

Structura portofoliului de investiții
la data de: 12/31/2017

Portofoliul de instrumente financiare Emitent	ISIN	Valoare actualizata (lei)	Pondere în activul total
Col 1	Col 2	Col 3	Col 4
I. Instrumente ale pieței monetare, din care:		531,679,927.36	9.46%
a. Conturi curente		3.13	0.00%
ING Bank SA		2.82	0.00%
Raiffeisen Bank SA		0.08	0.00%
Unicredit Bank SA		0.23	0.00%
b. Depozite în lei și valută convertibilă		433,696,298.63	7.71%
OTP Bank		90,134,630.13	1.60%
ING Bank		341,458.28	0.01%
Garanti Bank SA		246,941,097.23	4.39%
Unicredit Bank SA		96,279,112.99	1.71%
c. Titluri de stat cu scadența mai mica de 1 an		97,983,625.60	1.74%
Ministerul Finantelor Publice	RO1718CTN013	16,025,511.60	0.28%
Ministerul Finantelor Publice	RO1718CTN047	81,958,114.00	1.46%
2. Valori mobiliare tranzacționate, din care:		4,848,665,092.53	86.23%
a. Titluri de stat cu scadența mai mare de 1 an		3,378,278,433.60	60.08%
Ministerul Finantelor Publice	RO1121DBN032	341,379,529.93	6.07%
Ministerul Finantelor Publice	RO1220DBN057	11,050,764.20	0.20%
Ministerul Finantelor Publice	RO1227DBN011	50,956,722.85	0.91%
Ministerul Finantelor Publice	RO1318DBN034	300,398,014.73	5.34%
Ministerul Finantelor Publice	RO1320DBN022	320,232,284.55	5.69%
Ministerul Finantelor Publice	RO1323DBN018	388,862,431.22	6.92%
Ministerul Finantelor Publice	RO1418DBN040	27,925,311.88	0.50%
Ministerul Finantelor Publice	RO1419DBE013	89,538,134.70	1.59%
Ministerul Finantelor Publice	RO1419DBN014	237,760,313.24	4.23%
Ministerul Finantelor Publice	RO1425DBN029	98,481,891.39	1.75%
Ministerul Finantelor Publice	RO1519DBN037	300,324,510.83	5.34%
Ministerul Finantelor Publice	RO1521DBN041	157,185,166.18	2.80%
Ministerul Finantelor Publice	RO1522DBN056	303,716,547.45	5.40%
Ministerul Finantelor Publice	RO1619DBN035	176,029,675.36	3.13%
Ministerul Finantelor Publice	RO1620DBN017	190,846,531.34	3.39%
Ministerul Finantelor Publice	RO1621DBE048	75,588,586.68	1.34%
Ministerul Finantelor Publice	RO1722DBN045	30,350,367.12	0.54%
Ministerul Finantelor Publice	XS0371163600	86,596,230.60	1.54%
Ministerul Finantelor Publice	XS0852474336	61,072,162.90	1.09%
Ministerul Finantelor Publice	XS0972758741	1,731,677.43	0.03%
Ministerul Finantelor Publice	XS1129788524	28,496,573.24	0.51%
Ministerul Finantelor Publice	XS1312891549	74,660,220.15	1.33%
Ministerul Finantelor Publice	XS1420357318	25,094,785.63	0.45%
b. Obligațiuni emise de administrația publică locală		31,280.29	0.00%
Alba Iulia - Romania	ROALBUDBL032	31,280.29	0.00%
c. Obligațiuni corporative tranzacționate		219,052,010.20	3.90%
Unicredit Bank SA	ROUCTBDBC014	40,241,005.52	0.72%
Royal Bank of Scotland PLC	XS0460428328	4,723,115.11	0.08%
Banca Comerciala Romana	XS0474834925	6,733,331.51	0.12%
Royal Bank of Scotland PLC	XS0480132108	2,986,130.82	0.05%
Lloyds TSB Bank PLC	XS0483065271	16,188,516.74	0.29%
Banca Comerciala Romana	XS0496326223	11,271,466.67	0.20%
BNP Paribas	XS1463358025	40,460,821.92	0.72%

BNP Paribas	XS1554461373	20,738,279.45	0.37%
Leaseplan Corporation NV	XS1594594209	25,462,767.12	0.45%
Erste Group Bank AG	AT0000A1YDN5	50,246,575.34	0.89%
d. Acțiuni		1,207,176,732.14	21.47%
Antibiotice SA	ROATBIACNOR9	5,459,469.59	0.10%
BRD - Groupe Societe Generale SA	ROBRDBACNOR2	160,384,139.10	2.85%
Bursa de Valori Bucuresti SA	ROBVBAACNOR0	8,782,899.60	0.16%
Electrica SA	ROELECACNOR5	72,625,337.30	1.29%
Fondul Proprietatea SA	ROFPTAACNOR5	134,177,576.54	2.39%
Med Life SA	ROMEDLACNOR6	12,446,500.00	0.22%
Med Life SA	ROMEDLACNOR6	1,610,611.20	0.03%
SIF 1 Banat Crisana	ROSIFAACNOR2	35,463,581.49	0.63%
SIF 2 Moldova	ROSIFBACNOR0	45,489,716.10	0.81%
SIF 3 Transilvania	ROSIFCACNOR8	14,699,683.58	0.26%
SIF 4 Muntenia	ROSIFDACNOR6	9,577,442.00	0.17%
SIF 5 Oltenia	ROSIFEACNOR4	42,415,056.64	0.75%
Romgaz SA	ROSENGNACNOR3	165,833,816.50	2.95%
Nuclearelectrica SA	ROSNNEACNOR8	5,508,000.00	0.10%
OMV Petrom SA	ROSNPPACNOR9	140,245,220.54	2.49%
Transelectrica SA	ROTSELACNOR9	31,690,441.15	0.56%
Transgaz SA	ROTGNTACNOR8	104,839,296.00	1.86%
Banca Transilvania SA	ROTLVAACNOR1	204,156,446.61	3.63%
Sphera Franchise Group SA	ROSEFGPACNOR4	11,771,498.20	0.21%
e. Obligațiuni BERD, BEI, BM		-	0.00%
f. Alte obligațiuni emise de organisme straine neguvernamentale (investment grade)		44,126,636.30	0.78%
International Finance Corporation	XS1706565121	44,126,636.30	0.78%
3. OPCVM		244,896,565.11	4.36%
BT Obligațiuni / BT Asset Management	ROFDIN000127	140,843,973.62	2.50%
OTP Obligațiuni / OTP Asset Management	ROFDIN0001B3	12,988,803.12	0.23%
BT Index - ATX / BT Asset Management	ROFDIN0001K4	9,728,678.86	0.17%
BT Index - ROTX / BT Asset Management	ROFDIN000119	12,555,302.70	0.22%
BT Maxim / BT Asset Management	ROFDIN000101	31,747,658.37	0.56%
Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	30,261,195.70	0.54%
OTP Avantis / OTP Asset Management	ROFDIN0001A5	6,770,952.74	0.12%
4. Instrumente de acoperire a riscului, din care:		(2,054,731.12)	-0.04%
a. Futures		-	0.00%
b. Options		-	0.00%
c. Swaps		-	0.00%
d. Forward		(2,054,731.12)	-0.04%
Citibank Romania		(1,038,765.87)	-0.02%
ING Bank Romania		(463,179.31)	-0.01%
BRD - Groupe Societe Generale SA		(552,785.94)	-0.01%
5. Private equity		-	0.00%
6. Alte instrumente financiare		-	0.00%
TOTAL ACTIV		5,623,186,853.88	100.00%

Întocmit,
Ruxandra Păun



Verificat,
Adriana Covei

