

Administrator de fond
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BCR PENSII, SAFPP SA
 SAP-RO-22041021
 FONDUL DE PENSII ADMINISTRAT PRIVAT BCR
 FP2-123
 BRD - Groupe Societe Generale S.A.
 DEP-RO-373958

Structura portofoliului de investiții
la data de 31/12/2016

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
1. Instrumente ale pieței monetare, din care:			53,022,571.96	2.6663%
a. Conturi curente			19,502.56	0.0010%
	Citibank Romania	NA	10,610.55	0.0005%
	BRD - Groupe Societe Generale SA	NA	8,355.54	0.0004%
	ING Bank Romania	NA	536.46	0.0000%
	Banca Transilvania SA	NA	0.01	0.0000%
b. Depozite în lei și valută convertibilă			53,003,069.40	2.6653%
	Unicredit Bank SA	NA	35,011,549.58	1.7606%
	Credit Agricole Bank Romania	NA	15,086,523.80	0.7586%
	BRD - Groupe Societe Generale SA	NA	1,815,883.98	0.0913%
	ING Bank Romania	NA	952,103.13	0.0479%
	Citibank Romania	NA	137,008.91	0.0069%
2. Valori mobiliare tranzacționate, din care:			1,825,871,312.29	91.8150%
a. Titluri de stat cu scadența mai mare de 1 an			1,224,327,065.56	61.5660%
	Ministerul Finantelor Publice	RO1323DBN018	140,707,252.08	7.0755%
	Ministerul Finantelor Publice	RO1425DBN029	115,257,025.31	5.7958%
	Ministerul Finantelor Publice	RO1121DBN032	102,409,594.93	5.1497%
	Ministerul Finantelor Publice	RO1521DBN041	96,187,698.08	4.8369%
	Ministerul Finantelor Publice	RO1320DBN022	81,665,257.08	4.1066%
	Ministerul Finantelor Publice	RO1522DBN056	79,796,393.42	4.0126%
	Ministerul Finantelor Publice	RO1419DBN014	74,264,581.85	3.7344%
	Ministerul Finantelor Publice	RO1620DBN017	72,970,503.79	3.6694%
	Ministerul Finantelor Publice	XS0852474336	61,940,392.68	3.1147%
	Ministerul Finantelor Publice	XS1312891549	61,814,928.75	3.1084%
	Ministerul Finantelor Publice	RO1318DBN034	55,517,850.30	2.7917%
	Ministerul Finantelor Publice	RO0717DBN038	47,841,349.32	2.4057%
	Ministerul Finantelor Publice	RO1419DBE013	42,384,370.62	2.1313%
	Ministerul Finantelor Publice	RO1519DBN037	36,303,376.03	1.8255%
	Ministerul Finantelor Publice	RO1217DBN046	28,924,331.98	1.4545%
	Ministerul Finantelor Publice	XS1060842975	22,262,959.85	1.1195%
	Ministerul Finantelor Publice	RO1227DBN011	20,366,966.44	1.0242%
	Ministerul Finantelor Publice	US77586TAA43	20,088,665.06	1.0102%
	Ministerul Finantelor Publice	US77586TAC09	18,654,604.95	0.9381%
	Ministerul Finantelor Publice	XS1420357318	16,597,292.21	0.8346%
	Ministerul Finantelor Publice	XS1129788524	14,544,914.38	0.7314%
	Ministerul Finantelor Publice	XS0972758741	9,035,604.46	0.4544%
	Ministerul Finantelor Publice	RO1418DBN040	4,791,151.99	0.2409%
b. Obligațiuni emise de administrația publică locală			33,771,432.72	1.6982%
	Bucuresti - Romania	ROPMBUDBL020	13,164,374.94	0.6620%
	Bucuresti - Romania	ROPMBUDBL046	8,744,865.51	0.4397%
	Bucuresti - Romania	ROPMBUDBL038	8,436,492.05	0.4242%
	Bucuresti - Romania	ROPMBUDBL012	3,090,133.15	0.1554%
	Iasi - Romania	ROIASIDBL011	224,750.09	0.0113%
	Bacau - Romania	ROBACADBL033	71,203.77	0.0036%
	Timisoara - Romania	ROTIMYDBL078	27,836.98	0.0014%
	Timisoara - Romania	ROTIMYDBL060	11,776.23	0.0006%

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
c. Obligațiuni corporative tranzacționate			105.285.369.95	5.2943%
	Unicredit Bank SA	ROUCTBDBC014	13,912,047.95	0.6996%
	Garanti Bank SA	ROGABRDBC011	12,414,758.24	0.6243%
	Transelectrica SA	ROTSELDBC013	11,324,084.71	0.5694%
	Leaseplan Corporation NV	XS1361691576	10,239,016.39	0.5149%
	Unicredit Bank Austria AG	XS1272229169	10,106,232.88	0.5082%
	Banque Internationale a Luxembourg	XS1508493902	10,046,027.40	0.5052%
	Türkiye Garanti Bankasi AS	XS0975844787	8,887,533.63	0.4469%
	Lloyds TSB Bank PLC	XS0483065271	7,045,865.96	0.3543%
	Leaseplan Corporation NV	XS1384198278	5,111,267.12	0.2570%
	KBC Ifima SA	XS0446546367	4,912,662.97	0.2470%
	Petrol DD Ljubljana	XS1028951777	3,961,680.52	0.1992%
	Engie Romania SA	ROGSERDBC017	3,836,207.89	0.1929%
	Royal Bank of Scotland PLC	XS0480132108	1,766,827.87	0.0888%
	Royal Bank of Scotland PLC	XS0460428328	1,544,697.00	0.0777%
	Royal Bank of Scotland PLC	XS0383926549	176,459.42	0.0089%
d. Acțiuni			428.232.599.02	21.5339%
	OMV Petrom SA	ROSNPPACNOR9	55,921,479.20	2.8120%
	Romgaz SA	ROSNNGNACNOR3	55,232,100.00	2.7774%
	Fondul Proprietatea SA	ROFPTAACNOR5	47,353,969.10	2.3812%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	42,248,558.88	2.1245%
	Electrica SA	ROELECACNOR5	40,615,510.60	2.0424%
	Transgaz SA	ROTGNTACNOR8	34,547,058.00	1.7372%
	Banca Transilvania SA	ROTLVAACNOR1	22,102,531.97	1.1114%
	Transelectrica SA	ROTSELACNOR9	18,832,394.00	0.9470%
	Wirecard AG	DE0007472060	9,103,235.51	0.4578%
	Bayer AG - Reg	DE000BAY0017	8,886,143.46	0.4468%
	Daimler AG	DE0007100000	8,847,588.61	0.4449%
	Hella KGaA Hueck & Co	DE000A13SX22	8,835,466.60	0.4443%
	Axa SA	FR0000120628	8,308,286.67	0.4178%
	BNP Paribas	FR0000131104	7,735,001.17	0.3890%
	Med Life SA	ROMEDLACNOR6	7,176,218.00	0.3609%
	AT S Austria Technologie Systemtechnik AG	AT0000969985	6,704,641.98	0.3371%
	Moneta Money Bank AS	CZ0008040318	4,938,192.00	0.2483%
	Nuclearelectrica SA	ROSNNEACNOR8	4,872,342.08	0.2450%
	Fresenius SE & CO	DE0005785604	4,326,559.36	0.2176%
	Volkswagen AG	DE0007664039	4,211,639.79	0.2118%
	Kruk SA	PLKRRK0000010	4,147,528.44	0.2086%
	Conpet SA	ROCOTEACNOR7	4,122,106.80	0.2073%
	Kruk SA	PLKRRK0000499	4,065,570.40	0.2044%
	International Consolidated Airlines Group SA	ES0177542018	3,820,142.60	0.1921%
	Mayr Melnhof Karton AG	AT0000938204	3,681,174.60	0.1851%
	Powszechny Zakład Ubezpieczeń SA	PLPZU0000011	3,592,742.82	0.1807%
	Alior Bank SA	PLALIOR00045	3,521,897.41	0.1771%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	351,944.00	0.0177%
	Biofarm SA	ROBIOFACNOR9	130,574.97	0.0066%
e. Obligațiuni BERD, BEI, BM			-	-
f. Alte obligațiuni emise de organisme straine neguvernamentale			34.254.845.04	1.7225%
	International Investment Bank	ROIIBKDBC023	34,254,845.04	1.7225%
3. OPCVM			111,500,286.96	5.6069%
	BT Obligațiuni / BT Asset Management	ROFDIN000127	47,696,989.27	2.3985%
	DB Physical Gold ETC EUR / DB ETC PLC	DE000A1E0HR8	35,807,757.82	1.8006%
	db x - trackers Euro Stoxx 50 UCITS ETF / db x - trackers	LU0380865021	14,959,088.18	0.7522%
	db x - trackers Stoxx Europe 600 Banks UCITS ETF / db x - trackers	LU0292103651	13,036,451.69	0.6555%
4. Instrumente de acoperire a riscului, din care:			(1,753,179.76)	-0.0882%
a. Forward			(2,121,330.90)	-0.1067%
	Citibank Romania	NA	(1,962,856.95)	-0.0987%
	ING Bank Romania	NA	(158,473.95)	-0.0080%
b. Swap			368,151.14	0.0185%
	ING Bank Romania	NA	368,151.14	0.0185%
5. Alte instrumente financiare			-	0.0000%