

N1 RO/RE/ 373 730/
20.04.2012

Administrator de fond : Alico Societate de Administrare a unui Fond de Pensii Administrat Privat SA
Cod administrativ : SAP-RO-22093254
Fond de pensii administrate privat : Fond de Pensii Administrat Privat Alico
Cod fond : FP2-96
Depozitar : RAIFFEISEN BANK
Cod depozitar : DEP-RO-374199

Structura portofoliului de investitii detaliate
la data de: 12/31/2011

Portofoliul de instrumente financiare	ISIN	Valoare actualizata (lei)	Pondere in activul total
Emitent			
Col 1	Col 2	Col 3	Col 4
1. Instrumente ale pieței monetare, din care:		49,518,516.06	10.89%
a. Conturi curente		10.70	0.00%
ROYAL BANK OF SCOTLAND / RON		10.70	0.00%
b. Depozite în lei și valută convertibilă		49,518,505.36	10.89%
BANCA COMERCIALA ROMANA		4,551,338.87	1.00%
BRD - GROUPE SOCIETE GENERALE S.A.		15,699,388.93	3.45%
RAIFFEISEN BANK ROMANIA S.A.		19,061,122.72	4.19%
Royal Bank of Scotland Romania		10,206,655.05	2.25%
2. Valori mobiliare tranzacționate, din care:		403,434,233.89	88.75%
a. Titluri de stat cu scadența mai mare de 1 an		297,148,962.97	65.37%
MINISTERUL FINANTELOR PUBLICE	XS0371163600	6,216,982.87	1.37%
MINISTERUL FINANTELOR PUBLICE	RO1114DBE010	6,819,398.64	1.46%
MINISTERUL FINANTELOR PUBLICE	RO0717DBN038	52,756,752.62	11.61%
MINISTERUL FINANTELOR PUBLICE	RO0914DBN048	94,475,182.23	20.78%
MINISTERUL FINANTELOR PUBLICE	RO1013DBE014	3,019,960.01	0.68%
MINISTERUL FINANTELOR PUBLICE	RO1015DBN010	54,332,007.36	11.95%
MINISTERUL FINANTELOR PUBLICE	RO1113DBN047	2,978,858.41	0.68%
MINISTERUL FINANTELOR PUBLICE	RO1116DBN024	5,062,842.48	1.11%
MINISTERUL FINANTELOR PUBLICE	RO1121DBN032	67,253,150.47	14.79%
MINISTERUL FINANTELOR PUBLICE	XS0638742485	4,433,827.86	0.98%
b. Obligajuni emise de administrația publică locală		4,062,868.85	0.89%
GENERALITAT DE VALENCIA	XS0548756239	4,062,868.85	0.89%
c. Obligajuni corporative tranzacționate		87,333,191.65	12.61%
BANCA COMERCIALA ROMANA	XS0496328223	5,302,680.68	1.17%
BANCA COMERCIALA ROMANA	XS0580567519	3,223,581.64	0.71%
BANCA COMERCIALA ROMANA	XS0474834925	7,032,981.53	1.55%
ROYAL BANK OF SCOTLAND	XS0480132108	814,208.22	0.18%
ROYAL BANK OF SCOTLAND	XS0460428328	2,611,756.82	0.57%
BANK AUSTRIA CREDITANSTALT	XS0288467110	2,937,936.76	0.65%
DNB NOR BANK ASA	XS0301678644	3,494,319.98	0.77%
BANK OF IRELAND	XS0544792988	4,807,114.75	1.01%
ROYAL BANK OF SCOTLAND	XS0431114007	5,186,810.28	1.14%
BMW FINANCE NV	XS0434518121	5,392,939.62	1.19%
ERSTE GROUP BANK AG	XS0283715430	5,958,846.95	1.31%
LLOYDS TSB BANK PLC	XS0483065271	10,770,424.42	2.37%
d. Acțiuni		44,889,210.22	9.87%
AZOMURES S.A.	ROAZOMACNOR1	432,675.00	0.10%
BIOFARM S.A.	ROBIOFACNOR9	1,300,223.18	0.29%
BRD - GROUPE SOCIETE GENERALE S.A.	ROBRDABCNOR2	5,942,657.70	1.31%
S S I F BROKER S.A.	ROBRKOCACNOR0	184,790.01	0.04%
BURSA DE VALORI BUCURESTI	ROBVBACNOR0	458,764.50	0.10%
CONDIMAG S.A.	ROCOMACNOR3	81.30	0.00%
SC FONDUL PROPRIETATEA SA	ROFPTAACNOR5	6,738,060.00	1.48%
SIF BANAT CRISANA S.A.	ROSIFACNOR2	1,720,847.10	0.38%
SIF MOLDOVA S.A.	ROSIFBACNOR0	2,773,784.00	0.61%
SIF TRANSILVANIA S.A.	ROSIFACNOR8	1,640,104.20	0.36%
SIF MUNTENIA S.A.	ROSIFDACNOR6	1,262,138.40	0.28%
SIF OLTEA S.A.	ROSIFACNOR4	2,325,188.60	0.51%
OMV PETROM S.A.	ROSNPPACNOR9	5,855,883.00	1.29%
C.N.T.E.E. TRANSELECTRICA S.A.	ROTGNTACNOR8	1,749,222.00	0.38%
S.N.T.G.N. TRANSGAZ S.A.	ROTLVAACNOR1	1,094,191.65	0.24%
BANCA TRANSILVANIA S.A.	ROTSALACNOR9	5,128,420.80	1.13%
BRE BANK	PLBRE0000012	414,089.34	0.09%
ING BANK SLASKI SA	PLBSK0000017	217,196.95	0.05%
NG2 SA	PLCCC0000016	388,713.50	0.09%
CYFROWY POLSAT SA	PLCFRPT00013	354,658.50	0.08%
ERSTE GROUP BANK AG	AT0000652011	93,893.00	0.02%
GLOBE TRADE CENTRE SA	PLGTC0000037	357,431.55	0.08%
JASTRZEBSKA SPOLKA WEGLOWA S.A.	PLJSW0000015	409,146.50	0.09%
KGHM POLSKA MIEDZ SA	PLKGM0000017	438,912.03	0.10%
PBG SA	PLPBG0000029	359,231.60	0.08%
BANK POLSKA KASA OPIEKI SA	PLPEKAO00016	494,595.36	0.11%
POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLPGNIG00014	539,898.24	0.12%
POLSKI KONCERN NAFTOWY ORLEN SA	PLPKNO000018	438,698.51	0.10%
POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLPKO0000016	487,543.06	0.11%
POLIMEX - MOSTOSTAL SA	PLMSTSD00019	439,328.96	0.10%
POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLPZU0000011	487,064.34	0.11%
TVN SA	PLTVN0000017	365,799.35	0.08%
e. Obligajuni BERD, BEI, BM		0.00	0.00%
f. Alte obligajuni emise de organisme străine guvernamentale (investment grade)		0.00	0.00%
3. OPCVM		2,021,366.35	0.44%
AKCJI EUROPIY WSCHODZACEJ		2,021,366.35	0.44%
4. Instrumente de acoperire a riscului, din care:		-387,580.02	-0.09%
a. Futures		0.00	0.00%
b. Options		0.00	0.00%
c. Swaps		0.00	0.00%
d. Forward		-387,580.02	-0.09%
CITIBANK		-387,580.02	-0.09%
5. Private equity		0.00	0.00%
6. Alte instrumente financiare/ Sume in curs de rezolvare		-158.00	0.00%
TOTAL ACTIV		454,586,378.08	100.00%

Intocmit,
ANDRA MUCENIC

Andra Mucenic

Verificat,
MIHAELA STROIA

Mihaela Stroia

