

Structura portofoliului de investitii la data de: 31.01.2023

Portofoliul de instrumente financiare	Denumire emitent	ISIN	Valoare actualizată (lei)	Pondere în total active (%)
Col 1	Col 2	Col 3	Col 4	Col 5
1. Instrumente ale pietei monetare, din care:			103,094,207.80	1.015%
a) Conturi curente			1,866,976.04	0.018%
	BRD - Groupe Societe Generale SA		1,866,976.04	0.018%
b) Depozite in lei si valuta convertibila			101,227,231.76	0.997%
	Banca Transilvania SA		83,506,508.97	0.822%
	BRD - Groupe Societe Generale SA		5,147,855.14	0.051%
	BRD - Groupe Societe Generale SA		2,689,750.47	0.026%
	Citibank Romania		9,883,117.18	0.097%
c) Titluri de stat cu scadenta mai mica de 1 an			0.00	0.000%
			0.00	0.000%
2. Valori mobiliare tranzactionate, din care:			10,020,039,114.57	98.660%
a) Titluri de stat cu scadenta mai mare de 1 an			6,081,447,863.37	59.880%
	Ministerul Finantelor Publice	RO0TLVC1MCW4	207,557,323.40	2.044%
	Ministerul Finantelor Publice	RO1227DBN011	238,246,054.79	2.346%
	Ministerul Finantelor Publice	RO1323DBN018	197,861,083.20	1.948%
	Ministerul Finantelor Publice	RO1425DBN029	267,754,079.74	2.636%
	Ministerul Finantelor Publice	RO1624DBN027	322,394,139.28	3.174%
	Ministerul Finantelor Publice	RO1631DBN055	205,986,214.80	2.028%
	Ministerul Finantelor Publice	RO1823DBN025	262,425,255.04	2.584%
	Ministerul Finantelor Publice	RO1J9H39WKT4	102,298,076.44	1.007%
	Ministerul Finantelor Publice	RO3B41D8EX14	165,920,316.44	1.634%
	Ministerul Finantelor Publice	RO4KELYFLVK4	270,216,200.01	2.661%
	Ministerul Finantelor Publice	RO52CQA3C829	73,914,746.02	0.728%
	Ministerul Finantelor Publice	RO7P95F9FNY6	82,191,219.34	0.809%
	Ministerul Finantelor Publice	ROAW5KY5CD78	238,489,218.52	2.348%
	Ministerul Finantelor Publice	ROD9TE7MEES0	204,792,978.08	2.016%
	Ministerul Finantelor Publice	RODD24CXK47	281,167,273.50	2.768%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	318,261,590.25	3.134%
	Ministerul Finantelor Publice	ROGV3LGNPCW9	210,277,167.40	2.070%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	311,425,841.95	3.066%
	Ministerul Finantelor Publice	ROINPAL298G4	206,794,638.36	2.036%
	Ministerul Finantelor Publice	ROJ0LNOCKHR8	201,492,424.66	1.984%
	Ministerul Finantelor Publice	ROJEC97WMUQ4	183,560,853.16	1.807%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	138,825,975.36	1.367%
	Ministerul Finantelor Publice	ROVRZSEM43E4	328,987,843.52	3.239%
	Ministerul Finantelor Publice	ROZBOC49U096	237,383,194.52	2.337%
	Ministerul Finantelor Publice	XS1312891549	52,913,376.70	0.521%
	Ministerul Finantelor Publice	XS1313004928	97,924,701.92	0.964%
	Ministerul Finantelor Publice	XS1420357318	63,795,120.72	0.628%
	Ministerul Finantelor Publice	XS1599193403	45,207,506.17	0.445%
	Ministerul Finantelor Publice	XS1768067297	23,468,777.55	0.231%
	Ministerul Finantelor Publice	XS1768074319	37,102,921.75	0.365%
	Ministerul Finantelor Publice	XS1892127470	11,572,134.90	0.114%
	Ministerul Finantelor Publice	XS1892141620	28,215,099.13	0.278%
	Ministerul Finantelor Publice	XS1968706876	11,602,037.66	0.114%
	Ministerul Finantelor Publice	XS2027596530	14,595,569.21	0.144%
	Ministerul Finantelor Publice	XS2109812508	26,226,764.25	0.258%
	Ministerul Finantelor Publice	XS2109813142	18,109,090.95	0.178%
	Ministerul Finantelor Publice	XS2178857285	12,037,936.14	0.119%
	Ministerul Finantelor Publice	XS2178857954	10,736,591.56	0.106%
	Ministerul Finantelor Publice	XS2201851172	49,529,281.26	0.488%
	Ministerul Finantelor Publice	XS2201851685	45,749,879.60	0.450%
	Ministerul Finantelor Publice	XS2258400162	5,910,723.34	0.058%
	Ministerul Finantelor Publice	XS2330503694	25,860,767.34	0.255%
	Ministerul Finantelor Publice	XS2330514899	7,309,854.13	0.072%
	Ministerul Finantelor Publice	XS2364199757	25,590,638.45	0.252%
	Ministerul Finantelor Publice	XS2364200514	10,686,599.55	0.105%
	Ministerul Finantelor Publice	XS2434895558	43,215,087.29	0.426%
	Ministerul Finantelor Publice	XS2434895806	32,703,753.95	0.322%
	Ministerul Finantelor Publice	XS2538440780	45,372,779.52	0.447%
	Ministerul Finantelor Publice	XS2538441598	77,787,162.55	0.766%
b) Obligatiuni emise de administratia publica locala			1,493,579.95	0.015%
	Alba Iulia - Romania	ROALBUDBL040	181,669.46	0.002%
	Bacau - Romania	ROBACADBL033	377,740.09	0.004%
	Iasi - Romania	ROIASIDBL011	677,356.36	0.007%
	Timisoara - Romania	ROTIMYDBL037	145,422.81	0.001%
	Timisoara - Romania	ROTIMYDBL045	111,391.23	0.001%
c) Obligatiuni corporative tranzactionate			1,767,819,207.26	17.406%
	Banca Comerciala Romana	RO1AQREPLMW7	56,504,438.36	0.556%
	Banca Comerciala Romana	ROGJ5KD9LW9	51,546,931.51	0.508%
	Banca Comerciala Romana	ROPQT4NGMLM3	50,442,356.16	0.497%
	Banco Santander SA	XS2334864266	125,140,972.22	1.232%

	Banco Santander SA	XS2400457888	125,143,750.00	1.232%
	Banco Santander SA	XS2401160226	40,524,098.63	0.399%
	BNP Paribas	FR0014005TQ9	90,367,650.00	0.890%
	Citigroup Global Markets Holdings Inc	XS1762726278	15,506,062.97	0.153%
	Citigroup Global Markets Holdings Inc	XS2106689420	32,574,969.86	0.321%
	Citigroup Global Markets Holdings Inc	XS2307416201	50,725,069.44	0.499%
	Citigroup Global Markets Holdings Inc	XS2307428479	40,549,066.67	0.399%
	Citigroup Global Markets Holdings Inc	XS2410433986	63,653,095.89	0.627%
	Citigroup Global Markets Holdings Inc	XS2474946345	105,431,890.41	1.038%
	Citigroup Inc	XS2110103715	105,890,410.96	1.043%
	Citigroup Inc	XS2110112625	55,504,556.44	0.547%
	ING Bank NV	XS2445779114	105,091,666.67	1.035%
	ING Bank NV	XS2479386562	82,924,166.67	0.816%
	Intesa SanPaolo SpA	XS2311399740	50,599,670.33	0.498%
	JPMorgan Chase & Co	XS1190880465	20,528,810.54	0.202%
	JPMorgan Chase & Co	XS1569757963	10,228,904.11	0.101%
	NIBC Bank NV	XS1400731565	25,011,736.11	0.246%
	Raiffeisen Bank SA	XS2339508587	38,640,524.94	0.380%
	Raiffeisen Bank SA	XS2349343256	64,000,682.29	0.630%
	Raiffeisen Bank SA	XS2539944012	51,237,098.55	0.504%
	Raiffeisen Bank SA	XS2556373046	40,439,745.34	0.398%
	The Goldman Sachs Group INC	XS1970497316	90,059,794.52	0.887%
	The Goldman Sachs Group INC	XS2398673678	73,264,512.33	0.721%
	The Goldman Sachs Group INC	XS2470190732	106,286,575.34	1.047%
d) Actiuni			2,027,418,305.21	19.963%
	Aquila Part Prod Com SA	RO7066ZEA1R9	31,636,800.00	0.312%
	Axa SA	FR0000120628	19,724,340.34	0.194%
	Banca Transilvania SA	ROTLVAACNOR1	244,696,302.72	2.409%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	131,678,837.80	1.297%
	Bursa de Valori Bucuresti SA	ROBVBAAACNOR0	17,544,440.00	0.173%
	Commerzbank AG	DE000CBK1001	14,422,737.42	0.142%
	Compa SA	ROCMPSACNOR9	5,938,605.37	0.058%
	Compnet SA	ROCOTEACNOR7	11,339,200.00	0.112%
	Covestro AG	DE0006062144	6,219,565.56	0.061%
	Deutsche Post AG	DE0005552004	19,301,820.23	0.190%
	Digi Communications NV	NL0012294474	73,920,000.00	0.728%
	Electrica SA	ROELECACNOR5	49,871,191.09	0.491%
	Evergent Investments SA	ROSIFFBACNOR0	20,942,243.40	0.206%
	Fondul Proprietatea SA	ROFPTAACNOR5	307,391,456.89	3.027%
	Koninklijke Philips NV	NL0000009538	9,134,131.59	0.090%
	Med Life SA	ROMEDLACNOR6	81,969,273.50	0.807%
	Nuclearelectrica SA	ROSNNEACNOR8	221,500,000.00	2.181%
	OMV Petrom SA	ROSNPPACNOR9	348,055,000.00	3.427%
	Romgaz SA	ROSNNGACNOR3	176,714,043.40	1.740%
	Siemens AG	DE0007236101	23,914,515.06	0.235%
	Siemens Energy AG	DE000ENER6Y0	1,599,879.38	0.016%
	SIF 1 Banat Crisana	ROSIFFAACNOR2	241,000.00	0.002%
	SIF 4 Muntenia	ROSIFFDACNOR6	119,000.00	0.001%
	SIF 5 Oltenia	ROSIFFEACNOR4	176,000.00	0.002%
	Teraplast SA	ROTRPLACNOR7	32,216,640.19	0.317%
	Transelectrica SA	ROTSSELACNOR9	43,619,872.50	0.429%
	Transgaz SA	ROTGNTACNOR8	67,186,002.00	0.662%
	Transilvania Investments Alliance SA	ROSIFFCACNOR8	11,133,958.68	0.110%
	Transport Trade Services SA	ROYCRRK66RD8	48,400,000.00	0.477%
	United Internet AG	DE0005089031	6,811,448.09	0.067%
e) Obligatiuni BERD, BEI, BM			0.00	0.000%
			0.00	0.000%
f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)			141,860,158.78	1.397%
	Black Sea Trade and Development Bank	XS2337703966	51,011,111.11	0.502%
	International Investment Bank	XS2240977608	40,435,047.67	0.398%
	International Investment Bank	XS2322936597	50,414,000.00	0.496%
3. OPCVM			103,840,382.30	1.022%
a) OPCVM			103,840,382.30	1.022%
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	760,327.33	0.007%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	10,358,353.32	0.102%
	BT Maxim / BT Asset Management	ROFDIN000101	12,196,085.21	0.120%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	10,415,856.56	0.103%
	Schroder ISF Global Emerging Market Opportunities / Schroder Investment Manag	LU0319795521	13,799,211.91	0.136%
	Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Invest	LU0279459969	12,087,363.40	0.119%
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers	LU0380865021	28,529,560.93	0.281%
	Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers	LU0328475792	15,693,623.64	0.155%
4. Instrumente de acoperire a riscului, din care:*			-920,026.47	-0.009%
a) Futures			0.00	0.000%
b) Options			0.00	0.000%
c) Swaps			0.00	0.000%
d) Forward			-920,026.47	-0.009%
	Citibank Romania		-920,026.47	-0.009%
5. Private equity, din care:			7,383,150.00	0.073%
a) Actiuni la societati			7,383,150.00	0.073%
	Erste Diversified Private Equity I / Erste Asset Management	LU2469138460	7,383,150.00	0.073%
b) Participatii la fonduri de investitii private de capital			0.00	0.000%
c) Obligatiuni			0.00	0.000%
6. Real estate, din care:			0.00	0.000%
a) Valori mobiliare emise de societati			0.00	0.000%
b) Valori mobiliare emise de fonduri			0.00	0.000%
7. Investitii in infrastructura, din care:			0.00	0.000%
a) Actiuni si obligatiuni emise de societati de proiect			0.00	0.000%

b) Fonduri de investitii specializate in infrastructura			0.00	0.000%
8. Alte instrumente financiare			-77,303,931.33	-0.761%
a) Sume aferente decontarii tranzactiilor de cumparare			-151,139,069.72	-1.488%
Schimb valutar			-73,771,500.00	-0.726%
	Ministerul Finantelor Publice	XS2538441598	-57,181,010.03	-0.563%
	Ministerul Finantelor Publice	XS2538440780	-20,186,559.69	-0.199%
b) Sume aferente decontarii tranzactiilor de vanzare			73,831,500.00	0.727%
Schimb valutar			73,831,500.00	0.727%
c) Sume in curs de rezolvare			3,638.39	0.000%
	AEGON PENSII - S.A.F.P.P. S.A.		3,638.39	0.000%

* În aceste categorii sunt incluse și valorile aferente marjelor constituite pentru contractele derivate, după caz.