

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

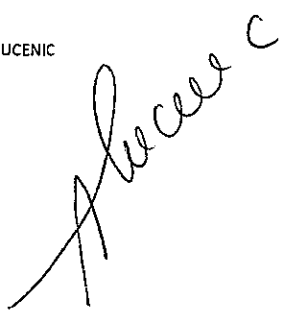
Nr iesire 404229/23.03.2012

Structura portofoliului de investitii detaliata
 la data de: 6/30/2012

Portofoliul de Instrumente financiare Emitent	ISIN	Valoare actualizata (lei)	Pondere in activul total
Col 1	Col 2	Col 3	Col 4
1. Instrumente ale pieței monetare, din care:		61,404,251.16	10.90%
a. Conturi curente		2.73	0.00%
RAIFFEISEN BANK ROMANIA S.A.		1.69	0.00%
RAIFFEISEN BANK ROMANIA S.A.		0.12	0.00%
RAIFFEISEN BANK ROMANIA S.A.		0.92	0.00%
b. Depozite în lei și valută convertibilă		35,500,768.04	6.30%
BANCA COMERCIALA ROMANA		8,164,211.34	1.45%
BANCA COMERCIALA ROMANA		3,654,017.87	0.65%
BRD - GROUPE SOCIETE GENERALE S.A.		1,002,337.50	0.18%
RAIFFEISEN BANK ROMANIA S.A.		1,069,694.44	0.19%
RAIFFEISEN BANK ROMANIA S.A.		5,003,472.22	0.89%
RAIFFEISEN BANK ROMANIA S.A.		15,069,490.37	2.68%
RAIFFEISEN BANK ROMANIA S.A.		1,537,544.30	0.27%
c. Titluri de stat cu scadența mai mică de 1 an		25,903,480.39	4.60%
MINISTERUL FINANTELOR PUBLICE	RO1112CTN02	8,949,582.20	1.59%
MINISTERUL FINANTELOR PUBLICE	RO1212CTN066	16,953,898.19	3.01%
2. Valori mobiliare tranzacționate, din care:		495,951,927.20	88.07%
a. Titluri de stat cu scadența mai mare de 1 an		394,752,093.50	70.10%
MINISTERUL FINANTELOR PUBLICE	XS0371163600	6,192,917.67	1.10%
MINISTERUL FINANTELOR PUBLICE	RO0717DBN038	52,968,178.24	9.41%
MINISTERUL FINANTELOR PUBLICE	RO0914DBN049	56,636,027.38	10.06%
MINISTERUL FINANTELOR PUBLICE	RO1013DBE014	3,184,547.91	0.57%
MINISTERUL FINANTELOR PUBLICE	RO1015DBN010	61,283,743.62	10.88%
MINISTERUL FINANTELOR PUBLICE	RO1114DBE010	37,792,160.79	6.71%
MINISTERUL FINANTELOR PUBLICE	RO1115DBE025	1,172,860.18	0.21%
MINISTERUL FINANTELOR PUBLICE	RO1116DBN024	20,265,148.83	3.60%
MINISTERUL FINANTELOR PUBLICE	RO1121DBN032	76,045,557.25	13.50%
MINISTERUL FINANTELOR PUBLICE	RO1220DBN057	2,976,704.01	0.53%
MINISTERUL FINANTELOR PUBLICE	RO1227DBN011	52,676,544.11	9.35%
MINISTERUL FINANTELOR PUBLICE	US77586TAA43	19,107,248.12	3.39%
MINISTERUL FINANTELOR PUBLICE	XS0638742485	4,450,455.39	0.79%
b. Obligațiuni emise de administrația publică locală		4,238,901.64	0.75%
GENERALITAT DE VALENCIA	XS0546756239	4,238,901.64	0.75%
c. Obligațiuni corporative tranzacționate		45,163,515.57	8.02%
BANCA COMERCIALA ROMANA	XS0496326223	1,444,726.05	0.26%
BANCA COMERCIALA ROMANA	XS0496326223	495,416.54	0.09%
BANCA COMERCIALA ROMANA	XS0496326223	3,167,742.42	0.56%
BANCA COMERCIALA ROMANA	XS0580557519	3,102,950.82	0.55%
BANCA COMERCIALA ROMANA	XS0474834925	7,276,712.66	1.29%
BANK AUSTRIA CREDITANSTALT	XS0288467110	2,845,058.48	0.51%
BANK OF IRELAND	XS0544792988	4,828,647.54	0.86%
DNB NOR BANK ASA	XS0301678844	3,365,652.84	0.60%
LLOYDS TSB BANK PLC	XS0483065271	10,292,341.86	1.83%
ROYAL BANK OF SCOTLAND	XS0431114007	4,856,481.85	0.86%
ROYAL BANK OF SCOTLAND	XS0480132108	779,157.79	0.14%
ROYAL BANK OF SCOTLAND	XS0460428328	2,708,626.72	0.48%
d. Acțiuni		51,797,416.49	9.20%
BIOFARM S.A.	ROBIOFACNOR9	1,066,964.60	0.19%
BRD - GROUPE SOCIETE GENERALE S.A.	ROBRDBACNOR2	4,921,696.90	0.87%
S.S.I.F. BROKER S.A.	ROBRKOACNOR0	144,316.84	0.03%
BURSA DE VALORI BUCURESTI	ROBVBAACNOR0	1,271,755.10	0.23%
CONDMAG S.A.	ROCOMIACNOR3	50.00	0.00%
SC FONDUL PROPRIETATEA SA	ROFPPTAACNOR5	10,796,225.00	1.92%
SIF BANAT CRISANA S.A.	ROSIFAACNOR2	2,132,280.00	0.38%
SIF MOLDOVA S.A.	ROSIFBACNOR0	2,114,658.00	0.38%
SIF TRANSILVANIA S.A.	ROSIFCACNOR8	1,701,976.32	0.30%
SIF MUNTENIA S.A.	ROSIFDACNOR6	1,341,268.50	0.24%
SIF OLTENIA S.A.	ROSIFEACNOR4	2,575,776.00	0.46%
OMV PETROM S.A.	ROSNPPACNOR9	8,059,762.50	1.43%
C.N.T.E.E. TRANSELECTRICA S.A.	ROTSSEACNOR9	1,277,925.60	0.23%
S.N.T.G.N.TRANSGAZ S.A.	ROTGNTACNOR8	1,882,944.00	0.33%
BANCA TRANSILVANIA S.A.	ROTLVAACNOR1	5,900,900.89	1.05%

BRE BANK	PLBRE0000012	536,545.21	0.10%
ING BANK SLASKI SA	PLBSK0000017	242,079.78	0.04%
ING2 SA	PLCC0000016	523,866.90	0.09%
CYFROWY POLSAT SA	PLCFRPT00013	411,781.32	0.07%
ERSTE GROUP BANK AG	AT0000652011	106,394.05	0.02%
GLOBE TRADE CENTRE SA	PLGTC0000037	262,837.03	0.05%
JASTRZEBSKA SPOLKA WEGLOWA S.A.	PLJSW0000015	522,300.00	0.09%
KGHM POLSKA MIEDZ SA	PLKGHM000017	614,956.02	0.11%
PBG SA	PLPBG0000029	33,351.99	0.01%
BANK POLSKA KASA OPIEKI SA	PLPEKAC00016	569,724.84	0.10%
POLSKIE GORNICtwo NAFTOWE I GAZOWNICTWO SA	PLPGNIG00014	589,572.24	0.10%
POLSKI KONCERN NAFTOWY ORLEN SA	PLPKN0000018	519,743.86	0.09%
POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLPKO0000016	563,833.30	0.10%
POLIMEX - MOSTOSTAL SA	PLMSTSD00019	213,098.40	0.04%
POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLPZU0000011	565,212.17	0.10%
TVN SA	PLTVN0000017	333,619.13	0.06%
e. Obligatiuni BERD, BEI, BM		0.00	0.00%
f. Alte obligatiuni emise de organisme straine neguvernamentale (investment grade)		0.00	0.00%
3. OPCVM		4,277,551.04	0.76%
AKCJI EUROPY WSCHODZACEJ		4,277,551.04	0.76%
4. Instrumente de acoperire a riscului, din care:		-2,363,439.37	-0.42%
a. Futures		0.00	0.00%
b. Options		0.00	0.00%
c. Swaps		0.00	0.00%
d. Forward		-2,363,439.37	-0.42%
CITIBANK		-1,409,228.96	-0.25%
ROYAL BANK OF SCOTLAND		-954,210.41	
5. Private equity		0.00	0.00%
6. Alte instrumente financiare/ Sume in curs de rezolvare		3,889,743.86	0.69%
TOTAL ACTIV		563,160,033.89	100.00%

Intocmit,
ANDRA MUCENIC



Verificat,
MIHAELA STROIA

