

Structura portofoliului de investiții la data de 31.05.2024

Portofoliul de instrumente financiare	Denumire emitent	ISIN	Valoare actualizata (lei)	Pondere in total active (%)
Col 1	Col 2	Col 3	Col 4	Col 5
1. Instrumente ale pietei monetare, din care:			213,151,354.40	1.503%
a) Conturi curente			2,119.19	0.000%
	BRD - Groupe Societe Generale SA		1,691.38	0.000%
	Citibank Romania		423.73	0.000%
	ING Bank Romania		4.08	0.000%
b) Depozite in lei si valuta convertibila			213,149,235.21	1.503%
	Banca Comerciala Romana		184,421,163.90	1.300%
	BRD - Groupe Societe Generale SA		23,313,591.50	0.164%
	ING Bank Romania		5,414,479.81	0.038%
c) Titluri de stat cu scadenta mai mica de 1 an			0.00	0.000%
2. Valori mobiliare tranzactionate, din care:			13,662,183,141.92	96.317%
a) Titluri de stat cu scadenta mai mare de 1 an			8,988,770,729.00	63.370%
	Ministerul Finantelor Publice	RO0DU3PR9NF9	513,134,100.34	3.618%
	Ministerul Finantelor Publice	RO1227DBN011	385,031,244.63	2.714%
	Ministerul Finantelor Publice	RO1425DBN029	268,342,939.42	1.892%
	Ministerul Finantelor Publice	RO1631DBN055	223,818,122.97	1.578%
	Ministerul Finantelor Publice	RO1J9H39WKT4	214,520,697.64	1.512%
	Ministerul Finantelor Publice	RO1JS63DR5A5	329,181,658.55	2.321%
	Ministerul Finantelor Publice	RO3B41D8EX14	178,643,723.50	1.259%
	Ministerul Finantelor Publice	RO4KELYFLVK4	311,571,217.91	2.197%
	Ministerul Finantelor Publice	RO52CQA3C829	529,832,372.83	3.735%
	Ministerul Finantelor Publice	RO7EKTXSRLHD6	71,617,998.36	0.505%
	Ministerul Finantelor Publice	RO7P95F9FNY6	90,608,918.78	0.639%
	Ministerul Finantelor Publice	ROAW5KY5CD78	289,670,553.89	2.042%
	Ministerul Finantelor Publice	RODD24CXRK47	300,114,554.85	2.116%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	443,226,797.88	3.125%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	316,753,555.40	2.233%
	Ministerul Finantelor Publice	ROINPAL298G4	223,802,785.04	1.578%
	Ministerul Finantelor Publice	ROJ0LNOCKHR8	216,384,991.26	1.525%
	Ministerul Finantelor Publice	ROJVM8ELBDU4	110,504,440.24	0.779%
	Ministerul Finantelor Publice	RON7NMKOKQG2	196,546,183.61	1.386%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	168,574,739.20	1.188%
	Ministerul Finantelor Publice	ROP9QVD42HO2	296,887,500.00	2.093%
	Ministerul Finantelor Publice	ROTM7EDD92S2	278,418,724.17	1.963%
	Ministerul Finantelor Publice	ROVRZSEM43E4	336,152,720.80	2.370%
	Ministerul Finantelor Publice	ROWLVEJ2A207	598,062,281.97	4.216%
	Ministerul Finantelor Publice	ROXL7LT7QZ66	378,072,888.90	2.665%
	Ministerul Finantelor Publice	ROZBOC49U096	593,755,916.06	4.186%
	Ministerul Finantelor Publice	XS1312891549	54,887,101.57	0.387%
	Ministerul Finantelor Publice	XS1313004928	109,190,705.06	0.770%
	Ministerul Finantelor Publice	XS1420357318	67,199,445.57	0.474%
	Ministerul Finantelor Publice	XS1599193403	47,997,680.89	0.338%
	Ministerul Finantelor Publice	XS1768067297	25,438,101.49	0.179%
	Ministerul Finantelor Publice	XS1768074319	39,475,914.96	0.278%
	Ministerul Finantelor Publice	XS1892127470	12,642,915.03	0.089%
	Ministerul Finantelor Publice	XS1892141620	30,287,588.43	0.214%
	Ministerul Finantelor Publice	XS1968706876	12,684,702.95	0.089%
	Ministerul Finantelor Publice	XS2027596530	16,549,289.74	0.117%
	Ministerul Finantelor Publice	XS2109812508	29,715,027.21	0.209%
	Ministerul Finantelor Publice	XS2109813142	20,683,761.59	0.146%
	Ministerul Finantelor Publice	XS2178857285	12,298,459.79	0.087%
	Ministerul Finantelor Publice	XS2178857954	25,374,409.12	0.179%
	Ministerul Finantelor Publice	XS2201851172	49,919,337.97	0.352%
	Ministerul Finantelor Publice	XS2201851685	44,904,145.11	0.317%
	Ministerul Finantelor Publice	XS2258400162	6,726,938.49	0.047%
	Ministerul Finantelor Publice	XS2330503694	36,065,106.27	0.254%
	Ministerul Finantelor Publice	XS2330514899	23,005,788.23	0.162%
	Ministerul Finantelor Publice	XS2364199757	29,063,791.75	0.205%
	Ministerul Finantelor Publice	XS2364200514	11,653,806.81	0.082%
	Ministerul Finantelor Publice	XS2434895558	64,752,519.99	0.457%
	Ministerul Finantelor Publice	XS2434895806	52,523,063.83	0.370%
	Ministerul Finantelor Publice	XS2538440780	47,370,211.49	0.334%
	Ministerul Finantelor Publice	XS2538441598	84,081,897.20	0.593%
	Ministerul Finantelor Publice	XS2571922884	23,901,587.49	0.169%
	Ministerul Finantelor Publice	XS2689948078	60,355,167.07	0.425%
	Ministerul Finantelor Publice	XS2770920937	27,673,880.83	0.195%
	Ministerul Finantelor Publice	XS2770921315	27,393,989.79	0.193%
	Ministerul Finantelor Publice	XS2829209720	12,233,446.13	0.086%
	Ministerul Finantelor Publice	XS2829810923	19,489,318.95	0.137%

b) Obligatiuni emise de administratia publica locala			22,095,098.65	0.156%
	Alba Iulia - Romania	ROALBUDBL040	73,644.17	0.001%
	Bacau - Romania	ROBACADBL033	232,132.46	0.002%
	Bucuresti - Romania	RODPCQ8K7RO9	14,378,562.33	0.101%
	Bucuresti - Romania	ROPMBUDBL053	6,747,884.93	0.048%
	Iasi - Romania	ROIASIDBL011	500,648.08	0.004%
	Timisoara - Romania	ROTIMYDBL037	95,379.90	0.001%
	Timisoara - Romania	ROTIMYDBL045	66,846.78	0.000%
c) Obligatiuni corporative tranzactionate			1,350,709,818.23	9.522%
	Banca Comerciala Romana	AT0000A34CN3	36,559,436.77	0.258%
	Banca Comerciala Romana	RO1AQREPLMW7	55,064,643.84	0.388%
	Banca Comerciala Romana	ROGJ5KD9L1W9	53,124,631.15	0.375%
	Banca Comerciala Romana	ROM2PE1DEUG5	62,141,229.51	0.438%
	Banca Comerciala Romana	ROPQT4NGMLM3	51,429,644.81	0.363%
	Banco Santander SA	XS2334864266	125,790,625.00	0.887%
	Banco Santander SA	XS2400457888	125,856,770.83	0.887%
	Banco Santander SA	XS2401160226	41,168,000.00	0.290%
	BNP Paribas	FR0014005TQ9	90,779,700.00	0.640%
	BNP Paribas	FR001400KN62	105,287,916.67	0.742%
	Citigroup Global Markets Holdings Inc	XS1762726278	15,012,706.80	0.106%
	Citigroup Inc	XS2110103715	100,117,808.22	0.706%
	Citigroup Inc	XS2110112625	55,746,047.50	0.393%
	JPMorgan Chase & Co	XS1190880465	19,947,355.06	0.141%
	JPMorgan Chase & Co	XS1569757963	9,893,287.67	0.070%
	OTP Bank Nyrt	XS2703264635	131,412,500.00	0.926%
	Raiffeisen Bank SA	XS2339508587	45,098,761.14	0.318%
	Raiffeisen Bank SA	XS2349343256	72,830,224.91	0.513%
	Raiffeisen Bank SA	XS2539944012	52,783,977.09	0.372%
	Raiffeisen Bank SA	XS2556373046	41,601,319.65	0.293%
	Raiffeisen Bank SA	XS2700245561	59,063,231.61	0.416%
d) Actiuni			3,250,421,454.37	22.915%
	Aquila Part Prod Com SA	RO7066ZEA1R9	58,558,500.00	0.413%
	Axa SA	FR0000120628	23,034,099.06	0.162%
	Banca Transilvania SA	ROTLV AACNOR1	444,063,360.00	3.131%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	228,000,000.00	1.607%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	28,071,104.00	0.198%
	Commerzbank AG	DE000CBK1001	21,654,617.04	0.153%
	Compa SA	ROCMP SACNOR9	9,309,927.66	0.066%
	Conpet SA	ROCOTEACNOR7	13,406,400.00	0.095%
	Covestro AG	DE0006062144	7,373,976.39	0.052%
	DHL Group	DE000552004	19,159,114.53	0.135%
	Digi Communications NV	NL0012294474	147,400,000.00	1.039%
	Electrica SA	ROELECACNOR5	83,744,819.06	0.590%
	Evergent Investments SA	ROSIFBACNOR0	18,505,650.81	0.130%
	Fondul Proprietatea SA	ROFPTAACNOR5	36,781,869.63	0.259%
	Hidroelectrica SA	RO4Q0Z5RO1B6	661,337,907.00	4.662%
	Koninklijke Philips NV	NL0000009538	15,695,460.72	0.111%
	Lion Capital SA	ROSIFAACNOR2	40,843.76	0.000%
	Med Life SA	ROME DLACNOR6	87,548,334.00	0.617%
	Nuclearelectrica SA	ROSNNEACNOR8	231,000,000.00	1.629%
	OMV Petrom SA	ROSNPPACNOR9	530,387,500.00	3.739%
	Romgaz SA	ROSNNGACNOR3	250,647,822.60	1.767%
	Siemens AG	DE0007236101	29,824,566.83	0.210%
	Siemens Energy AG	DE000ENER6Y0	2,099,868.80	0.015%
	Teraplast SA	ROTRPLACNOR7	29,449,246.46	0.208%
	Transelectrica SA	ROTSELACNOR9	65,728,575.00	0.463%
	Transgaz SA	ROTGNTACNOR8	83,361,699.20	0.588%
	Transilvania Investments Alliance SA	ROSIFCACNOR8	13,577,738.21	0.096%
	Transport Trade Services SA	ROYCRRK66RD8	103,600,000.00	0.730%
	United Internet AG	DE0005089031	7,058,453.61	0.050%
e) Obligatiuni BERD, BEI, BM			0.00	0.000%
f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)			50,186,041.67	0.354%
	Black Sea Trade and Development Bank	XS2337703966	50,186,041.67	0.354%
3. OPCVM			133,319,118.64	0.940%
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	856,997.07	0.006%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	14,837,867.14	0.105%
	BT Maxim / BT Asset Management	ROFDIN000101	18,151,830.94	0.128%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	14,706,367.14	0.104%
	Schroder ISF Global Emerging Market Opportunities / Schroder Investment Manag	LU0319795521	16,549,037.97	0.117%
	Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Invest	LU0279459969	12,849,332.77	0.091%
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers	LU0380865021	36,337,780.15	0.256%
	Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers	LU0328475792	19,029,905.46	0.134%
4. Instrumente de acoperire a riscului, din care:*			-30,709.61	0.000%
a) Futures			0.00	0.000%
b) Options			0.00	0.000%
c) Swaps			0.00	0.000%
d) Forward			-30,709.61	0.000%
	Citibank Romania		(945,010.26)	-0.006%
	ING Bank Romania		914,300.65	0.006%
5. Private equity, din care:			31,006,478.06	0.219%
a) Actiuni la societati			31,006,478.06	0.219%
	Erste Diversified Private Equity I / Erste Asset Management	LU2469138460	31,006,478.06	0.219%
b) Participatii la fonduri de investitii private de capital			0.00	0.000%

c) Obligatiuni			0.00	0.000%
6. Real estate, din care:			71,440,000.00	0.504%
a) Valori mobiliare emise de societati			71,440,000.00	0.504%
	One United Properties SA	ROJ8YZPDHWW8	71,440,000.00	0.504%
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			73,476,611.52	0.518%
a) Dividende de incasat			73,476,611.52	0.518%
	Aquila Part Prod Com SA	RO7066ZEA1R9	3,304,260.96	0.023%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	12,944,400.00	0.091%
	Compa SA	ROCMPACNOR9	91,491.19	0.001%
	Conpet SA	ROCOTEACNOR7	949,011.57	0.007%
	Electrica SA	ROELECACNOR5	656,724.21	0.005%
	Evergent Investments SA	ROSIFBACNOR0	1,169,670.14	0.008%
	Fondul Proprietatea SA	ROFPTAACNOR5	4,385,225.06	0.031%
	Nuclearelectrica SA	ROSNNEACNOR8	17,093,648.39	0.121%
	OMV Petrom SA	ROSNPPACNOR9	28,686,980.00	0.202%
	Transport Trade Services SA	ROYCRRK66RD8	4,195,200.00	0.030%
b) Principal si cupoane de incasat			0.00	0.000%
	International Investment Bank	XS2240977608	0.00	0.000%

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