

Administrator de fond
Cod administrator
Fond de pensii
Cod Fond
Depozitar
Cod depozitar

BCR Pensii, SAFPP SA
 SAP-RO-22041021
 BCR Fond de Pensii Administrat Privat
 FP2-123
 Bancpost
 DEP-RO-416795

Structura portofoliului de investiții
la data de 30/06/2011

	<i>Denumire emitent</i>	<i>ISIN activ</i>	<i>Valoare actualizata lei</i>	<i>Pondere in activul total al fondului</i>
1. Instrumente ale pieței monetare, din care:			21,579,838.55	7.6666%
a. Conturi curente			180,283.28	0.0640%
	CITIBANK EUROPE PLC	NA	29,240.81	0.0104%
	BANCPOST	NA	151,042.45	0.0537%
	VOLKSBANK ROMANIA	NA	0.02	0.0000%
b. Depozite în lei și valută convertibilă			21,399,555.27	7.6026%
b1. Depozite în lei și valută convertibilă cu maturitate reziduala mai mica de o luna			18,844,904.59	6.6950%
	BANCPOST	NA	6,471,321.18	2.2990%
	CITIBANK EUROPE PLC	NA	2,299,905.87	0.8171%
	BANCA TRANSILVANIA SA	NA	5,000,902.78	1.7767%
	VOLKSBANK ROMANIA	NA	5,072,774.76	1.8022%
b2. Depozite în lei și valută convertibilă cu maturitate reziduala mai mare de o luna			2,554,650.68	0.9076%
	BANCA ROMANEASCA	NA	2,554,650.68	0.9076%
2. Valori mobiliare tranzacționate, din care:			249,686,184.02	88.7054%
a. Titluri de stat cu scadența mai mare de 1 an			188,823,345.79	67.0828%
	MINISTERUL FINANTELOR PUBLICE	RO0515DBN0T3	1,022,601.76	0.3633%
	MINISTERUL FINANTELOR PUBLICE	RO0517DBN0X3	1,015,647.79	0.3608%
	MINISTERUL FINANTELOR PUBLICE	RO0712DBN021	9,957,796.21	3.5377%
	MINISTERUL FINANTELOR PUBLICE	RO0813DBN027	31,286,078.55	11.1149%
	MINISTERUL FINANTELOR PUBLICE	RO0912DBN076	28,446,966.40	10.1063%
	MINISTERUL FINANTELOR PUBLICE	RO0914DBN049	18,728,500.17	6.6536%
	MINISTERUL FINANTELOR PUBLICE	RO1013DBN023	36,547,564.52	12.9842%
	MINISTERUL FINANTELOR PUBLICE	RO1015DBN010	26,521,963.54	9.4224%
	MINISTERUL FINANTELOR PUBLICE	RO1114DBE010	6,961,758.03	2.4733%
	MINISTERUL FINANTELOR PUBLICE	XS0495980095	2,151,713.56	0.7644%
	MINISTERUL FINANTELOR PUBLICE	XS0638742485	17,275,136.01	6.1373%
	HUNGARY GOVERNMENT	XS0625388136	4,194,499.86	1.4902%
	HUNGARY GOVERNMENT	HU0000402524	3,174,463.10	1.1278%
	CROATIA	XS0607904264	1,538,656.29	0.5466%
b. Obligațiuni emise de administrația publică locală			1,079,199.99	0.3834%
	MUNICIPIUL BACAU	ROBACADBL033	111,380.62	0.0396%
	MUNICIPIUL IASI	ROIASIDBL011	355,737.14	0.1264%
	PRIMARIA LUGOJ	ROLUGJDBL024	8,166.69	0.0029%
	MUNICIPIUL TIMISOARA	ROTIMYDBL060	30,311.42	0.0108%
	MUNICIPIUL TIMISOARA	ROTIMYDBL078	56,292.64	0.0200%
	KOMMUNINVEST	XS0420097338	517,311.48	0.1838%
c. Obligațiuni corporative tranzacționate			25,787,346.29	9.1614%
	BANK OF IRELAND	XS0544792988	3,756,315.07	1.3345%
	DNB NOR BANK ASA	XS0301678644	3,729,287.55	1.3249%
	KBC IFIMA NV	XS0438323874	1,190,137.79	0.4228%
	KBC IFIMA NV	XS0446546367	5,030,498.46	1.7872%
	KBC IFIMA NV	XS0483176342	1,037,735.15	0.3687%
	KFW	XS0553081448	376,259.41	0.1337%
	LLOYDS TSB BANK PLC	XS0483065271	6,715,678.65	2.3859%

	ROYAL BANK OF SCOTLAND PLC	XS0383926549	194,017.05	0.0689%
	ROYAL BANK OF SCOTLAND PLC	XS0431114007	505,109.29	0.1794%
	ROYAL BANK OF SCOTLAND PLC	XS0460428328	1,574,250.36	0.5593%
	ROYAL BANK OF SCOTLAND PLC	XS0480132108	1,678,057.51	0.5962%
d. Acțiuni			33,933,794.89	12.0556%
	ALRO S.A.	ROALROACNOR0	148,915.00	0.0529%
	ALUMIL ROM INDUSTRY S.A.	ROALUMACNOR8	119,345.44	0.0424%
	ANTIBIOTICE S.A.	ROATBIACNOR9	144,824.27	0.0515%
	AZOMURES S.A.	ROAZOMACNOR1	358,897.00	0.1275%
	BIOFARM S.A.	ROBIOFACNOR9	636,094.80	0.2260%
	BRD - GSG	ROBRDBACNOR2	3,701,040.00	1.3149%
	S.S.I.F. BROKER S.A.	ROBRKOACNOR0	104,791.90	0.0372%
	SC BURSA DE VALORI BUCURESTI SA	ROBVBAACNOR0	336,600.00	0.1196%
	COMPAS S. A.	ROCMPSACNOR9	178,330.25	0.0634%
	CONCEFA SA SIBIU	ROCOFIACNOR7	100,300.00	0.0356%
	CONDMAG S.A.	ROCOMIACNOR3	387,369.02	0.1376%
	SC FONDUL PROPRIETATEA SA - BUCURESTI	ROFPTAACNOR5	3,985,750.00	1.4160%
	ZENTIVA S.A	ROSCDBACNOR8	40,132.00	0.0143%
	SIF BANAT CRISANA S.A.	ROSIFAACNOR2	923,400.00	0.3281%
	SIF MOLDOVA S.A.	ROSIFBACNOR0	1,143,773.40	0.4063%
	SIF TRANSILVANIA S.A.	ROSIFCACNOR8	1,012,815.90	0.3598%
	SIF MUNTENIA S.A.	ROSIFDACNOR6	750,934.45	0.2668%
	SIF OLTENIA S.A.	ROSIFEACNOR4	1,287,252.00	0.4573%
	OMV PETROM S.A.	ROSNPPACNOR9	4,091,411.00	1.4535%
	C.N.T.E.E. TRANSELECTRICA	ROTSSELACNOR9	1,064,580.00	0.3782%
	S.N.T.G.N. TRANSGAZ S.A.	ROTGNTACNOR8	1,082,620.50	0.3846%
	BANCA TRANSILVANIA S.A.	ROTLVAACNOR1	3,635,761.25	1.2917%
	TERAPLAST SA	ROTRPLACNOR7	427,500.00	0.1519%
	VRANCART SA	ROVRJUACNOR7	20,704.55	0.0074%
	OMV	AT0000743059	417,351.00	0.1483%
	ASSECO POLAND SA	PLS0FTB00016	179,153.45	0.0636%
	GLOBE TRADE CENTRE SPÓŁKA AKCYJNA	PLGTC0000037	177,979.68	0.0632%
	KERNEL HOLDING SA	LU0327357389	210,226.54	0.0747%
	KGHM POLSKA MIEDZ SA	PLKGHM000017	1,340,482.56	0.4762%
	BOGDANKA	PLLWBGD00016	244,323.36	0.0868%
	PBG SPÓŁKA AKCYJNA	PLBG0000029	80,989.26	0.0288%
	BANK POLSKA KASA OPIEKI SPÓŁKA AKCYJNA	PLPEKAO00016	689,804.16	0.2451%
	PGE POLSKA GRUPA ENERGETYCZNA SPÓŁKA AKCYJNA	PLPGER000010	655,235.28	0.2328%
	PKOBP	PLPKO0000016	1,236,926.88	0.4394%
	POLSKI KONCERN NAFTOWY ORLEN SPÓŁKA AKCYJNA	PLPKN0000018	522,695.70	0.1857%
	POWSZECHNY ZAKŁAD UBEZPIECZEN SPÓŁKA	PLPZU0000011	956,880.00	0.3399%
	TAURON POLSKA ENERGIA SA	PLTAURN00011	363,784.51	0.1292%
	TELEKOMUNIKACJA POLSKA SPÓŁKA AKCYJNA	PLTLKPL00017	430,423.76	0.1529%
	TVN SPÓŁKA AKCYJNA	PLTVN0000017	86,385.00	0.0307%
	MOL Hungarian Oil and Gas Public Limited Company	HU0000068952	334,866.00	0.1190%
	Magyar Telekom Telecommunications PLC	HU0000073507	187,843.88	0.0667%
	CEZ, a.s.	CZ0005112300	135,301.14	0.0481%
	CONTOR GROUP S.A. Arad	ROCGCIACNOR0	-	0.0000%
e. Obligațiuni BERD, BEI, BM			62,497.06	0.0222%
	BANCA EUROPEANA DE INVESTITII	XS0415604288	62,497.06	0.0222%
3. OPCVM			5,479,713.79	1.9468%
	BT ASSET MANAGEMENT	BT MAXIM	312,049.86	0.1109%
	ING IM LUXEMBOURG	LU0345402092	5,167,663.93	1.8359%
4. Instrumente de acoperire a riscului, din care:			(260,665.99)	-0.0926%
d. Forward			(260,665.99)	-0.0926%
	CITIBANK EUROPE PLC	NA	18,343.81	0.0065%
	ING BANK AMSTERDAM	NA	(279,009.80)	-0.0991%