

Administrator de fond

Cod administrator

Fond de pensii

Cod Fond

Depozitar

Cod depozitar

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 31/12/2011**

	Denumire emitent	ISIN activ	Valoare actualizata lei	Pondere in activul total al fondului
1. Instrumente ale pieței monetare, din care:			38,421,624.82	11.2454%
a. Conturi curente			32,969.91	0.0096%
	Citibank Europe plc, Dublin - Sucursala Romania	NA	32,959.89	0.0096%
	Bancpost SA	NA	0.01	0.0000%
	VOLKSBANK ROMANIA S.A.	NA	0.01	0.0000%
	Banca Transilvania SA	NA	10.00	0.0000%
b. Depozite în lei și valută convertibilă			38,388,654.91	11.2358%
	Bancpost SA	NA	3,059,350.92	0.8954%
	BRD - Groupe Societe Generale S.A.	NA	1,446,890.87	0.4235%
	Citibank Europe plc, Dublin - Sucursala Romania	NA	5,600,786.01	1.6393%
	GARANTI BANK S.A.	NA	15,062,838.69	4.4087%
	ING Bank N.V.Amsterdam - Sucursala Bucuresti	NA	45,581.63	0.0133%
	Raiffeisen Bank S.A.	NA	5,162,430.51	1.5110%
	VOLKSBANK ROMANIA S.A.	NA	8,010,776.28	2.3446%
2. Valori mobiliare tranzacționate, din care:			303,357,238.40	88.7882%
a. Titluri de stat cu scadența mai mare de 1 an			236,883,736.00	69.3324%
	MINISTERUL FINANTELOR PUBLICE	RO0515DBN0T3	1,058,067.06	0.3097%
	MINISTERUL FINANTELOR PUBLICE	RO0517DBN0X3	1,050,959.58	0.3076%
	MINISTERUL FINANTELOR PUBLICE	RO0813DBN027	28,663,461.57	8.3894%
	MINISTERUL FINANTELOR PUBLICE	RO0912DBE034	8,778,219.61	2.5693%
	MINISTERUL FINANTELOR PUBLICE	RO0912DBN076	31,827,735.65	9.3155%
	MINISTERUL FINANTELOR PUBLICE	RO0914DBN049	26,383,926.25	7.7222%
	MINISTERUL FINANTELOR PUBLICE	RO1013DBE014	5,138,051.27	1.5038%
	MINISTERUL FINANTELOR PUBLICE	RO1013DBN023	35,629,867.50	10.4283%
	MINISTERUL FINANTELOR PUBLICE	RO1015DBN010	27,485,892.76	8.0447%
	MINISTERUL FINANTELOR PUBLICE	RO1114DBE010	11,678,776.94	3.4182%
	MINISTERUL FINANTELOR PUBLICE	RO1114DBN011	20,602,943.92	6.0302%
	MINISTERUL FINANTELOR PUBLICE	RO1116DBN024	6,988,091.54	2.0453%
	MINISTERUL FINANTELOR PUBLICE	RO1121DBN032	2,535,189.55	0.7420%
	MINISTERUL FINANTELOR PUBLICE	XS0495980095	4,943,058.24	1.4468%
	MINISTERUL FINANTELOR PUBLICE	XS0638742485	11,440,887.09	3.3486%
	REPUBLICA UNGARA	XS0625388136	10,925,543.13	3.1977%
	REPUBLICA CROATIA	XS0607904264	1,753,064.34	0.5131%
b. Obligațiuni emise de administrația publică locală			7,195,976.24	2.1062%
	MUNICIPIUL BACAU	ROBACADBL033	107,821.28	0.0316%
	MUNICIPIUL IASI	ROIASIDBL011	355,802.14	0.1041%
	PRIMARIA LUGOJ	ROLUGJDBL024	6,919.02	0.0020%
	MUNICIPIUL TIMISOARA	ROTIMYDBL060	29,344.69	0.0086%
	MUNICIPIUL TIMISOARA	ROTIMYDBL078	54,497.27	0.0160%
	Municipiul Bucuresti	XS0222425471	6,641,591.84	1.9439%
c. Obligațiuni corporative tranzacționate			23,988,545.73	7.0211%
	BANK OF IRELAND	XS0544792988	3,584,258.20	1.0491%
	KBC IFIMA NV	XS0438323874	1,120,186.67	0.3279%
	KBC IFIMA NV	XS0446546367	4,784,513.40	1.4004%

	Denumire emitent	ISIN activ	Valoare actualizata lei	Pondere in activul total al fondului
	KBC IFIMA NV	XS0483176342	1,079,837.71	0.3161%
	KFW	XS0553081448	351,977.30	0.1030%
	LLOYDS TSB BANK PLC	XS0483065271	6,960,365.04	2.0372%
	METRO 11.55 12	XS0437761009	2,685,461.64	0.7860%
	ROYAL BANK OF SCOTLAND PLC	XS0383926549	185,848.06	0.0544%
	ROYAL BANK OF SCOTLAND PLC	XS0460428328	1,494,737.69	0.4375%
	ROYAL BANK OF SCOTLAND PLC	XS0480132108	1,741,360.02	0.5097%
	d. Acțiuni		35,222,705.39	10.3092%
	ALUMIL ROM INDUSTRY S.A.	ROALUMACNOR8	99,425.90	0.0291%
	ANTIBIOTICE S.A.	ROATBIACNOR9	176,914.53	0.0518%
	AZOMURES S.A.	ROAZOMACNOR1	729,405.00	0.2135%
	BIOFARM S.A.	ROBIOFACNOR9	654,432.54	0.1915%
	BRD - Groupe Societe Generale S.A.	ROBRDBACNOR2	3,106,649.70	0.9093%
	S.S.I.F. BROKER S.A.	ROBRKOACNOR0	52,405.59	0.0153%
	SC BURSA DE VALORI BUCURESTI SA	ROBVBAACNOR0	173,400.00	0.0508%
	COMPA S. A.	ROCMPSACNOR9	161,629.50	0.0473%
	CONDMAG S.A.	ROCOMIACNOR3	237,386.24	0.0695%
	SC FONDUL PROPRIETATEA SA - BUCURESTI	ROFPTAACNOR5	5,102,650.00	1.4935%
	ROMPETROL WELL SERVICES S.A.	ROPESAACNOR0	66,035.00	0.0193%
	ZENTIVA S.A	ROSCDBACNOR8	98,900.50	0.0289%
	SIF BANAT CRISANA S.A.	ROSIFAACNOR2	884,940.00	0.2590%
	SIF MOLDOVA S.A.	ROSIFBACNOR0	1,046,088.00	0.3062%
	SIF TRANSILVANIA S.A.	ROSIFCACNOR8	1,710,525.60	0.5006%
	SIF MUNTENIA S.A.	ROSIFDACNOR6	954,769.10	0.2794%
	SIF OLTENIA S.A.	ROSIFEACNOR4	1,278,547.20	0.3742%
	OMV PETROM S.A.	ROSNPPACNOR9	4,112,055.00	1.2035%
	SOCEP S.A.	ROSOCPACNOR5	38,584.00	0.0113%
	C.N.T.E.E. TRANSELECTRICA	ROTELACNOR9	916,980.00	0.2684%
	S.N.T.G.N. TRANSGAZ S.A.	ROTGNTACNOR8	1,577,074.35	0.4616%
	BANCA TRANSILVANIA S.A.	ROTLVAACNOR1	3,213,920.79	0.9407%
	TERAPLAST SA	ROTRPLACNOR7	188,983.05	0.0553%
	VRANCART SA	ROVRJUACNOR7	107,200.00	0.0314%
	OMV	AT0000743059	331,302.33	0.0970%
	LVMH MOET HENNESSY LOUIS VUITTON SA	FR0000121014	567,090.22	0.1660%
	BARRICK GOLD CORPORATION	CA0679011084	228,144.96	0.0668%
	BAYERISCHE MOTOREN WERKE AKTIENGESELLSCHAFT	DE0005190003	223,587.67	0.0654%
	ASSECO POLAND SA	PLSOFTB00016	160,447.70	0.0470%
	BANK HANDLOWY W WARSZAWIE SPÓLKA AKCYJNA	PLBH00000012	317,120.16	0.0928%
	GLOBE TRADE CENTRE SPÓLKA AKCYJNA	PLGTC0000037	144,782.40	0.0424%
	GETIN HOLDING SPÓLKA AKCYJNA	PLGSPR000014	96,035.10	0.0281%
	KERNEL HOLDING SA	LU0327357389	277,056.89	0.0811%
	KGHM POLSKA MIEDZ SA	PLKGHM000017	753,296.60	0.2205%
	BOGDANKA	PLLWBGD00016	101,094.70	0.0296%
	PBG SPÓLKA AKCYJNA	PLPBG0000029	69,083.00	0.0202%
	BANK POLSKA KASA OPIEKI SPÓLKA AKCYJNA	PLPEKAO00016	549,550.40	0.1608%
	PGE POLSKA GRUPA ENERGETYCZNA SPÓLKA AKCYJNA	PLPGER000010	673,719.80	0.1972%
	POLSKIE GÓRNICTWO NAFTOWE I GAZOWNICTWO	PLPGNIG00014	341,406.24	0.0999%
	PKOBP	PLPKO0000016	1,271,987.33	0.3723%
	POLSKI KONCERN NAFTOWY ORLEN SPÓLKA AKCYJNA	PLPKN0000018	306,757.71	0.0898%
	POLIMEX - MOSTOSTAL SA	PLMSTD000019	72,683.10	0.0213%
	POWSZECHNY ZAKŁAD UBEZPIECZEN SPÓLKA	PLPZU0000011	721,576.80	0.2112%
	TAURON POLSKA ENERGIA SA	PLTAURN00011	270,688.60	0.0792%
	TELEKOMUNIKACJA POLSKA SPÓLKA AKCYJNA	PLTLKPL00017	502,943.70	0.1472%
	TVN SPÓLKA AKCYJNA	PLTVN0000017	50,109.50	0.0147%
	MOL Hungarian Oil and Gas Public Limited Company	HU0000068952	240,835.35	0.0705%
	Magyar Telekom Telecommunications PLC	HU0000073507	144,084.78	0.0422%
	CEZ, a.s.	CZ0005112300	118,418.76	0.0347%

	<i>Denumire emitent</i>	<i>ISIN activ</i>	<i>Valoare actualizata lei</i>	<i>Pondere in activul total al fondului</i>
	CONTOR GROUP S.A. Arad	ROCGCIACNOR0	-	0.0000%
e. Obligațiuni BERD, BEI, BM			66,275.04	0.0194%
	BANCA EUROPEANA DE INVESTITII	XS0415604288	66,275.04	0.0194%
3. OPCVM			233,933.52	0.0685%
	BT ASSET MANAGEMENT	BT MAXIM	233,933.52	0.0685%
4. Instrumente de acoperire a riscului, din care:			(303,347.87)	-0.0888%
c Swaps			(67,489.78)	-0.0198%
	ING Bank N.V.Amsterdam - Sucursala Bucuresti	NA	(67,489.78)	-0.0198%
d. Forward			(235,858.09)	-0.0690%
	Citibank Europe plc, Dublin - Sucursala Romania	NA	(194,853.27)	-0.0570%
	ING Bank N.V.Amsterdam - Sucursala Bucuresti	NA	(41,004.82)	-0.0120%