BCR PENSII

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

Structura portofoliului de investiţii
la data de 30/06/2016

	Denumire emitent	*ISIN activ*	*Valoare actualizată lei*	*Pondere în activul total al fondului*
1. Instrumente ale pieţei monetare, din care:			***65,006,265.74***	***3.7976%***
a. Conturi curente			32,815.46	0.0019%
	BRD - Groupe Societe Generale SA	NA	21,703.25	0.0013%
	Citibank Romania	NA	10,803.63	0.0006%
	ING Bank Romania	NA	308.57	0.0000%
	Banca Transilvania SA	NA	0.01	0.0000%
b. Depozite în lei şi valută convertibilă			64,973,450.28	3.7957%
	Banca Transilvania SA	NA	37,207,179.53	2.1736%
	Credit Agricole Bank Romania	NA	15,013,157.54	0.8770%
	Garanti Bank SA	NA	5,680,279.78	0.3318%
	Unicredit Bank SA	NA	4,701,020.89	0.2746%
	BRD - Groupe Societe Generale SA	NA	1,725,777.25	0.1008%
	ING Bank Romania	NA	548,027.40	0.0320%
	Citibank Romania	NA	98,007.89	0.0057%
2. Valori mobiliare tranzacţionate, din care:			***1,553,798,099.00***	***90.7709%***
a. Titluri de stat cu scadenţa mai mare de 1 an			1,114,705,898.36	65.1197%
	Ministerul Finantelor Publice	RO1323DBN018	150,356,525.21	8.7836%
	Ministerul Finantelor Publice	RO1425DBN029	113,665,706.44	6.6402%
	Ministerul Finantelor Publice	RO1121DBN032	100,318,591.64	5.8605%
	Ministerul Finantelor Publice	RO1320DBN022	80,192,016.49	4.6847%
	Ministerul Finantelor Publice	RO1419DBN014	73,134,955.48	4.2725%
	Ministerul Finantelor Publice	RO1521DBN041	73,036,174.73	4.2667%
	Ministerul Finantelor Publice	XS0852474336	63,517,641.12	3.7106%
	Ministerul Finantelor Publice	XS1312891549	61,563,166.28	3.5964%
	Ministerul Finantelor Publice	RO1318DBN034	57,880,892.15	3.3813%
	Ministerul Finantelor Publice	RO0717DBN038	47,630,416.44	2.7825%
	Ministerul Finantelor Publice	RO1522DBN056	47,050,736.07	2.7486%
	Ministerul Finantelor Publice	RO1419DBE013	41,852,720.84	2.4450%
	Ministerul Finantelor Publice	RO1316DBN053	38,073,421.38	2.2242%
	Ministerul Finantelor Publice	RO1217DBN046	30,407,703.00	1.7764%
	Ministerul Finantelor Publice	XS1060842975	21,680,861.15	1.2666%
	Ministerul Finantelor Publice	RO1227DBN011	20,903,366.28	1.2211%
	Ministerul Finantelor Publice	XS1420357318	20,015,651.83	1.1693%
	Ministerul Finantelor Publice	US77586TAA43	19,657,141.12	1.1483%
	Ministerul Finantelor Publice	US77586TAC09	18,303,386.52	1.0693%
	Ministerul Finantelor Publice	XS1129788524	14,469,718.05	0.8453%
	Ministerul Finantelor Publice	XS0972758741	9,171,938.20	0.5358%
	Ministerul Finantelor Publice	RO1620DBN017	7,056,170.98	0.4122%
	Ministerul Finantelor Publice	RO1418DBN040	4,766,996.96	0.2785%
b. Obligaţiuni emise de administraţia publică locală			32,588,669.53	1.9038%
	Bucuresti - Romania	ROPMBUDBL020	12,825,331.53	0.7492%
	Bacau - Romania	ROPMBUDBL046	8,337,153.90	0.4870%
	Iasi - Romania	ROPMBUDBL038	8,056,235.62	0.4706%
	Bucuresti - Romania	ROPMBUDBL012	3,045,477.95	0.1779%
	Bucuresti - Romania	ROIASIDBL011	208,151.44	0.0122%
	Bucuresti - Romania	ROBACADBL033	74,770.87	0.0044%
	Timisoara - Romania	ROTIMYDBL078	27,929.99	0.0016%
	Timisoara - Romania	ROTIMYDBL060	13,618.23	0.0008%

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
c. Obligaţiuni corporative tranzacţionate			95,500,257.00	5.5790%
	Unicredit Bank SA	ROUCTBDBC014	14,297,087.43	0.8352%
	Garanti Bank SA	ROGABRDBC011	12,082,951.65	0.7059%
	Transelectrica SA	ROTSELDBC013	11,603,203.33	0.6778%
	Unicredit Bank Austria AG	XS1272229169	10,242,691.26	0.5984%
	Leaseplan Corporation NV	XS1361691576	10,103,278.69	0.5902%
	Turkiye Garanti Bankasi AS	XS0975844787	9,156,058.22	0.5349%
	Lloyds TSB Bank PLC	XS0483065271	6,772,882.36	0.3957%
	KBC Ifima SA	XS0446546367	5,116,152.98	0.2989%
	Leaseplan Corporation NV	XS1384198278	5,039,431.51	0.2944%
	Petrol DD Ljubljana	XS1028951777	3,885,974.15	0.2270%
	Engie Romania SA	ROGSERDBC017	3,707,774.72	0.2166%
	Royal Bank of Scotland PLC	XS0480132108	1,696,696.72	0.0991%
	Royal Bank of Scotland PLC	XS0460428328	1,609,905.43	0.0940%
	Royal Bank of Scotland PLC	XS0383926549	186,168.55	0.0109%
d. Acţiuni			311,003,274.11	18.1684%
	Romgaz SA	ROSNGNACNOR3	55,453,028.40	3.2395%
	Electrica SA	ROELECACNOR5	40,492,059.20	2.3655%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	34,851,504.80	2.0360%
	Fondul Proprietatea SA	ROFPTAACNOR5	33,827,522.06	1.9762%
	Transgaz SA	ROTGNTACNOR8	33,217,184.00	1.9405%
	Transelectrica SA	ROTSELACNOR9	17,800,482.00	1.0399%
	OMV Petrom SA	ROSNPPACNOR9	17,553,720.24	1.0255%
	Banca Transilvania SA	ROTLVAACNOR1	10,933,480.48	0.6387%
	Albalact SA	ROALBZACNOR0	7,632,224.58	0.4459%
	Wirecard AG	DE0007472060	6,703,329.65	0.3916%
	SIF 1 Banat Crisana	ROSIFAACNOR2	6,464,829.80	0.3777%
	Banco Santander SA	ES0113900J37	5,484,012.56	0.3204%
	AT S Austria Technologie Systemtechnik AG	AT0000969985	5,243,337.98	0.3063%
	Nuclearelectrica SA	ROSNNEACNOR8	5,090,355.30	0.2974%
	BNP Paribas	FR0000131104	5,056,050.88	0.2954%
	Kruk SA	PLKRK0000010	3,510,880.08	0.2051%
	Powszechny Zaklad Ubezpieczen SA	PLPZU0000011	3,070,557.07	0.1794%
	Axa SA	FR0000120628	2,783,565.68	0.1626%
	Daimler AG	DE0007100000	2,709,995.90	0.1583%
	Mayr Melnhof Karton AG	AT0000938204	2,703,327.07	0.1579%
	Moneta Money Bank AS	CZ0008040318	2,396,684.00	0.1400%
	Volkswagen AG	DE0007664039	2,377,125.98	0.1389%
	Conpet SA	ROCOTEACNOR7	2,334,927.40	0.1364%
	International Consolidated Airlines Group SA	ES0177542018	1,833,462.41	0.1071%
	Warsaw Stock Exchange	PLGPW0000017	1,075,690.37	0.0628%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	288,836.80	0.0169%
	Biofarm SA	ROBIOFACNOR9	115,099.42	0.0067%
3. OPCVM			***90,171,337.14***	***5.2677%***
	BT Obligatiuni / BT Asset Management	ROFDIN000127	47,231,786.28	2.7592%
	DB Physical Gold ETC EUR / DB ETC PLC	DE000A1E0HR8	18,195,807.04	1.0630%
	db x - trackers Euro Stoxx 50 UCITS ETF / db x - trackers	LU0380865021	12,910,781.33	0.7542%
	db x - trackers Stoxx Europe 600 Banks UCITS ETF / db x - trackers	LU0292103651	8,726,854.65	0.5098%
	db x - trackers IBEX 35 UCITS ETF / db x - trackers	LU0592216393	3,106,107.84	0.1815%
4. Instrumente de acoperire a riscului, din care:			***(158,194.55)***	***-0.0092%***
a. Forward			(546,015.92)	-0.0319%
	Citibank Romania	NA	(406,007.10)	-0.0237%
	ING Bank Romania	NA	(140,008.82)	-0.0082%
b. Swap			387,821.37	0.0227%
	ING Bank Romania	NA	387,821.37	0.0227%
5. Alte instrumente financiare			***2,962,183.00***	***0.1730%***