

Structura portofoliului de investiții la data de 30.09.2024

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:			358,135,685.83	2.348%
a) Conturi curente			411.21	0.000%
	Citibank Romania		410.37	0.000%
	ING Bank Romania		0.50	0.000%
	ING Bank Romania		0.34	0.000%
b) Depozite in lei si valuta convertibila			358,135,274.62	2.348%
	BRD - Groupe Societe Generale SA		54,856,704.38	0.360%
	Citibank Romania		233,211,165.90	1.529%
	ING Bank Romania		50,255,784.65	0.329%
	ING Bank Romania		19,811,619.69	0.130%
c) Titluri de stat cu scadenta mai mica de 1 an			0.00	0.000%
2. Valori mobiliare tranzactionate, din care:			14,775,490,723.21	96.861%
a) Titluri de stat cu scadenta mai mare de 1 an			9,841,107,871.17	64.513%
	Ministerul Finantelor Publice	RO0DU3PR9NF9	608,331,723.49	3.988%
	Ministerul Finantelor Publice	RO1227DBN011	371,946,666.08	2.438%
	Ministerul Finantelor Publice	RO1425DBN029	419,570.27	0.003%
	Ministerul Finantelor Publice	RO1631DBN055	221,465,115.40	1.452%
	Ministerul Finantelor Publice	RO1J9H39WKT4	225,505,254.37	1.478%
	Ministerul Finantelor Publice	RO1JS63DR5A5	530,048,296.25	3.475%
	Ministerul Finantelor Publice	RO3B41D8EX14	270,979,027.57	1.776%
	Ministerul Finantelor Publice	RO4KELYFLVK4	325,870,145.41	2.136%
	Ministerul Finantelor Publice	RO52CQA3C829	509,077,343.68	3.337%
	Ministerul Finantelor Publice	RO7EKTXXSRHD6	114,959,268.85	0.754%
	Ministerul Finantelor Publice	RO7P95F9FNY6	92,664,830.94	0.607%
	Ministerul Finantelor Publice	ROAW5KY5CD78	296,229,886.16	1.942%
	Ministerul Finantelor Publice	ROCDG04X8WJ7	102,565,863.01	0.672%
	Ministerul Finantelor Publice	RODD24CXRK47	136,996,215.00	0.898%
	Ministerul Finantelor Publice	RODFIUK7ZV55	12,769,085.09	0.084%
	Ministerul Finantelor Publice	ROGSHSTVFMX2	437,146,831.34	2.866%
	Ministerul Finantelor Publice	ROHRVN7NLNO2	323,125,800.99	2.118%
	Ministerul Finantelor Publice	ROINPAL298G4	230,518,363.38	1.511%
	Ministerul Finantelor Publice	ROJLNOCKHR8	220,863,457.92	1.448%
	Ministerul Finantelor Publice	ROJVM8ELBDU4	205,636,569.47	1.348%
	Ministerul Finantelor Publice	RON7NMKOKQG2	201,141,583.61	1.319%
	Ministerul Finantelor Publice	ROO7A2H5YIN8	194,915,053.76	1.278%
	Ministerul Finantelor Publice	ROP9QVD42HO2	356,083,956.16	2.334%
	Ministerul Finantelor Publice	ROTM7EDD92S2	353,449,832.98	2.317%
	Ministerul Finantelor Publice	ROVRZSEM43E4	345,735,466.30	2.266%
	Ministerul Finantelor Publice	ROWLVEJ2A207	825,115,691.74	5.409%
	Ministerul Finantelor Publice	ROXL7LT7QZ66	514,483,451.17	3.373%
	Ministerul Finantelor Publice	ROZBOC49U096	609,838,839.79	3.998%
	Ministerul Finantelor Publice	XS1312891549	55,800,298.79	0.366%
	Ministerul Finantelor Publice	XS1313004928	112,207,166.43	0.736%
	Ministerul Finantelor Publice	XS1420357318	69,210,946.00	0.454%
	Ministerul Finantelor Publice	XS1599193403	48,744,276.49	0.320%
	Ministerul Finantelor Publice	XS1768067297	26,355,476.26	0.173%
	Ministerul Finantelor Publice	XS1768074319	40,636,823.79	0.266%
	Ministerul Finantelor Publice	XS1892127470	12,821,297.16	0.084%
	Ministerul Finantelor Publice	XS1892141620	31,233,334.90	0.205%
	Ministerul Finantelor Publice	XS1968706876	12,880,857.14	0.084%
	Ministerul Finantelor Publice	XS2027596530	16,740,919.03	0.110%
	Ministerul Finantelor Publice	XS2109812508	30,821,874.19	0.202%
	Ministerul Finantelor Publice	XS2109813142	20,993,548.26	0.138%
	Ministerul Finantelor Publice	XS2178857285	12,510,645.92	0.082%
	Ministerul Finantelor Publice	XS2178857954	26,487,599.24	0.174%
	Ministerul Finantelor Publice	XS2201851172	50,633,897.03	0.332%
	Ministerul Finantelor Publice	XS2201851685	45,612,020.61	0.299%
	Ministerul Finantelor Publice	XS2258400162	6,859,394.79	0.045%
	Ministerul Finantelor Publice	XS2330503694	37,092,541.48	0.243%
	Ministerul Finantelor Publice	XS2330514899	23,590,581.97	0.155%
	Ministerul Finantelor Publice	XS2364199757	29,784,734.29	0.195%
	Ministerul Finantelor Publice	XS2364200514	11,962,422.72	0.078%
	Ministerul Finantelor Publice	XS2434895558	66,454,084.97	0.436%
	Ministerul Finantelor Publice	XS2434895806	54,080,559.87	0.355%
	Ministerul Finantelor Publice	XS2538440780	46,032,815.77	0.302%
	Ministerul Finantelor Publice	XS2538441598	81,844,840.59	0.537%
	Ministerul Finantelor Publice	XS2571922884	23,422,281.44	0.154%
	Ministerul Finantelor Publice	XS2689948078	58,854,014.10	0.386%
	Ministerul Finantelor Publice	XS2770920937	28,912,791.76	0.190%
	Ministerul Finantelor Publice	XS2770921315	28,101,087.64	0.184%
	Ministerul Finantelor Publice	XS2829209720	12,696,183.99	0.083%
	Ministerul Finantelor Publice	XS2829810923	20,028,772.06	0.131%
	Ministerul Finantelor Publice	XS2908644615	40,030,607.72	0.262%
	Ministerul Finantelor Publice	XS2908645265	19,785,984.59	0.130%
b) Obligatiuni emise de administratia publica locala			22,011,392.27	0.144%
	Alba Iulia - Romania	ROALBUDBL040	74,334.90	0.000%
	Bacau - Romania	ROBACADBL033	210,088.45	0.001%
	Bucuresti - Romania	RODPCQ8K7RO9	14,802,470.55	0.097%
	Bucuresti - Romania	ROPMBUDBL053	6,297,918.34	0.041%

	Iasi - Romania	ROIASIDBL011	475,301.62	0.003%
	Timisoara - Romania	ROTIMYDBL037	91,181.77	0.001%
	Timisoara - Romania	ROTIMYDBL045	60,096.64	0.000%
c) Obligatiuni corporative tranzactionate			1,453,008,848.80	9.525%
	Banca Comerciala Romana	AT0000A34CN3	37,594,361.75	0.246%
	Banca Comerciala Romana	ROI AQREPLMW7	55,781,602.74	0.366%
	Banca Comerciala Romana	ROGJ5KD9L1W9	54,719,631.15	0.359%
	Banca Comerciala Romana	ROM2PEIDEUG5	63,651,229.51	0.417%
	Banca Comerciala Romana	ROPQT4NGMLM3	52,426,311.48	0.344%
	Banco Santander SA	XS2334864266	126,477,777.78	0.829%
	Banco Santander SA	XS2400457888	126,534,722.22	0.829%
	Banco Santander SA	XS2401160226	41,818,666.67	0.274%
	BNP Paribas	FR0014005TQ9	91,242,600.00	0.598%
	BNP Paribas	FR001400KN62	100,387,916.67	0.658%
	Citigroup Global Markets Holdings Inc	XS1762726278	15,258,378.03	0.100%
	Citigroup Inc	XS2110103715	102,992,328.77	0.675%
	Citigroup Inc	XS2110112625	55,109,489.44	0.361%
	JPMorgan Chase & Co	XS1190880465	20,236,896.15	0.133%
	JPMorgan Chase & Co	XS1569757963	10,060,410.96	0.066%
	OTP Bank Nyrt	XS2703264635	134,787,500.00	0.884%
	Raiffeisen Bank SA	XS2339508587	45,569,891.88	0.299%
	Raiffeisen Bank SA	XS2349343256	71,027,027.43	0.466%
	Raiffeisen Bank SA	XS2539944012	54,347,392.09	0.356%
	Raiffeisen Bank SA	XS2556373046	42,773,980.65	0.280%
	Raiffeisen Bank SA	XS2700245561	60,751,137.13	0.398%
	Romgaz SA	XS2914558593	89,459,596.30	0.586%
d) Actiuni			3,408,914,124.86	22.347%
	Aquila Part Prod Com SA	RO7066ZEA1R9	72,754,500.00	0.477%
	Axa SA	FR0000120628	24,060,261.43	0.158%
	Banca Transilvania SA	ROTLVAACNOR1	586,697,635.65	3.846%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	253,201,494.00	1.660%
	Bursa de Valori Bucuresti SA	ROBVBAAACNOR0	24,123,600.00	0.158%
	Commerzbank AG	DE000CBK1001	23,022,101.20	0.151%
	Compa SA	ROCMPSACNOR9	8,378,934.89	0.055%
	Compel SA	ROCOTEACNOR7	11,764,800.00	0.077%
	Covestro AG	DE0006062144	8,350,051.92	0.055%
	DHL Group	DE0005552004	19,833,674.03	0.130%
	Digi Communications NV	NL0012294474	146,080,000.00	0.958%
	Electrica SA	ROELECACNOR5	82,896,463.44	0.543%
	Evergent Investments SA	ROSFIBACNOR0	20,977,779.74	0.138%
	Fondul Proprietatea SA	ROFPTAACNOR5	29,361,941.72	0.192%
	Hydroelectrica SA	RO4Q0Z5RO1B6	619,230,250.00	4.059%
	Koninklijke Philips NV	NL0000009538	18,555,401.59	0.122%
	Lion Capital SA	ROSFIFAACNOR2	41,578.36	0.000%
	Med Life SA	ROMEDLACNOR6	105,058,000.80	0.689%
	Nuclearelectrica SA	ROSNNEACNOR8	211,250,000.00	1.385%
	OMV Petrom SA	ROSNPPACNOR9	550,395,000.00	3.608%
	Romgaz SA	ROSNNGACNOR3	273,504,256.28	1.793%
	Siemens AG	DE0007236101	30,677,360.34	0.201%
	Siemens Energy AG	DE000ENER6Y0	2,797,232.56	0.018%
	Teraplast SA	ROTRPLACNOR7	25,898,628.10	0.170%
	Transelectrica SA	ROTSELACNOR9	72,102,255.00	0.473%
	Transgaz SA	ROTGNTACNOR8	85,403,968.00	0.560%
	Transilvania Investments Alliance SA	ROSFIFACNOR8	14,083,499.23	0.092%
	Transport Trade Services SA	ROYCRRK66RD8	82,440,000.00	0.540%
	United Internet AG	DE0005089031	5,973,456.58	0.039%
e) Obligatiuni BERD, BEI, BM			0.00	0.000%
f) Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)			50,448,486.11	0.331%
	Black Sea Trade and Development Bank	XS2337703966	50,448,486.11	0.331%
3. OPCVM			137,083,042.70	0.899%
	BT Index - ATX / BT Asset Management	ROFDIN0001K4	857,235.29	0.006%
	BT Index - ROTX / BT Asset Management	ROFDIN000119	15,390,383.03	0.101%
	BT Maxim / BT Asset Management	ROFDIN000101	18,928,246.88	0.124%
	Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	15,254,678.22	0.100%
	Schroder ISF Global Emerging Market Opportunities / Schroder Investment Manag	LU0319795521	17,273,266.01	0.113%
	Schroder ISF Global Emerging Market Opportunities EUR C Acc / Schroder Invest	LU0279459969	13,506,081.11	0.089%
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackers	LU0380865021	36,593,697.28	0.240%
	Xtrackers Stoxx Europe 600 UCITS ETF 1C / Xtrackers	LU0328475792	19,279,454.88	0.126%
4. Instrumente de acoperire a riscului, din care:*			-502,943.36	-0.003%
a) Futures			0.00	0.000%
b) Options			0.00	0.000%
c) Swaps			0.00	0.000%
d) Forward			-502,943.36	-0.003%
	Citibank Romania		-1,010,962.57	-0.007%
	ING Bank Romania		508,019.21	0.003%
5. Private equity, din care:			27,211,276.85	0.178%
a) Actiuni la societati			27,211,276.85	0.178%
	Erste Diversified Private Equity I / Erste Asset Management	LU2469138460	27,211,276.85	0.178%
b) Participatii la fonduri de investitii private de capital			0.00	0.000%
c) Obligatiuni			0.00	0.000%
6. Real estate, din care:			44,400,000.00	0.291%
a) Valori mobiliare emise de societati			44,400,000.00	0.291%
	One United Properties SA	ROJ8YZPDHWW8	44,400,000.00	0.291%
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			-87,439,715.96	-0.573%
a) Actiuni aferente majorarilor de capital social - specializate in real estate			20,293,259.21	0.133%
	One United Properties SA	ROJ8YZPDHWW8	20,293,259.21	0.133%
b) Drepturi			0.00	0.000%
	One United Properties SA	ROHWAGNKFO3	0.00	0.000%
c) Sume aferente decontarii tranzactiilor de cumparare			-107,732,975.17	-0.706%
	Romgaz SA	XS2914558593	-89,459,596.30	-0.586%

	Ministerul Finantelor Publice	RO0DU3PR9NF9	-18,273,378.87	-0.120%
d) 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.