

## Structura portofoliului de investitii la data de: 31.07.2022

| 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>209,531,367.80</b>     | <b>2.283%</b>               |
| <b>a) Conturi curente</b>                                   |                                       |               | <b>5,574,572.23</b>       | <b>0.061%</b>               |
|   | BRD - Groupe Societe Generale SA      |               | 4,094,042.00              | 0.045%                      |
|   | ING Bank Romania                      |               | 1,480,530.00              | 0.016%                      |
|   | ING Bank Romania                      |               | 0.23                      | 0.000%                      |
| <b>b) Depozite in lei si valuta convertibila</b>            |                                       |               | <b>203,956,795.57</b>     | <b>2.222%</b>               |
|   | BRD - Groupe Societe Generale SA      |               | 5,009,663.15              | 0.055%                      |
|   | ING Bank Romania                      |               | 198,947,132.42            | 2.168%                      |
| <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>8,856,769,979.80</b>   | <b>96.509%</b>              |
| <b>a) Titluri de stat cu scadenta mai mare de 1 an</b>      |                                       |               | <b>4,939,627,126.64</b>   | <b>53.825%</b>              |
|   | Ministerul Finantelor Publice         | RO0TLVC1MCW4  | 203,350,730.09            | 2.216%                      |
|   | Ministerul Finantelor Publice         | RO1227DBN011  | 222,593,407.53            | 2.426%                      |
|   | Ministerul Finantelor Publice         | RO1323DBN018  | 189,599,603.59            | 2.066%                      |
|   | Ministerul Finantelor Publice         | RO1425DBN029  | 252,202,796.25            | 2.748%                      |
|   | Ministerul Finantelor Publice         | RO1522DBN056  | 31,336,409.25             | 0.341%                      |
|   | Ministerul Finantelor Publice         | RO1624DBN027  | 306,051,193.59            | 3.335%                      |
|   | Ministerul Finantelor Publice         | RO1631DBN055  | 198,190,060.40            | 2.160%                      |
|   | Ministerul Finantelor Publice         | RO1823DBN025  | 290,083,996.14            | 3.161%                      |
|   | Ministerul Finantelor Publice         | RO1J9H39WKT4  | 10,360,878.08             | 0.113%                      |
|   | Ministerul Finantelor Publice         | RO3B41D8EX14  | 70,551,467.12             | 0.769%                      |
|   | Ministerul Finantelor Publice         | RO4KELYFLVK4  | 205,915,882.07            | 2.244%                      |
|   | Ministerul Finantelor Publice         | RO7P95F9FNY6  | 78,817,508.65             | 0.859%                      |
|   | Ministerul Finantelor Publice         | ROAW5KY5CD78  | 232,717,259.09            | 2.536%                      |
|   | Ministerul Finantelor Publice         | RODD9TE7MEE50 | 244,318,732.19            | 2.662%                      |
|   | Ministerul Finantelor Publice         | RODD24CXRK47  | 263,840,095.80            | 2.875%                      |
|   | Ministerul Finantelor Publice         | ROGRXAE5BE02  | 65,537,760.45             | 0.714%                      |
|   | Ministerul Finantelor Publice         | ROGSHSTVFMX2  | 196,841,377.92            | 2.145%                      |
|   | Ministerul Finantelor Publice         | ROGV3LGNPCW9  | 198,989,499.53            | 2.168%                      |
|   | Ministerul Finantelor Publice         | ROHRVN7NLNO2  | 292,538,740.02            | 3.188%                      |
|   | Ministerul Finantelor Publice         | ROINPAL298G4  | 199,844,503.33            | 2.178%                      |
|   | Ministerul Finantelor Publice         | ROJ0LNCKHR8   | 53,494,849.32             | 0.583%                      |
|   | Ministerul Finantelor Publice         | ROJEC97WMUQ4  | 202,052,637.14            | 2.202%                      |
|   | Ministerul Finantelor Publice         | ROO7A2HSYIN8  | 88,640,283.56             | 0.966%                      |
|   | Ministerul Finantelor Publice         | ROVRZSEM43E4  | 245,574,105.89            | 2.676%                      |
|   | Ministerul Finantelor Publice         | XSI1312891549 | 54,368,317.41             | 0.592%                      |
|   | Ministerul Finantelor Publice         | XSI1313004928 | 94,732,549.26             | 1.032%                      |
|   | Ministerul Finantelor Publice         | XSI1420357318 | 62,784,839.56             | 0.684%                      |
|   | Ministerul Finantelor Publice         | XSI1599193403 | 45,492,596.85             | 0.496%                      |
|   | Ministerul Finantelor Publice         | XSI1768067297 | 23,841,313.57             | 0.260%                      |
|   | Ministerul Finantelor Publice         | XSI1768074319 | 13,856,632.66             | 0.151%                      |
|   | Ministerul Finantelor Publice         | XSI1892127470 | 11,796,433.08             | 0.129%                      |
|   | Ministerul Finantelor Publice         | XSI1892141620 | 27,773,380.92             | 0.303%                      |
|   | Ministerul Finantelor Publice         | XSI1968706876 | 11,913,757.98             | 0.130%                      |
|   | Ministerul Finantelor Publice         | XSI2109812508 | 16,444,475.89             | 0.179%                      |
|   | Ministerul Finantelor Publice         | XSI2109813142 | 19,633,786.97             | 0.214%                      |
|   | Ministerul Finantelor Publice         | XSI2178857285 | 11,952,114.19             | 0.130%                      |
|   | Ministerul Finantelor Publice         | XSI2178857954 | 10,770,883.81             | 0.117%                      |
|   | Ministerul Finantelor Publice         | XSI2201851172 | 52,739,823.01             | 0.575%                      |
|   | Ministerul Finantelor Publice         | XSI2201851685 | 49,219,210.93             | 0.536%                      |
|   | Ministerul Finantelor Publice         | XSI2258400162 | 6,445,083.76              | 0.070%                      |
|   | Ministerul Finantelor Publice         | XSI2330503694 | 5,236,801.93              | 0.057%                      |
|   | Ministerul Finantelor Publice         | XSI2330514899 | 7,635,535.34              | 0.083%                      |
|   | Ministerul Finantelor Publice         | XSI2364199757 | 25,799,798.26             | 0.281%                      |
|   | Ministerul Finantelor Publice         | XSI2364200514 | 11,117,918.35             | 0.121%                      |
|   | Ministerul Finantelor Publice         | XSI2434895806 | 32,628,095.91             | 0.356%                      |
| <b>b) Obligatiuni emise de administratia publica locala</b> |                                       |               | <b>1,751,501.38</b>       | <b>0.019%</b>               |
|   | Alba Iulia - Romania                  | ROALBUDBL040  | 191,060.29                | 0.002%                      |
|   | Bacau - Romania                       | ROBACADBL033  | 417,912.92                | 0.005%                      |
|   | Iasi - Romania                        | ROIASIDBL011  | 841,813.10                | 0.009%                      |
|   | Timisoara - Romania                   | ROTIMYDBL037  | 175,880.08                | 0.002%                      |
|   | Timisoara - Romania                   | ROTIMYDBL045  | 124,834.99                | 0.001%                      |
| <b>c) Obligatiuni corporative tranzactionate</b>            |                                       |               | <b>1,703,767,689.40</b>   | <b>18.565%</b>              |
|   | Banca Comerciala Romana               | RO1AQREPLMW7  | 55,423,123.29             | 0.604%                      |
|   | Banca Comerciala Romana               | ROPQT4NGMLM3  | 51,925,068.49             | 0.566%                      |
|   | Banco Santander SA                    | XSI2334864266 | 125,145,138.89            | 1.364%                      |
|   | Banco Santander SA                    | XSI2400457888 | 125,145,138.89            | 1.364%                      |
|   | Banco Santander SA                    | XSI2401160226 | 41,492,076.71             | 0.452%                      |
|   | BNP Paribas                           | FR0014005TQ9  | 90,342,000.00             | 0.984%                      |
|   | Citigroup Global Markets Holdings Inc | XSI1762726278 | 15,135,542.42             | 0.165%                      |
|   | Citigroup Global Markets Holdings Inc | XSI2106689420 | 31,621,698.63             | 0.345%                      |
|   | Citigroup Global Markets Holdings Inc | XSI2307416201 | 50,062,569.44             | 0.546%                      |
|   | Citigroup Global Markets Holdings Inc | XSI2307428479 | 40,085,066.67             | 0.437%                      |
|   | Citigroup Global Markets Holdings Inc | XSI2410433986 | 61,505,589.04             | 0.670%                      |
|   | Citigroup Global Markets Holdings Inc | XSI2474946345 | 101,646,027.40            | 1.108%                      |
|   | Citigroup Inc                         | XSI2110103715 | 101,555,068.49            | 1.107%                      |

|   |   |               |                         |                |
|---|---|---------------|-------------------------|----------------|
|   | Citigroup Inc   | XS2110112625  | 55,438,436.44           | 0.604%         |
|   | Goldman Sachs International   | XS2019661326  | 72,164,726.03           | 0.786%         |
|   | ING Bank NV   | XS2404231115  | 61,469,400.00           | 0.670%         |
|   | ING Bank NV   | XS2422870613  | 51,453,125.00           | 0.561%         |
|   | ING Bank NV   | XS2445779114  | 101,566,666.67          | 1.107%         |
|   | Intesa SanPaolo SpA   | XS2311399740  | 50,465,333.33           | 0.550%         |
|   | JPMorgan Chase & Co   | XSI190880465  | 20,092,125.60           | 0.219%         |
|   | JPMorgan Chase & Co   | XSI1569757963 | 9,976,849.32            | 0.109%         |
|   | NIBC Bank NV  | XSI1400731565 | 25,024,333.33           | 0.273%         |
|   | Raiffeisen Bank SA  | XS2339508587  | 38,052,477.07           | 0.415%         |
|   | Raiffeisen Bank SA  | XS2349343256  | 62,806,105.52           | 0.684%         |
|   | The Goldman Sachs Group INC   | XSI1970497316 | 92,224,356.16           | 1.005%         |
|   | The Goldman Sachs Group INC   | XS2398673678  | 71,404,852.05           | 0.778%         |
|   | The Goldman Sachs Group INC   | XS2470190732  | 100,544,794.52          | 1.096%         |
| <b>d) Actiuni</b>   |   |               | <b>2,069,447,342.24</b> | <b>22.550%</b> |
|   | Aquila Part Prod Com SA   | RO7066ZEA1R9  | 33,157,800.00           | 0.361%         |
|   | Axa SA  | FR0000120628  | 15,515,672.61           | 0.169%         |
|   | Banca Transilvania SA   | ROTLVAACNOR1  | 242,969,619.04          | 2.648%         |
|   | BRD - Groupe Societe Generale SA  | ROBRDBACNOR2  | 124,181,794.48          | 1.353%         |
|   | Bursa de Valori Bucuresti SA  | ROBVBACNOR0   | 12,105,663.60           | 0.132%         |
|   | Commerzbank AG  | DE000CBK1001  | 9,227,847.38            | 0.101%         |
|   | Compa SA  | ROCMPACNOR9   | 6,636,179.57            | 0.072%         |
|   | Compet SA   | ROCOTEACNOR7  | 10,184,000.00           | 0.111%         |
|   | Covestro AG   | DE0006062144  | 7,051,715.04            | 0.077%         |
|   | Deutsche Post AG  | DE0005552004  | 19,116,909.34           | 0.208%         |
|   | Digi Communications NV  | NL0012294474  | 83,820,000.00           | 0.913%         |
|   | Electrica SA  | ROELECACNOR5  | 49,568,206.94           | 0.540%         |
|   | Evergent Investments SA   | ROSIFBACNOR0  | 18,686,924.88           | 0.204%         |
|   | Fondul Proprietatea SA  | ROFPTAACNOR5  | 300,123,087.47          | 3.270%         |
|   | Koninklijke Philips NV  | NL000009538   | 11,670,754.53           | 0.127%         |
|   | Med Life SA   | ROMEDLACNOR6  | 82,741,758.80           | 0.902%         |
|   | Nuclearelectrica SA   | ROSNNEACNOR8  | 233,750,000.00          | 2.547%         |
|   | OMV Petrom SA   | ROSNPPACNOR9  | 400,150,000.00          | 4.360%         |
|   | Powszechna Kasa Oszczednosci Bank Polski SA   | PLPKO0000016  | 1,501,512.80            | 0.016%         |
|   | Romgaz SA   | ROSNNGACNOR3  | 205,772,891.50          | 2.242%         |
|   | Siemens AG  | DE0007236101  | 18,212,295.64           | 0.198%         |
|   | Siemens Energy AG   | DE000ENER6Y0  | 1,357,868.09            | 0.015%         |
|   | SIF 1 Banat Crisana   | ROSIFAACNOR2  | 234,000.00              | 0.003%         |
|   | SIF 4 Muntenia  | ROSIFDACNOR6  | 145,000.00              | 0.002%         |
|   | SIF 5 Oltenia   | ROSIFACNOR4   | 190,000.00              | 0.002%         |
|   | Teraplast SA  | ROTRPLACNOR7  | 32,895,434.88           | 0.358%         |
|   | Transelectrica SA   | ROTSELACNOR9  | 36,250,305.00           | 0.395%         |
|   | Transgaz SA   | ROTGNTACNOR8  | 53,901,000.00           | 0.587%         |
|   | Transilvania Investments Alliance SA  | ROSIFACNOR8   | 11,214,639.54           | 0.122%         |
|   | Transport Trade Services SA   | ROYCRRK66RD8  | 38,880,000.00           | 0.424%         |
|   | United Internet AG  | DE0005089031  | 8,234,461.11            | 0.090%         |
| <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>142,176,320.14</b>   | <b>1.549%</b>  |
|   | Black Sea Trade and Development Bank  | XS2337703966  | 50,707,777.78           | 0.553%         |
|   | International Investment Bank   | XS2240977608  | 41,108,070.14           | 0.448%         |
|   | International Investment Bank   | XS2322936597  | 50,360,472.22           | 0.549%         |
| <b>3. OPCVM</b>   |   |               | <b>99,993,682.22</b>    | <b>1.090%</b>  |
|   | BT Index - ATX / BT Asset Management  | ROFDIN0001K4  | 687,198.68              | 0.007%         |
|   | BT Index - ROTX / BT Asset Management   | ROFDIN000119  | 10,612,176.31           | 0.116%         |
|   | BT Maxim / BT Asset Management  | ROFDIN000101  | 11,693,210.83           | 0.127%         |
|   | Erste Equity Romania / Erste Asset Management   | ROFDIN0000G4  | 10,266,448.22           | 0.112%         |
|   | Schroder ISF Global Emerging Market Opportunities / Schroder Investment Management Luxembourg           | LU0319795521  | 14,688,614.50           | 0.160%         |
|   | Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Investment Management Luxembourg | LU0279459969  | 11,626,942.61           | 0.127%         |
|   | Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers  | LU0380865021  | 25,308,801.89           | 0.276%         |
|   | Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers   | LU0328475792  | 15,110,289.18           | 0.165%         |
| <b>4. Instrumente de acoperire a riscului, din care:*</b>                                 |   |               | <b>3,431,613.48</b>     | <b>0.037%</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>3,431,613.48</b>     | <b>0.037%</b>  |
|   | Citibank Romania  |               | 3,479,728.29            | 0.038%         |
|   | ING Bank Romania  |               | -48,114.81              | -0.001%        |
| <b>5. Private equity, din care:</b>   |   |               | <b>7,402,650.00</b>     | <b>0.081%</b>  |
| <b>a) Actiuni la societati</b>  |   |               | <b>7,402,650.00</b>     | <b>0.081%</b>  |
|   | Erste Diversified Private Equity I / Erste Asset Management   | LU2469138460  | 7,402,650.00            | 0.081%         |
| <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>0.00</b>             | <b>0.000%</b>  |
| <b>a) Valori mobiliare emise de societati</b>   |   |               | <b>0.00</b>             | <b>0.000%</b>  |
| <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>3,000.00</b>         | <b>0.000%</b>  |
| <b>Dividende de incasat</b>   |   |               | <b>3,000.00</b>         | <b>0.000%</b>  |
|   | SIF 5 Oltenia   | ROSIFACNOR4   | 3,000.00                | 0.000%         |
| <b>Drepturi</b>   |   |               | <b>0.00</b>             | <b>0.000%</b>  |
|   | OMV Petrom SA   | RO52R88LRB29  | 0.00                    | 0.000%         |

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