

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 31/12/2015

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
1. Instrumente ale pieței monetare, din care:			46,253,842.34	3.0356%
a. Conturi curente			15,937.04	0.0010%
	Citibank Romania	NA	10,693.68	0.0007%
	BRD - Groupe Societe Generale SA	NA	4,266.80	0.0003%
	ING Bank Romania	NA	966.55	0.0001%
	Banca Transilvania SA	NA	10.01	0.0000%
b. Depozite în lei și valută convertibilă			46,237,905.30	3.0346%
	Unicredit Bank SA	NA	27,425,554.85	1.7999%
	Garanti Bank SA	NA	17,698,011.77	1.1615%
	BRD - Groupe Societe Generale SA	NA	1,001,328.79	0.0657%
	Citibank Romania	NA	113,009.89	0.0074%
2. Valori mobiliare tranzacționate, din care:			1,433,712,430.73	94.0946%
a. Titluri de stat cu scadența mai mare de 1 an			1,024,607,668.51	67.2451%
	Ministerul Finantelor Publice	RO1323DBN018	123,054,163.06	8.0761%
	Ministerul Finantelor Publice	RO1121DBN032	103,246,498.85	6.7761%
	Ministerul Finantelor Publice	RO1320DBN022	82,866,648.97	5.4385%
	Ministerul Finantelor Publice	RO1419DBN014	75,279,946.72	4.9406%
	Ministerul Finantelor Publice	RO1425DBN029	73,776,687.48	4.8420%
	Ministerul Finantelor Publice	XS0852474336	66,147,655.49	4.3413%
	Ministerul Finantelor Publice	RO1318DBN034	56,898,006.03	3.7342%
	Ministerul Finantelor Publice	RO0717DBN038	50,152,883.61	3.2915%
	Ministerul Finantelor Publice	RO1419DBE013	42,671,114.22	2.8005%
	Ministerul Finantelor Publice	RO1116DBN024	40,152,849.51	2.6352%
	Ministerul Finantelor Publice	RO1316DBN053	37,879,037.42	2.4860%
	Ministerul Finantelor Publice	XS0371163600	37,398,224.67	2.4544%
	Ministerul Finantelor Publice	XS1312891549	32,254,215.79	2.1168%
	Ministerul Finantelor Publice	RO1217DBN046	30,080,532.00	1.9742%
	Ministerul Finantelor Publice	RO1316DBE011	22,873,165.54	1.5012%
	Ministerul Finantelor Publice	XS1060842975	21,749,116.63	1.4274%
	Ministerul Finantelor Publice	US77586TAC09	18,191,805.55	1.1939%
	Ministerul Finantelor Publice	RO1521DBN041	27,253,683.06	1.7887%
	Ministerul Finantelor Publice	RO1216DBN030	15,317,025.34	1.0053%
	Ministerul Finantelor Publice	XS0638742485	14,640,617.12	0.9609%
	Ministerul Finantelor Publice	XS1129788524	14,087,608.18	0.9246%
	Italia	IT0004898034	10,671,681.52	0.7004%
	Ministerul Finantelor Publice	US77586TAA43	8,971,052.03	0.5888%
	Ministerul Finantelor Publice	XS0972758741	9,041,753.35	0.5934%
	Ministerul Finantelor Publice	RO1522DBN056	5,103,187.70	0.3349%
	Ministerul Finantelor Publice	RO1418DBN040	4,848,508.67	0.3182%
b. Obligațiuni emise de administrația publică locală			25,042,065.52	1.6435%
	Bucuresti - Romania	ROPMBUDBL046	9,043,825.82	0.5935%
	Bucuresti - Romania	ROPMBUDBL038	8,578,330.05	0.5630%
	Bucuresti - Romania	ROPMBUDBL020	3,956,069.95	0.2596%
	Bucuresti - Romania	ROPMBUDBL012	3,098,740.98	0.2034%
	Iasi - Romania	ROIASIDBL011	246,337.58	0.0162%
	Bacau - Romania	ROBACADBL033	78,399.38	0.0051%
	Timisoara - Romania	ROTIMYDBL078	26,926.74	0.0018%
	Timisoara - Romania	ROTIMYDBL060	13,435.02	0.0009%
c. Obligațiuni corporative tranzacționate			86,882,560.01	5.7021%
	Unicredit Bank SA	ROUCTBDBC014	14,247,342.90	0.9351%
	Garanti Bank SA	ROGABRDBC011	13,109,156.40	0.8604%
	Transelectrica SA	ROTSELDBC013	11,357,800.67	0.7454%
	Unicredit Bank Austria AG	XS1272229169	10,105,942.62	0.6633%
	Türkiye Garanti Bankasi AS	XS0975844787	8,887,533.63	0.5833%
	Lloyds TSB Bank PLC	XS0483065271	7,045,731.83	0.4624%
	Raiffeisen Bank SA	RORFZBDBC028	6,281,370.49	0.4122%
	KBC Ifima NV	XS0446546367	4,912,273.20	0.3224%
	GDF Suez	ROGSEDRDBC017	3,575,713.50	0.2347%
	Petrol DD Ljubljana	XS1028951777	3,871,815.11	0.2541%
	Royal Bank of Scotland PLC	XS0480132108	1,766,798.63	0.1160%
	Royal Bank of Scotland PLC	XS0460428328	1,544,639.04	0.1014%
	Royal Bank of Scotland PLC	XS0383926549	176,441.99	0.0116%

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
d. Acțiuni			297,112,840.74	19.4995%
	Romgaz SA	ROSNGNACNOR3	54,823,014.40	3.5980%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	41,759,132.80	2.7407%
	Fondul Proprietatea SA	ROFPTAACNOR5	35,756,950.23	2.3467%
	Banca Transilvania SA	ROTLVAACNOR1	34,904,376.63	2.2908%
	Electrica SA	ROELECACNOR5	32,986,177.00	2.1649%
	Transgaz SA	ROTGNTACNOR8	32,470,494.00	2.1310%
	Transelectrica SA	ROTSELACNOR9	18,800,146.75	1.2339%
	OMV Petrom SA	ROSNPPACNOR9	8,795,555.00	0.5773%
	SIF 1 Banat Crisana	ROSIFAACNOR2	9,442,368.16	0.6197%
	AT S Austria Technologie Systemtechnik AG	AT0000969985	6,731,349.13	0.4418%
	Nuclearelectrica SA	ROSNNEACNOR8	3,982,101.30	0.2613%
	Powszechny Zakład Ubezpieczeń SA	PLPZU0000011	3,802,643.33	0.2496%
	Kruk SA	PLKRK0000010	3,146,185.35	0.2065%
	Alior Bank SA	PLALIOR00045	3,060,709.05	0.2009%
	Conpet SA	ROCOTEACNOR7	2,449,447.00	0.1608%
	Raiffeisen Bank International AG	AT0000606306	1,613,993.67	0.1059%
	Deutsche Bank AG	DE0005140008	1,610,246.93	0.1057%
	Facc AG	AT00000FACC2	648,813.30	0.0426%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	327,672.00	0.0215%
	Biofarm SA	ROBIOFACNOR9	1,464.71	0.0001%
e. Obligațiuni BERD, BEI, BM			67,295.95	0.0044%
	BEI	XS0415604288	67,295.95	0.0044%
3. OPCVM			44,786,619.84	2.9393%
	db x - trackers Euro Stoxx 50 UCITS ETF / Deutsche Asset & Wealth Manag	LU0380865021	23,619,850.07	1.5502%
	db x - trackers Stoxx Europe 600 Banks UCITS ETF / Deutsche Asset & We	LU0292103651	19,372,841.72	1.2714%
	NN L Euro High Dividend I Cap / NN Investment Partners Luxembourg	LU0191250090	1,793,928.05	0.1177%
4. Instrumente de acoperire a riscului, din care:			(1,060,978.94)	-0.0696%
a. Forward			(1,852,604.87)	-0.1216%
	Citibank Romania	NA	(1,000,980.05)	-0.0657%
	ING Bank Romania	NA	(851,624.82)	-0.0559%
b. Swap			791,625.93	0.0520%
	ING Bank Romania	NA	791,625.93	0.0520%