Fondurile OPCVM la 31 DECEMBRIE 2010

Fonduri denominate in lei

Categorie fond	Fonduri monetare							Fonduri de obligatiuni si instrumente cu venit fix				
Tipuri												
Denumire fond	BCR**** Monetar	Simfonia 1****	OTP**** ComodisRO	Fortuna Gold	Raiffeisen Monetar****	iFOND Monetar	Certinvest Monetar	BCR**** Obligatiuni	Certinvest Obligatiuni****	Stabilo ***	BT*** Obligatiuni	BRD Con-certo ****
Număr investitori:	**65,347**	**12,972**	**2,016**	**1,668**	**28,301**	**35**	**619**	**29,901**	**397**	**944**	**4,413**	**501**
din care pers.juridice	1,863	2,215	56	10	957	3	27	878	10	29	127	14
% din activ net pers.jur.	15.00	68.10	81.78	43.65	22.66	5.29	61.36	19.76	66.36	5.34	40.54	82.42
Activ net, milioane lei	**1443.553**	**280.383**	**122.263**	**0.580**	**1200.561**	**1.329**	**7.453**	**793.126**	**11.522**	**14.063**	**117.393**	**17.492**
% față de luna trecută	0.0%	-19.9%	3.5%	-1.19%	7.03%	-13.59%	1.1%	-2.2%	-0.3%	2.6%	3.5%	-41.2%
subscrieri lunar-lei-	69,160,360	46,030,124	4,637,153	15,000	139,747,225	377,912	543,790	23,537,004	151,618	1,027,563	40,021,751	0
rascumparari lunar -lei-	78,692,773	117,400,879	1,866,807	25,000	68,386,462	594,691	507,913	46,961,598	261,943	764,855	36,758,267	12,362,743
Cota de piata	**26.30%**	**5.11%**	**2.23%**	**0.01%**	**21.88%**	**0.02%**	**0.14%**	**14.45%**	**0.21%**	**0.26%**	**2.14%**	**0.32%**
Randament												
% ultimele 12 luni	8.9%	7.6%	8.1%	5.7%	9.1%	n.a	9.5%	9.3%	9.6%	7.0%	8.7%	5.9%
% ultimele 36 luni	40.1%	33.3%	n.a.	23.5%	n.a.	n.a.	28.8%	n.a.	42.9%	26.1%	n.a.	7.7%
Risc												
Modified duration	0.76	0.07	0.94	0.27	0.88	0.00	0.20	3.00	0.43	1.00	0.41	1.41
VaR (valoare la risc)												
Volatilitatea anuala												
Structura active, %:												
disponibil	0.00%	4.44%	0.76%	1.20%	0.31%	0.08%	0.09%	0.00%	0.03%	0.35%	3.78%	10.48%
certif. trezorerie	17.58%	57.82%	0.00%	0.00%	26.06%	0.00%	0.00%	2.29%	0.00%	0.00%	0.00%	19.20%
dep.bancare/certif.dep.	34.50%	33.00%	72.44%	93.30%	39.73%	99.92%	73.46%	4.82%	43.39%	14.63%	78.49%	16.63%
obligatiuni *	47.35%	0.00%	23.01%	5.50%	32.09%	0.00%	11.59%	92.88%	38.43%	85.24%	17.84%	53.69%
acțiuni cotate	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
instrumente derivate	0.00%	0.00%	0.00%	0.00%	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
alte active	0.58%	4.74%	3.78%	0.00%	1.73%	0.00%	14.85%	0.00%	18.14%	-0.22%	-0.11%	0.00%
Indice de cost	**0.114%**	**0.092%**	**0.164%**	**0.175%**	**0.100%**	**0.162%**	**0.210%**	**0.130%**	**0.230%**	**0.156%**	**0.100%**	**0.149%**
Expunere totala actiuni cotate												

Categorie fond	diversificate															
Tipuri	defensive						echilibrate							dinamice		
Denumire fond	Vanguard Protector	Certinvest Prudent	Carpatica Global	BT Clasic	Zepter Obligatiuni	STAR Focus	Transilvania	KD Optimus	Integro	Zepter Mixt	OTP Balansis	BCR Dinamic	Raiffeisen Benefit	Napoca	Carpatica Stock	Certinvest Dinamic
Număr investitori:	**541**	**8371**	**270**	**800**	**14**	**66**	**783**	**16**	**11242**	**16**	**84**	**2,681**	**399**	**1,354**	**268**	**1,553**
din care pers.juridice	10	42	4	26	4	4	18	1	13	4	4	24	13	15	3	24
% din activ net pers.jur.	42.3	20.60	98.06	46.58	99.98	42.44	81.83	93.63	1.84	99.9	98.21	48.99	77.21	46.72	94.42	43.6
Activ net, milioane lei	**1.618**	**4.815**	**48.534**	**31.036**	**3.823**	**4.324**	**20.691**	**0.900**	**14.301**	**5.450**	**9.502**	**30.093**	**22.656**	**10.410**	**12.959**	**9.765**
% față de luna trecută	-1.2%	-13.4%	28.9%	-25.9%	0.7%	1.5%	2.4%	2.0%	-0.3%	1.7%	1.2%	-4.2%	-2.0%	4.3%	3.1%	2.3%
subscrieri lunar-lei-	0	21,559	10,285,929	10,755,856	0	239	3,203,766	0	602,370	0	0	1,027,130	611,981	231,471	150,821	600
rascumparari lunar -lei-	25,386	831,829	34,122	22,133,817	0	0	3,254,467	0	986,603	0	18,323	2,964,335	1,408,763	256,006	7,872	70,873
Cota de piata	**0.03%**	**0.09%**	**0.88%**	**0.57%**	**0.07%**	**0.08%**	**0.38%**	**0.02%**	**0.26%**	**0.10%**	**0.17%**	**0.55%**	**0.41%**	**0.19%**	**0.24%**	**0.18%**
Randament																
% ultimele 12 luni	4.3%	3.2%	13.3%	7.0%	2.6%	5.4%	7.1%	9.7%	2.6%	-1.5%	7.6%	5.3%	9.3%	9.7%	14.6%	-1.3%
% ultimele 36 luni	22.72%	-13.4%	n.a	15%	n.a.	-20.8%	-39%	-11.8%	-23.5%	n.a	n.a	-18.2%	-4.9%	-67.3%	0.0%	-52.3%
Risc																
Modified duration																
VaR (valoare la risc)	1.10%	17.75%	7.73%	20.23%	10.30%	24.09%	41.28%	28.51%	27.04%	16.49%	23.70%	33.94%	28.7%	78.4%	36.4%	45.2%
Volatilitatea anuala	0.67%	10.79%	4.70%	12.30%	6.26%	14.64%	25.10%	17.33%	16.44%	10.03%	14.41%	20.63%	17.4%	47.6%	22.1%	27.5%
Structura active, %:																
disponibil	0.06%	0.17%	0.02%	3.03%	0.89%	0.01%	1.29%	0.22%	0.21%	0.75%	0.43%	0.04%	0.01%	1.83%	0.05%	0.04%
certif. trezorerie	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.0%	0.00%	0.00%	2.37%	0.00%	0.00%	0.00%	0.00%
dep.bancare/certif.dep.	88.89%	12.80%	54.08%	48.37%	47.77%	66.54%	43.04%	15.04%	6.1%	22.09%	18.28%	12.84%	0.41%	20.41%	20.75%	6.68%
obligatiuni *	11.05%	45.43%	32.59%	28.80%	29.08%	8.61%	5.74%	29.54%	47.9%	26.89%	31.20%	32.18%	42.25%	0.00%	15.32%	6.66%
acțiuni cotate	0.00%	27.74%	5.32%	19.80%	15.19%	22.20%	43.31%	53.10%	45.6%	44.72%	39.60%	43.95%	0.00%	77.76%	52.66%	74.42%
instrumente derivate	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.0%	0.00%	0.06%	0.49%	0.03%	0.00%	0.00%	0.00%
alte active	0.00%	13.87%	7.99%	0.00%	7.07%	2.63%	6.61%	2.10%	0.14%	5.55%	10.42%	8.13%	57.30%	0.00%	11.22%	12.19%
Indice de cost	**0.140%**	**19.000%**	**0.229%**	**0.210%**	**0.239%**	**0.265%**	**0.297%**	**0.490%**	**0.480%**	**0.449%**	**0.372%**	**0.260%**	**0.283%**	**0.450%**	**0.450%**	**0.380%**
Expunere totala actiuni cotate	**0.0**	**27.7**	**5.3**	**19.8**	**15.2**	**24.7**	**48.3**	**53.1**	**45.6**	**49.9**	**41.5**	**52.5**	**43.1**	**77.6**	**52.7**	**86.6**

Categorie fond	diversificate						
Tipuri	flexibile						
Denumire fond	FON	Omni-trust	Fortuna Clasic	BRD Diverso	Zepter Actiuni	BRD Actiuni	STAR Next
Număr investitori:	**483**	**425**	**22,810**	**261**	**19**	**133**	**100**
din care pers.juridice	13	20	59	1	5	3	3
% din activ net pers.jur.	69.9	71.5	1.96	91.41	99	95.96	26.55
Activ net, milioane lei	**0.907**	**2.717**	**6.735**	**23.062**	**9.955**	**14.633**	**5.093**
% față de luna trecută	0.33%	-0.3%	1.4%	1.6%	1.7%	2.4%	2.2%
subscrieri lunar-lei-	0	108,815	0	0	0	11,707	1,073
rascumparari lunar -lei-	4,795	19,616	1,174	16,433	0	12,105	0
Cota de piata	**0.02%**	**0.05%**	**0.12%**	**0.42%**	**0.18%**	**0.267%**	**0.09%**
Randament							
% ultimele 12 luni	-3.1%	9.7%	-3.1%	9.70%	-5.0%	9.9%	3.7%
% ultimele 36 luni	-56%	-58.1%	-26.6%	n.a	n.a	n.a	-44.5%
Risc							
Modified duration							
VaR (valoare la risc)	35.24%	69.44%	26.29%	10.17%	22.7%	11.4%	43.22%
Volatilitatea anuala	21.43%	42.22%	15.98%	6.18%	13.8%	6.9%	26.27%
Structura active, %:							
disponibil	0.11%	0.04%	0.06%	24.24%	0.2%	34.1%	0.02%
certif. trezorerie	0.00%	0.00%	0.00%	9.26%	0.0%	0.0%	0.00%
dep.bancare/certif.dep.	78.70%	71.38%	66.14%	5.45%	16.5%	5.0%	44.54%
obligatiuni *	11.09%	1.13%	6.39%	22.23%	10.0%	0.0%	3.76%
acțiuni cotate	1.10%	12.01%	27.35%	38.82%	65.6%	60.9%	50.26%
instrumente derivate	9.00%	1.54%	0.00%	0.00%	0.0%	0.0%	0.00%
alte active	0.00%	13.91%	0.06%	0.00%	7.8%	0.0%	1.41%
Indice de cost	**0.530%**	**0.574%**	**0.818%**	**0.185%**	**0.493%**	**0.225%**	**0.260%**
Expunere totala actiuni cotate	**3.9**	**29.5**	**27.4**	**38.8**	**72.1**	**60.8**	**50.6**

Categorie fond	de actiuni													
Tipuri														
Denumire fond	Active Dinamic	BCR Expert	BT Maxim	OTP Avantis	Omnin-vest	Raiffeisen Prosper	BT Index	Raiffeisen Actiuni	Certinvest BET FI Index	Certinvest BET Index	Certinvest XT Index	iFOND Actiuni	INDEX Europa BRD	KD Maximus
Număr investitori:	**2,020**	**821**	**2,281**	**249**	**3,997**	**1,152**	**452**	**505**	**2**	**2**	**18**	**10**	**5**	**804**
din care pers.juridice	16	20	56	4	67	15	16	14	2	2	2	1	1	21
% din activ net pers.jur.	79.55	33.54	57.13	87.98	33.32	40.41	82.75	59.45	0.00	100.00	60.93	92.20	96.56	94.74
Activ net, milioane lei	**12.039**	**13.209**	**61.008**	**9.126**	**2.640**	**38.414**	**21.609**	**21.050**	**0.101**	**0.102**	**0.351**	**0.463**	**2.343**	**42.730**
% față de luna trecută	-13.8%	0.4%	4.4%	4.5%	5.2%	1.8%	3.54%	4.8%	n.a	n.a	59.5%	4.3%	n.a.	5.3%
subscrieri lunar-lei-	2,140	356,754	2,201,170	54,752	135,256	295,327	10,720,752	598,703	0	0	117,847	0	4,898	0
rascumparari lunar -lei-	2,345,607	882,478	2,216,067	23,036	34,960	727,737	10,898,208	600,660	0	0	0	0	0	123,998
Cota de piata	**0.22%**	**0.24%**	**1.11%**	**0.17%**	**0.05%**	**0.70%**	**0.39%**	**0.38%**	**0.00%**	**0.00%**	**0.006%**	**0.01%**	**0.04%**	**0.78%**
Randament														
% ultimele 12 luni	-5.1%	3.9%	1.1%	3.5%	18.3%	12.5%	10.6%	-0.2%	n.a	n.a	n.a	n.a	n.a	14.8%
% ultimele 36 luni	-50.5%	-49.1%	-56.7%	n.a	-66.3%	-28.7%	-36.8%	-64.3%	n.a	n.a	n.a	n.a	n.a	-0.3
Risc														
Modified duration														
VaR (valoare la risc)	77.6%	68.8%	83.2%	43.6%	58.5%	54.4%	68.9%	88.6%	n.a	n.a	n.a.	n.a.	n.a	43.2%
Volatilitatea anuala	47.2%	41.8%	50.6%	26.5%	35.5%	33.1%	41.9%	53.8%	n.a	n.a	n.a.	n.a.	n.a	26.3%
Structura active, %:														
disponibil	0.0%	0.1%	1.7%	0.0%	0.0%	0.0%	0.8%	0.1%	0.2%	0.2%	0.1%	0.0%	13.5%	0.1%
certif. trezorerie	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
dep.bancare/certif.dep.	7.0%	5.8%	3.1%	5.5%	9.3%	0.1%	13.7%	1.6%	1.0%	1.0%	0.9%	11.9%	0.0%	6.6%
obligatiuni *	0.0%	0.0%	0.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.2%
acțiuni cotate	86.0%	83.5%	90.5%	83.9%	69.6%	16.9%	85.6%	90.1%	98.0%	99.0%	98.9%	77.0%	86.5%	81.4%
instrumente derivate	0.0%	0.0%	0.0%	0.0%	1.1%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
alte active	7.0%	10.6%	4.5%	10.6%	19.9%	83.0%	-0.1%	8.2%	0.0%	0.0%	0.0%	11.1%	0.0%	11.8%
Indice de cost	**1.105%**	**0.300%**	**0.290%**	**0.470%**	**0.504%**	**0.386%**	**0.190%**	**0.38%**	**0.13%**	**0.15%**	**0.09%**	**1.45%**	**0.22%**	**0.55%**
Expunere totala actiuni cotate	**85.9**	**94.1**	**95.2**	**85.2**	**88.1**	**99.4**	**85.6**	**99.4**	**98.0**	**99.0**	**98.9**	**88.1**	**86.4**	**91.0**

Categorie fond	fonduri de fonduri	alte fonduri deschise							TOTAL OPCVM
Tipuri				denominate in euro					
Denumire fond	* BCR E. Avansat	Raiffeisen** Confort 2	Raiffeisen** Confort	BRD Euro Fond	BT Index AXT	Audas Piscator	OTP Euro Bond	Raiffeisen Euro Plus	
Număr investitori:	**6**	**812**	**780**	**499**	**38**	**9**	**246**	**7,351**	**221,862**
din care pers.juridice	1	12	11	29	1	1	8	168	**6,970**
% din activ net pers.jur.	0.81	48.01	26.74	16.27	86.90	20.00	35.30	9.11	**27.86%**
Activ net, milioane lei	**9.231**	**39.940**	**22.190**	**25.467**	**1.570**	**0.436**	**1.792**	**177.683**	**5,488.071**
% față de luna trecută	4.4%	-0.9%	1.8%	0.5%	9.7%	-9.6%	24.2%	5.0%	**0.6%**
subscrieri lunar-lei-	0	283,839	617,098	4,305,734	55,513	0	354,069	21,554,366	**480,211,687**
rascumparari lunar -lei-	0	902,802	362,753	4,315,007	605	9,520	10,101	13,683,980	**492,957,481**
Cota de piata	**0.17%**	**0.73%**	**0.40%**	**1.99%**	**0.13%**	**0.03%**	**0.14%**	**13.87%**	**100**
Randament									
% ultimele 12 luni	2.8%	n.a	11.2%	n.a.	n.a.	n.a	n.a	4.1%	
% ultimele 36 luni	n.a.	n.a	22.80%	n.a.	n.a.	n.a	n.a	n.a.	
Risc									
Modified duration				**3.40**		**n.a**	**3.56**	**1.3**	
VaR (valoare la risc)	14.9%	n.a	7.9%						
Volatilitatea anuala	9.1%	n.a	4.8%						
Structura active, %:									
disponibil	1.0%	0.1%	0.1%	0.2%	3.6%	5.1%	0.6%	0.2%	**0.72%**
certif. trezorerie	0.0%	3.8%	11.3%	7.1%	0.0%	0.0%	0.0%	36.6%	**18.97%**
dep.bancare/certif.dep.	3.9%	0.3%	22.5%	18.0%	11.0%	85.6%	19.6%	12.2%	**27.63%**
obligatiuni *	0.0%	67.3%	42.0%	74.7%	0.0%	0.0%	79.9%	48.2%	**44.40%**
acțiuni cotate	15.6%	0.0%	0.0%	0.0%	85.5%	0.0%	0.0%	0.0%	**5.06%**
instrumente derivate	-0.5%	0.0%	0.0%	0.0%	0.0%	6.0%	0.0%	0.0%	**0.02%**
alte active	80.1%	28.6%	24.0%	0.0%	0.0%	3.3%	0.0%	2.9%	**3.20%**
Indice de cost	**0.11%**	**0.19%**	**0.17%**	**0.060%**	**0.220%**	**0.450%**	**0.279%**	**0.080%**	
Expunere totala actiuni cotate	**74.6.**	**21.1**	**10.1**		**85.1**				

*fond de fonduri;

**Raiffeisen Confort, (ambele), utilizeaza strategia de investitii privind limitarea scaderii capitalului cunoscuta in literatura financiara sub denumirea de "Constant Proportion Portfolio Insurance (CPPI)"

*** fonduri care evalueaza obligatiunile cu pret de inchidere al sectiunii de piata considerata piata principala;

**** fonduri care evalueaza obligatiunile prin recunoasterea zilnica a dobanzii;

Fondurile denominate in euro, sunt incluse in TOTAL OPCVM la cursul de schimb valabil in ultima zi a lunii raportate