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 30/06/2017

	Denumire emitent	*ISIN activ*	*Valoare actualizată lei*	*Pondere în activul total al fondului*
1. Instrumente ale pieţei monetare, din care:			***69,542,030.82***	***2.9981%***
a. Conturi curente			1,057,389.77	0.0456%
	BRD - Groupe Societe Generale SA	NA	1,045,997.08	0.0451%
	Citibank Romania	NA	10,908.96	0.0005%
	ING Bank Romania	NA	479.55	0.0000%
	Unicredit Bank SA	NA	4.17	0.0000%
	Banca Transilvania SA	NA	0.01	0.0000%
b. Depozite în lei şi valută convertibilă			68,484,641.05	2.9525%
	Garanti Bank SA	NA	30,093,694.30	1.2974%
	Credit Agricole Bank Romania	NA	20,168,162.16	0.8695%
	Unicredit Bank SA	NA	9,502,176.21	0.4097%
	BRD - Groupe Societe Generale SA	NA	8,224,586.08	0.3546%
	ING Bank Romania	NA	359,009.97	0.0155%
	Citibank Romania	NA	137,012.33	0.0059%
2. Valori mobiliare tranzacţionate, din care:			***2,130,260,259.28***	***91.8395%***
a. Titluri de stat cu scadenţa mai mare de 1 an			1,443,725,659.97	62.2417%
	Ministerul Finantelor Publice	RO1323DBN018	136,703,998.83	5.8936%
	Ministerul Finantelor Publice	RO1522DBN056	127,454,694.81	5.4948%
	Ministerul Finantelor Publice	RO1425DBN029	111,763,350.96	4.8183%
	Ministerul Finantelor Publice	RO1121DBN032	111,110,171.51	4.7902%
	Ministerul Finantelor Publice	RO1521DBN041	102,918,826.85	4.4370%
	Ministerul Finantelor Publice	RO1620DBN017	96,555,761.97	4.1627%
	Ministerul Finantelor Publice	RO1320DBN022	78,643,710.69	3.3905%
	Ministerul Finantelor Publice	RO1419DBN014	71,916,580.48	3.1005%
	Ministerul Finantelor Publice	XS1312891549	64,039,700.34	2.7609%
	Ministerul Finantelor Publice	XS0852474336	62,254,076.07	2.6839%
	Ministerul Finantelor Publice	RO1318DBN034	56,108,691.29	2.4190%
	Ministerul Finantelor Publice	RO1619DBN035	53,679,579.86	2.3142%
	Ministerul Finantelor Publice	RO1624DBN027	52,997,379.04	2.2848%
	Ministerul Finantelor Publice	RO1722DBN045	45,913,523.84	1.9794%
	Ministerul Finantelor Publice	RO1419DBE013	41,248,724.96	1.7783%
	Ministerul Finantelor Publice	RO1519DBN037	35,845,480.14	1.5454%
	Ministerul Finantelor Publice	RO1227DBN011	33,728,757.81	1.4541%
	Ministerul Finantelor Publice	US77586TAA43	30,817,952.39	1.3286%
	Ministerul Finantelor Publice	RO1217DBN046	29,042,573.79	1.2521%
	Ministerul Finantelor Publice	XS1060842975	22,412,577.73	0.9662%
	Ministerul Finantelor Publice	US77586TAC09	17,841,816.98	0.7692%
	Ministerul Finantelor Publice	XS1420357318	16,472,524.91	0.7102%
	Ministerul Finantelor Publice	RO1621DBE048	15,362,887.83	0.6623%
	Ministerul Finantelor Publice	XS1129788524	15,088,346.42	0.6505%
	Ministerul Finantelor Publice	XS0972758741	9,124,283.00	0.3934%
	Ministerul Finantelor Publice	RO1418DBN040	4,679,687.47	0.2018%
b. Obligaţiuni emise de administraţia publică locală			39,263,014.64	1.6927%
	Bucuresti - Romania	ROPMBUDBL020	12,902,798.64	0.5563%
	Bucuresti - Romania	ROPMBUDBL012	9,120,953.84	0.3932%
	Bucuresti - Romania	ROPMBUDBL046	8,614,518.90	0.3714%
	Bucuresti - Romania	ROPMBUDBL038	8,303,195.62	0.3580%
	Iasi - Romania	ROIASIDBL011	215,404.84	0.0093%
	Bacau - Romania	ROBACADBL033	67,659.49	0.0029%
	Timisoara - Romania	ROTIMYDBL078	27,300.60	0.0012%
	Timisoara - Romania	ROTIMYDBL060	11,182.71	0.0005%

	Denumire emitent	ISIN activ	Valoare actualizată lei	Pondere în activul total al fondului
c. Obligaţiuni corporative tranzacţionate			94,756,779.08	4.0851%
	Unicredit Bank SA	ROUCTBDBC014	13,036,186.30	0.5620%
	Garanti Bank SA	ROGABRDBC011	12,526,122.74	0.5400%
	Transelectrica SA	ROTSELDBC013	10,675,242.63	0.4602%
	Unicredit Bank Austria AG	XS1272229169	10,242,602.74	0.4416%
	Banque Internationale a Luxembourg	XS1508493902	10,184,876.71	0.4391%
	Leaseplan Corporation NV	XS1361691576	10,102,821.92	0.4356%
	Lloyds TSB Bank PLC	XS0483065271	6,772,000.32	0.2920%
	KBC Ifima SA	XS0446546367	5,115,978.04	0.2206%
	Leaseplan Corporation NV	XS1384198278	5,039,431.51	0.2173%
	Petrol DD Ljubljana	XS1028951777	3,862,775.68	0.1665%
	Engie Romania SA	ROGSERDBC017	3,706,323.50	0.1598%
	Royal Bank of Scotland PLC	XS0480132108	1,696,475.34	0.0731%
	Royal Bank of Scotland PLC	XS0460428328	1,609,782.62	0.0694%
	Royal Bank of Scotland PLC	XS0383926549	186,159.03	0.0080%
d. Acţiuni			517,480,318.05	22.3095%
	Romgaz SA	ROSNGNACNOR3	68,578,865.25	2.9566%
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	60,056,581.28	2.5892%
	Fondul Proprietatea SA	ROFPTAACNOR5	52,543,677.88	2.2653%
	OMV Petrom SA	ROSNPPACNOR9	49,728,282.25	2.1439%
	Transgaz SA	ROTGNTACNOR8	42,067,506.00	1.8136%
	Electrica SA	ROELECACNOR5	40,430,333.50	1.7430%
	Digi Communications NV	NL0012294474	34,534,500.00	1.4888%
	Banca Transilvania SA	ROTLVAACNOR1	24,997,245.29	1.0777%
	Wirecard AG	DE0007472060	13,206,070.46	0.5693%
	Transelectrica SA	ROTSELACNOR9	12,951,428.40	0.5584%
	Kruk SA	PLKRK0000010	11,302,270.98	0.4873%
	Hella KGaA Hueck & Co	DE000A13SX22	10,652,467.40	0.4592%
	Waberer s International ZRT	HU0000120720	10,291,640.06	0.4437%
	Bayer AG - Reg	DE000BAY0017	10,175,999.22	0.4387%
	Volkswagen AG	DE0007664039	10,038,050.20	0.4328%
	AT S Austria Technologie Systemtechnik AG	AT0000969985	9,200,248.29	0.3966%
	Axa SA	FR0000120628	8,319,547.23	0.3587%
	BNP Paribas	FR0000131104	8,078,349.28	0.3483%
	Daimler AG	DE0007100000	7,950,396.71	0.3428%
	Alior Bank SA	PLALIOR00045	7,919,674.86	0.3414%
	International Consolidated Airlines Group SA	ES0177542018	5,174,622.19	0.2231%
	Conpet SA	ROCOTEACNOR7	4,980,007.20	0.2147%
	Fresenius SE & CO	DE0005785604	4,385,495.87	0.1891%
	Med Life SA	ROMEDLACNOR6	4,214,734.00	0.1817%
	Powszechny Zaklad Ubezpieczen SA	PLPZU0000011	2,787,890.11	0.1202%
	Nuclearelectrica SA	ROSNNEACNOR8	2,460,820.95	0.1061%
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	396,847.20	0.0171%
	Biofarm SA	ROBIOFACNOR9	56,765.99	0.0024%
e. Obligatiuni BERD, BEI, BM			-	-
f. Alte obligatiuni emise de organisme straine neguvernamentale			35,034,487.54	1.5104%
	International Investment Bank	ROIIBKDBC023	35,034,487.54	1.5104%
3. OPCVM			***124,446,959.52***	***5.3651%***
	BT Obligatiuni / BT Asset Management	ROFDIN000127	58,373,915.20	2.5166%
	DB Physical Gold ETC EUR / DB ETC PLC	DE000A1E0HR8	35,539,080.06	1.5322%
	db x - trackers Euro Stoxx 50 UCITS ETF / db x - trackers	LU0380865021	16,140,761.19	0.6959%
	db x - trackers Stoxx Europe 600 Banks UCITS ETF / db x - trackers	LU0292103651	14,393,203.07	0.6205%
4. Instrumente de acoperire a riscului, din care:			***(830,927.76)***	***-0.0358%***
a. Forward			(1,063,910.43)	-0.0459%
	Citibank Romania	NA	(1,055,803.08)	-0.0455%
	ING Bank Romania	NA	(8,107.35)	-0.0003%
b. Swap			232,982.67	0.0100%
	ING Bank Romania	NA	232,982.67	0.0100%
5. Alte instrumente financiare			***(3,871,389.41)***	***-0.1669%***