<b>0.000%</b>
<b>7. Investitii in infrastructura, din care:</b>			<b>0.00</b>	<b>0.000%</b>
<b>a) Actiuni si obligatiuni emise de societati de proiect</b>			<b>0.00</b>	<b>0.000%</b>
<b>b) Fonduri de investitii specializate in infrastructura</b>			<b>0.00</b>	<b>0.000%</b>
<b>8. Alte instrumente financiare</b>			<b>0.00</b>	<b>0.000%</b>
<b>a) Principal si cupoane de incasat</b>			<b>0.00</b>	<b>0.000%</b>
	International Investment Bank	XS2240977608	0.00	0.000%

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