

Structura portofoliului de investitii  
 la data de: 31.12.2023

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>129,092,151.91</b>	<b>0.720%</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>129,092,150.92</b>	<b>0.720%</b>
	Exim Banca Romaneasca SA		109,781,454.35	0.612%
	Raiffeisen Bank SA		19,310,696.57	0.108%
<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>17,402,375,945.45</b>	<b>97.020%</b>
<b>a) Titluri de stat cu scadenta mai mare de 1 an</b>			<b>11,185,160,228.59</b>	<b>62.358%</b>
	Ministerul Finantelor Publice	RO1227DBN011	381,814,549.11	2.129%
	Ministerul Finantelor Publice	RO1425DBN029	377,291,864.44	2.103%
	Ministerul Finantelor Publice	RO1624DBN027	230,341,557.85	1.284%
	Ministerul Finantelor Publice	RO1631DBN055	493,468,008.30	2.751%
	Ministerul Finantelor Publice	RO1JS63DR5A5	1,007,328,056.48	5.616%
	Ministerul Finantelor Publice	RO3B41D8EX14	257,579,771.66	1.436%
	Ministerul Finantelor Publice	RO52CQA3C829	1,855,768,186.12	10.346%
	Ministerul Finantelor Publice	ROAW5KY5CD78	743,062,772.22	4.143%
	Ministerul Finantelor Publice	RODD24CXRK47	154,604,119.30	0.862%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	615,240,899.30	3.430%
	Ministerul Finantelor Publice	ROGV3LGNPCW9	681,754,666.28	3.801%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	659,739,440.51	3.678%
	Ministerul Finantelor Publice	ROINPAL298G4	680,046,368.75	3.791%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	750,947,880.82	4.187%
	Ministerul Finantelor Publice	ROVRZSEM43E4	897,208,054.09	5.002%
	Ministerul Finantelor Publice	ROWLVEJ2A207	1,165,338,059.02	6.497%
	Ministerul Finantelor Publice	ROXL7L7QZ66	37,984,660.38	0.212%
	Ministerul Finantelor Publice	ROZBOC49U096	72,612,956.28	0.405%
	Ministerul Finantelor Publice	XS1129788524	27,387,703.46	0.153%
	Ministerul Finantelor Publice	XS1312891549	71,959,781.77	0.401%
	Ministerul Finantelor Publice	XS1420357318	23,680,872.45	0.132%
<b>b) Obligatiuni emise de administratia publica locala</b>			<b>7,264.60</b>	<b>0.000%</b>
	Alba Iulia - Romania	ROALBUDBL032	7,264.60	0.000%
<b>c) Obligatiuni corporative tranzactionate</b>			<b>1,480,875,962.91</b>	<b>8.256%</b>
	Banca Comerciala Romana	RO1AQREPLMW7	92,157,786.89	0.514%
	Banca Comerciala Romana	RO451CMZH2K1	36,784,196.72	0.205%
	Banca Comerciala Romana	ROEAZVK5DFP8	41,914,745.90	0.234%
	Banca Comerciala Romana	ROM2PE1DEUG5	70,303,237.70	0.392%
	Banca Comerciala Romana	ROMU2ND4VHC6	35,377,732.24	0.197%
	Banca Comerciala Romana	ROP9F84ZSG4	52,493,004.10	0.293%
	Banca Comerciala Romana	ROPQT4NGMLM3	40,150,316.94	0.224%
	Banco Santander SA	XS2130367001	30,878,827.87	0.172%
	Banco Santander SA	XS2348242368	91,636,721.31	0.511%
	BNP Paribas	FR0013406436	62,580,133.33	0.349%
	BNP Paribas	FR0013463577	60,227,213.11	0.336%

	BNP Paribas	FR0014005AD7	90,981,270.49	0.507%
	BNP Paribas	XS1554461373	20,738,279.45	0.116%
	Citigroup Global Markets Holdings Inc	XS1882580183	61,911,721.31	0.345%
	Citigroup Global Markets Holdings Inc	XS2307328414	90,204,000.00	0.503%
	Citigroup Inc	XS1273436243	91,365,225.00	0.509%
	Citigroup Inc	XS2110087769	94,853,606.56	0.529%
	Citigroup Inc	XS2110096836	90,851,000.00	0.507%
	Cooperatieve Rabobank UA	XS1965307116	92,827,180.33	0.518%
	ING Bank NV	XS2349466768	91,339,325.00	0.509%
	Raiffeisen Bank SA	XS2349343256	88,992,465.30	0.496%
	Raiffeisen Bank SA	XS2489289053	52,307,973.36	0.292%
<b>d) Actiuni</b>			<b>4,423,979,087.71</b>	<b>24.664%</b>
	Antibiotice SA	ROATBIACNOR9	4,391,059.64	0.024%
	Banca Transilvania SA	ROTLVAACNOR1	860,062,050.82	4.795%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	444,413,132.80	2.478%
	Bursa de Valori Bucuresti SA	ROBVBAAACNOR0	20,875,297.60	0.116%
	Electrica SA	ROELECACNOR5	136,435,437.60	0.761%
	Fondul Proprietatea SA	ROFPTAACNOR5	76,375,043.00	0.426%
	Hidroelectrica SA	RO4QOZ5RO1B6	929,604,736.00	5.183%
	Med Life SA	ROMEDLACNOR6	98,901,933.36	0.551%
	Nuclearelectrica SA	ROSNNEACNOR8	221,943,194.80	1.237%
	OMV Petrom SA	ROSNPPACNOR9	847,738,520.65	4.726%
	Romgaz SA	ROSNNGACNOR3	567,490,114.80	3.164%
	Transelectrica SA	ROTSELACNOR9	34,142,670.80	0.190%
	Transgaz SA	ROTGNTACNOR8	101,850,487.84	0.568%
	Transport Trade Services SA	ROYCRRK66RD8	79,755,408.00	0.445%
<b>e) Obligatiuni BERD, BEL, BM</b>			<b>155,455,860.66</b>	<b>0.867%</b>
	BERD	XS2476753376	155,455,860.66	0.867%
<b>f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)</b>			<b>156,897,540.98</b>	<b>0.875%</b>
	Nordic Investment Bank	XS2493299163	156,897,540.98	0.875%
<b>3. OPCVM</b>			<b>352,821,560.96</b>	<b>1.967%</b>
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	13,795,914.60	0.077%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	34,696,991.45	0.193%
	BT Maxim / BT Asset Management	ROFDIN000101	63,473,113.64	0.354%
	BT Obligatiuni / BT Asset Management	ROFDIN000127	165,350,332.04	0.922%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	46,428,725.31	0.259%
	OTP Avantis / OTP Asset Management	ROFDIN0001A5	12,893,504.75	0.072%
	OTP Obligatiuni / OTP Asset Management	ROPQXLXAH2D7	16,182,979.17	0.090%
<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>
<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>0.00</b>	<b>0.000%</b>
<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>0.00</b>	<b>0.000%</b>
<b>a) Actiuni la societati</b>			<b>0.00</b>	<b>0.000%</b>
<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>52,674,012.66</b>	<b>0.294%</b>
<b>a) Valori mobiliare emise de societati</b>			<b>52,674,012.66</b>	<b>0.294%</b>
	One United Properties SA	ROJ8YZPDHWW8	52,674,012.66	0.294%
<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) Dividende de incasat</b>			<b>0.00</b>	<b>0.000%</b>
<b>b) Drepturi</b>			<b>0.00</b>	<b>0.000%</b>
<b>c) Sume aferente decontarii tranzactiilor de cumparare</b>			<b>0.00</b>	<b>0.000%</b>
<b>d) Sume aferente decontarii tranzactiilor de vanzare</b>			<b>0.00</b>	<b>0.000%</b>
<b>e) Actiuni aferente majorarilor de capital social</b>			<b>0.00</b>	<b>0.000%</b>
<b>f) Actiuni aferente majorarilor de capital social - specializate in real estate</b>			<b>0.00</b>	<b>0.000%</b>
<b>g) Sume in curs de rezolvare</b>			<b>0.00</b>	<b>0.000%</b>
<b>h) Sume in tranzit la banci</b>			<b>0.00</b>	<b>0.000%</b>
<b>i) Sume in tranzit la intermediari</b>			<b>0.00</b>	<b>0.000%</b>
<b>j) Principal si cupoane de incasat</b>			<b>0.00</b>	<b>0.000%</b>
<b>k) Alte sume</b>			<b>0.00</b>	<b>0.000%</b>
<b>l) Alte instrumente financiare</b>			<b>0.00</b>	<b>0.000%</b>
<b>TOTAL</b>			<b>17,936,963,670.98</b>	<b>100.000%</b>

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