

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 31/12/2012**

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
1. Instrumente ale pieței monetare, din care:			38,465,086.76	7.1179%
a. Conturi curente			90,863.60	0.0168%
	Banca Transilvania S.A.	NA	10.00	0.0000%
	Bancpost S.A.	NA	0.01	0.0000%
	BRD - Groupe Societe Generale S.A.	NA	79,926.37	0.0148%
	CITIBANK EUROPE PLC. DUBLIN SUCURSALA ROMANIA	NA	10,922.76	0.0020%
	ING Bank N.V.Amsterdam - Sucursala București	NA	4.45	0.0000%
	VOLKSBANK ROMANIA S.A.	NA	0.01	0.0000%
b. Depozite în lei și valută convertibilă			38,374,223.16	7.1011%
	Bancpost S.A.	NA	36,042.54	0.0067%
	BRD - Groupe Societe Generale S.A.	NA	1,648,190.81	0.3050%
	Citibank Europe plc, Dublin - Sucursala România	NA	670,017.91	0.1240%
	ING Bank N.V.Amsterdam - Sucursala București	NA	1,101,099.79	0.2038%
	RBS BANK (ROMANIA) S.A.	NA	10,103,278.10	1.8696%
	UNICREDIT TIRIAC BANK S.A.	NA	19,780,286.32	3.6603%
	VOLKSBANK ROMÂNIA S.A.	NA	5,035,307.69	0.9318%
2. Valori mobiliare tranzacționate, din care:			487,846,760.04	90.2750%
a. Titluri de stat cu scadența mai mare de 1 an			399,439,562.53	73.9155%
	MINISTERUL FINANTELOR PUBLICE	RO1113DBN047	91,230.44	0.0169%
	MINISTERUL FINANTELOR PUBLICE	RO0914DBN049	32,993,013.84	6.1053%
	MINISTERUL FINANTELOR PUBLICE	RO1015DBN010	36,578,742.57	6.7688%
	MINISTERUL FINANTELOR PUBLICE	RO1013DBN023	8,834,844.01	1.6349%
	MINISTERUL FINANTELOR PUBLICE	RO1214DBN027	3,111,271.94	0.5757%
	MINISTERUL FINANTELOR PUBLICE	RO1114DBN011	54,372,492.65	10.0615%
	MINISTERUL FINANTELOR PUBLICE	RO1116DBN024	12,384,877.68	2.2918%
	MINISTERUL FINANTELOR PUBLICE	RO1214DBN068	8,638,087.18	1.5985%
	MINISTERUL FINANTELOR PUBLICE	RO1215DBN073	6,724,443.32	1.2443%
	MINISTERUL FINANTELOR PUBLICE	RO1121DBN032	15,114,137.38	2.7968%
	MINISTERUL FINANTELOR PUBLICE	XS0638742485	24,804,546.84	4.5900%
	MINISTERUL FINANTELOR PUBLICE	XS0371163600	25,117,589.89	4.6480%
	MINISTERUL FINANTELOR PUBLICE	XS0852474336	32,708,879.84	6.0527%
	MINISTERUL FINANTELOR PUBLICE	RO1114DBE010	64,760,515.13	11.9838%
	MINISTERUL FINANTELOR PUBLICE	RO1013DBE014	8,788,720.52	1.6263%
	MINISTERUL FINANTELOR PUBLICE	RO1115DBE025	28,270,966.32	5.2315%
	MINISTERUL FINANTELOR PUBLICE	US77586TAA43	16,129,617.18	2.9848%
	REPUBLICA POLONIA	XS0625388136	20,015,585.80	3.7038%
b. Obligațiuni emise de administrația publică locală			1,569,731.93	0.2905%
	MUNICIPIUL BACĂU	ROBACADBL033	100,523.54	0.0186%
	MUNICIPIUL IAȘI	ROIASIDBL011	334,588.18	0.0619%
	PRIMĂRIA LUGOJ	ROLUGJDBL024	4,414.32	0.0008%
	MUNICIPIUL TIMIȘOARA	ROTIMYDBL060	27,358.92	0.0051%
	MUNICIPIUL TIMIȘOARA	ROTIMYDBL078	50,809.43	0.0094%
	MUNICIPALITY FINANCE PLC	XS0299087451	1,052,037.54	0.1947%
c. Obligațiuni corporative tranzacționate			22,809,204.28	4.2208%

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
	GDF Suez Energy Romania SA	ROGSERDBC017	3,575,713.50	0.6617%
	KBC IFIMA NV	XS0438323874	1,092,919.06	0.2022%
	KBC IFIMA NV	XS0446546367	4,700,802.32	0.8699%
	KBC IFIMA NV	XS0483176342	1,078,379.03	0.1996%
	LLOYDS TSB BANK PLC	XS0483065271	6,902,724.66	1.2773%
	ROYAL BANK OF SCOTLAND PLC	XS0383926549	188,944.75	0.0350%
	ROYAL BANK OF SCOTLAND PLC	XS0460428328	1,466,213.66	0.2713%
	ROYAL BANK OF SCOTLAND PLC	XS0480132108	1,727,424.01	0.3197%
	UniCredit International Bank (Luxembourg) S.A.	XS0801351577	2,076,083.29	0.3842%
d. Acțiuni			63,962,029.88	11.8360%
	ALUMIL ROM INDUSTRY S.A.	ROALUMACNOR8	109,658.08	0.0203%
	ANTIBIOTICE S.A.	ROATBIACNOR9	151,925.20	0.0281%
	BIOFARM S.A.	ROBIOFACNOR9	769,907.10	0.1425%
	BRD - Groupe Societe Generale S.A.	ROBRDBACNOR2	4,460,581.10	0.8254%
	SC BURSA DE VALORI BUCUREȘTI SA	ROBVBAACNOR0	242,720.00	0.0449%
	COMPA S. A.	ROCMPACNOR9	683,650.00	0.1265%
	SC FONDUL PROPRIETATEA SA - BUCUREȘTI	ROFPTAACNOR5	9,499,975.80	1.7580%
	ROMPETROL WELL SERVICES S.A.	ROPESAACNOR0	353,491.20	0.0654%
	ZENTIVA S.A	ROSCDBACNOR8	87,962.50	0.0163%
	SIF BANAT CRIȘANA S.A.	ROSIFAACNOR2	991,627.50	0.1835%
	SIF MOLDOVA S.A.	ROSIFBACNOR0	3,042,245.00	0.5630%
	SIF TRANSILVANIA S.A.	ROSIFCACNOR8	4,096,674.70	0.7581%
	SIF MUNTENIA S.A.	ROSIFDACNOR6	1,790,712.00	0.3314%
	SIF OLTENIA S.A.	ROSIFEACNOR4	2,166,372.30	0.4009%
	BOROMIR PROD S.A. BUZAU (SPICUL)	ROSPCUACNOR2	272,800.00	0.0505%
	OMV PETROM S.A.	ROSNPPACNOR9	10,409,893.65	1.9263%
	C.N.T.E.E. TRANSELECTRICA	ROTSSELACNOR9	1,121,796.00	0.2076%
	S.N.T.G.N. TRANSGAZ S.A.	ROTGNTACNOR8	1,189,190.00	0.2201%
	BANCA TRANSILVANIA S.A.	ROTLVAACNOR1	8,918,829.00	1.6504%
	TERAPLAST SA	ROTRPLACNOR7	191,683.00	0.0355%
	VRANCART SA	ROVRJUACNOR7	107,200.00	0.0198%
	OMV	AT0000743059	638,687.45	0.1182%
	SAP AG	DE0007164600	537,555.61	0.0995%
	ASSECO POLAND SA	PLSOFTB00016	166,972.35	0.0309%
	ING BANK ŚLĄSKI SPÓŁKA AKCYJNA	PLBSK0000017	157,670.24	0.0292%
	CINEMA CITY INTERNATIONAL N.V	NL0000687309	168,932.40	0.0313%
	GLOBE TRADE CENTRE SPÓŁKA AKCYJNA	PLGTC0000037	249,717.50	0.0462%
	JASTRZĘBSKA SPÓŁKA WĘGLOWA SPÓŁKA AKCYJNA	PLJSW0000015	100,059.96	0.0185%
	KERNEL HOLDING SA	LU0327357389	751,749.18	0.1391%
	KGHM POLSKA MIEDZ SA	PLKGHM000017	2,695,338.10	0.4988%
	BOGDANKA	PLLWBGD00016	147,274.40	0.0273%
	BANK POLSKA KASA OPIEKI SPÓŁKA AKCYJNA	PLPEKAO00016	725,543.00	0.1343%
	PGE POLSKA GRUPA ENERGETYCZNA SPÓŁKA AKCYJNA	PLPGER000010	925,835.64	0.1713%
	POLSKIE GÓRNICTWO NAFTOWE I GAZOWNICTWO	PLPGNIG00014	519,055.63	0.0961%
	PKOBP	PLPKO0000016	2,601,331.55	0.4814%
	POLIMEX - MOSTOSTAL SA	PLMSTD00019	45,724.37	0.0085%
	POWSZECHNY ZAKŁAD UBEZPIECZEN SPÓŁKA	PLPZU0000011	2,153,184.22	0.3984%
	TAURON POLSKA ENERGIA SA	PLTAURN00011	267,476.30	0.0495%
	TELEKOMUNIKACJA POLSKA SPÓŁKA AKCYJNA	PLTLKPL00017	397,316.01	0.0735%
	TVN SPÓŁKA AKCYJNA	PLTVN0000017	53,711.84	0.0099%
e. Obligațiuni BERD, BEI, BM			66,231.42	0.0123%
	BANCA EUROPEANĂ DE INVESTIȚII	XS0415604288	66,231.42	0.0123%
3. OPCVM			9,225,029.47	1.7071%
	ING IM Luxembourg	LU0345402092	2,291,040.00	0.4240%
	ING IM Luxembourg	LU0127786860	981,391.51	0.1816%
	Deutsche Bank AG	LU0292103651	5,952,597.96	1.1015%
4. Instrumente de acoperire a riscului, din care:			4,819,453.36	0.8918%
a. Forward			4,476,087.26	0.8283%
	Citibank Europe plc, Dublin - Sucursala România	NA	1,841,966.69	0.3409%

	<i>Denumire emitent</i>	<i>ISIN activ</i>	<i>Valoare actualizată lei</i>	<i>Pondere în activul total al fondului</i>
	ING Bank N.V.Amsterdam - Sucursala București	NA	2,634,120.57	0.4874%
b. Swap			343,366.10	0.0635%
	ING Bank N.V.Amsterdam - Sucursala București	NA	343,366.10	0.0635%