

Structura portofoliului de investitii  
 la data de: 28.02.2023

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>243.392.420,63</b>	<b>1,694%</b>
<b>a) Conturi curente</b>			<b>0,99</b>	<b>0,000%</b>
	ING Bank Romania		0,99	0,000%
<b>b) Depozite in lei si valuta convertibila</b>			<b>243.392.419,64</b>	<b>1,694%</b>
	EximBank SA		53.754.551,67	0,374%
	Raiffeisen Bank SA		100.132.888,89	0,697%
	Raiffeisen Bank SA		89.504.979,08	0,623%
<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>13.830.756,023,69</b>	<b>96,234%</b>
<b>a) Titluri de stat cu scadenta mai mare de 1 an</b>			<b>8.829.962,606,83</b>	<b>61,438%</b>
	Ministerul Finantelor Publice	RO1227DBN011	367.282.857,86	2,556%
	Ministerul Finantelor Publice	RO1323DBN018	552.476.843,82	3,844%
	Ministerul Finantelor Publice	RO1425DBN029	352.966.996,56	2,456%
	Ministerul Finantelor Publice	RO1624DBN027	521.184.261,75	3,626%
	Ministerul Finantelor Publice	RO1631DBN055	442.881.111,60	3,082%
	Ministerul Finantelor Publice	RO1823DBN025	714.914.893,48	4,974%
	Ministerul Finantelor Publice	RO3B41D8EX14	239.432,637,66	1,666%
	Ministerul Finantelor Publice	RO52QA3C829	758.274.665,18	5,276%
	Ministerul Finantelor Publice	ROAW5KY5CD78	649.589.230,61	4,520%
	Ministerul Finantelor Publice	ROD9TE7MEES0	258.917.292,64	1,802%
	Ministerul Finantelor Publice	RODD24CXK47	149.310.180,60	1,039%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	584.727.730,50	4,069%
	Ministerul Finantelor Publice	ROGV3LGNPCW9	672.046.773,11	4,676%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	637.073.580,00	4,433%
	Ministerul Finantelor Publice	ROINPAL298G4	620.185.280,82	4,315%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	445.728.328,77	3,101%
	Ministerul Finantelor Publice	ROVRZSEM43E4	743.981.190,51	5,177%
	Ministerul Finantelor Publice	XSI129788524	26.775.506,02	0,186%
	Ministerul Finantelor Publice	XSI1312891549	70.233.489,07	0,489%
	Ministerul Finantelor Publice	XSI1420357318	21.979.756,27	0,153%
<b>b) Obligatiuni emise de administratia publica locala</b>			<b>11,950,71</b>	<b>0,000%</b>
	Alba Iulia - Romania	ROALBUDBL032	11.950,71	0,000%
<b>c) Obligatiuni corporative tranzactionate</b>			<b>1.512.426,103,46</b>	<b>10,523%</b>
	Banca Comerciala Romana	RO1AQREPLMW7	92.731.068,49	0,645%
	Banca Comerciala Romana	RO451CMZH2K1	37.171.534,25	0,259%
	Banca Comerciala Romana	ROEAZVK5DFP8	41.894.691,78	0,292%
	Banca Comerciala Romana	ROMU2ND4VHC6	35.661.643,84	0,248%
	Banca Comerciala Romana	ROPC9F84ZSG4	53.233.616,44	0,370%
	Banca Comerciala Romana	ROPQT4NGMLM3	40.537.380,82	0,282%
	Banco Santander SA	XS2130367001	31.056.295,89	0,216%
	Banco Santander SA	XS2348242368	92.106.739,73	0,641%
	BNP Paribas	FR0013406436	63.094.416,67	0,439%
	BNP Paribas	FR0013463577	60.601.232,88	0,422%
	BNP Paribas	FR0014005AD7	91.488.772,60	0,637%
	BNP Paribas	XSI1554461373	20.065.917,81	0,140%
	Citigroup Global Markets Holdings Inc	XSI1882580183	62.319.452,05	0,434%
	Citigroup Global Markets Holdings Inc	XS2307328414	90.943.500,00	0,633%
	Citigroup Inc	XSI1273436243	91.839.375,00	0,639%
	Citigroup Inc	XS2110087769	95.877.986,30	0,667%
	Citigroup Inc	XS2110096836	91.387.500,00	0,636%
	Cooperatieve Rabobank UA	XSI1965307116	93.419.753,42	0,650%
	ING Bank NV	XS2182321591	92.630.075,00	0,645%
	ING Bank NV	XS2349466768	91.798.975,00	0,639%
	Raiffeisen Bank SA	XS2349343256	89.531.842,93	0,623%
	Raiffeisen Bank SA	XS2489289053	53.034.332,56	0,369%

<b>d) Actiuni</b>			<b>3,020,886,814.74</b>	<b>21.019%</b>
	Antibiotice SA	ROATBIACNOR9	1,938,991.21	0.013%
	Banca Transilvania SA	ROTLVAACNOR1	506,582,840.64	3.525%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	298,753,965.90	2.079%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	13,237,993.60	0.092%
	Electrica SA	ROELECACNOR5	107,555,811.00	0.748%
	Fondul Proprietatea SA	ROFPTAACNOR5	603,631,576.80	4.200%
	Med Life SA	ROMEDLACNOR6	93,829,882.52	0.653%
	Nuclearelectrica SA	ROSNNEACNOR8	187,814,469.00	1.307%
	OMV Petrom SA	ROSNPPACNOR9	656,528,382.61	4.568%
	Romgaz SA	ROSNNGACNOR3	387,412,527.60	2.696%
	Transelectrica SA	ROTSELACNOR9	28,697,992.40	0.200%
	Transgaz SA	ROTGNTACNOR8	103,629,951.50	0.721%
	Transport Trade Services SA	ROYCRRK66RD8	31,272,429.96	0.218%
<b>e) Obligatiuni BERD, BEI, BM</b>			<b>308,369,917.81</b>	<b>2.146%</b>
	BERD	XS2411537629	151,525,684.93	1.054%
	BERD	XS2476753376	156,844,232.88	1.091%
<b>D Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)</b>			<b>159,098,630.14</b>	<b>1.107%</b>
	Nordic Investment Bank	XS2493299163	159,098,630.14	1.107%
<b>3. OPCVM</b>			<b>317,890,537.20</b>	<b>2.212%</b>
<b>a) OPCVM</b>			<b>317,890,537.20</b>	<b>2.212%</b>
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	13,773,275.59	0.096%
	BT Index - ROTX / BT Asset Management	ROFDIN0001I9	27,998,506.69	0.195%
	BT Maxim / BT Asset Management	ROFDIN000101	50,123,499.44	0.349%
	BT Obligatiuni / BT Asset Management	ROFDIN000127	162,495,762.71	1.131%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	38,081,838.78	0.265%
	OTP Avantis / OTP Asset Management	ROFDIN0001A5	10,313,138.64	0.072%
	OTP Obligatiuni / OTP Asset Management	ROPQXLXAH2D7	15,104,515.55	0.105%
<b>4. Instrumente de acoperire a riscului, din care:*</b>			<b>0.00</b>	<b>0.000%</b>
<b>a) Futures</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>b) Options</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>c) Swaps</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>d) Forward</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>e) Garantia/marja/colateralul constituite pentru contractele derivate pentru acoperire risc</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>5. Private equity, din care:</b>			<b>0.00</b>	<b>0.000%</b>
<b>a) Actiuni la societati</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>b) Participatii la fonduri de investitii private de capital</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>c) Obligatiuni</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>6. Real estate, din care:</b>			<b>33,525,340.80</b>	<b>0.233%</b>
<b>a) Valori mobiliare emise de societati</b>			<b>33,525,340.80</b>	<b>0.233%</b>
	One United Properties SA	ROJ8YZPDHWW8	33,525,340.80	0.233%
<b>b) Valori mobiliare emise de fonduri</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<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>
			0.00	0.000%
<b>b) Fonduri de investitii specializate in infrastructura</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>8. Alte instrumente financiare</b>			<b>-53,525,665.65</b>	<b>-0.372%</b>
<b>a) Dividende de incasat</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>b) Drepturi</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>c) Sume aferente decontarii tranzactiilor de cumparare</b>			<b>-53,525,665.65</b>	<b>-0.372%</b>
	Raiffeisen Bank SA		-53,525,665.65	-0.372%
<b>d) Sume aferente decontarii tranzactiilor de vanzare</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>e) Actiuni aferente majorarilor de capital social</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>D Actiuni aferente majorarilor de capital social - specializate in real estate</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>g) Sume in curs de rezolvare</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>h) Sume in tranzit la banci</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>i) Sume in tranzit la intermediari</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>j) Principal si cupoane de incasat</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>k) Alte sume</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>l) Alte instrumente financiare</b>			<b>0.00</b>	<b>0.000%</b>
			0.00	0.000%
<b>TOTAL</b>			<b>14,372,038,656.67</b>	<b>100.000%</b>

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

Întocmit,  
Ruxandra Păun

Verificat,  
Isabela Nutescu