

Nr. înscr: 936018/15.04.2016

Administrator de fond : Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat SA

Cod administrator : SAP-RO-22093254

Fond de pensii administrat privat : Fond de Pensii Administrat Privat Alico

Cod fond : FP2-96

Depozitar : RAIFFEISEN

Cod depozitar : DEP-RO-374199

Structura portofoliului de investiții

la data de: 12/31/2015

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:		48,104,106.00	1.38%
a. Conturi curente		665.13	0.00%
BRD - Groupe Societe Generale SA		0.13	0.00%
Raiffeisen Bank SA		665.00	0.00%
b. Depozite în lei și valută convertibilă		48,103,440.87	1.38%
Raiffeisen Bank SA		19,502,222.37	0.56%
Raiffeisen Bank SA		28,601,218.50	0.82%
2. Valori mobiliare tranzacționate, din care:		3,268,994,092.43	93.61%
a. Titluri de stat cu scadența mai mare de 1 an		2,380,186,023.67	68.16%
Ministerul Finantelor Publice	RO0717DBN038	285,570,519.26	8.18%
Ministerul Finantelor Publice	RO1116DBN024	96,440,804.60	2.76%
Ministerul Finantelor Publice	RO1121DBN032	178,628,310.43	5.12%
Ministerul Finantelor Publice	RO1216DBN030	70,775,220.55	2.03%
Ministerul Finantelor Publice	RO1217DBN046	427,757,219.17	12.25%
Ministerul Finantelor Publice	RO1220DBN057	11,850,064.10	0.34%
Ministerul Finantelor Publice	RO1227DBN011	42,768,653.41	1.22%
Ministerul Finantelor Publice	RO1316DBE011	70,019,894.52	2.01%
Ministerul Finantelor Publice	RO1316DBN053	163,400,177.36	4.68%
Ministerul Finantelor Publice	RO1318DBN034	311,438,792.79	8.92%
Ministerul Finantelor Publice	RO1320DBN022	80,142,394.67	2.30%
Ministerul Finantelor Publice	RO1323DBN018	27,758,010.09	0.79%
Ministerul Finantelor Publice	RO1418DBN040	124,739,873.64	3.57%
Ministerul Finantelor Publice	RO1419DBE013	90,362,359.52	2.59%
Ministerul Finantelor Publice	RO1419DBN014	28,650,990.09	0.82%
Ministerul Finantelor Publice	RO1425DBN029	104,039,184.18	2.98%
Ministerul Finantelor Publice	RO1519DBN037	50,993,134.37	1.46%
Ministerul Finantelor Publice	US77586TAD81	9,081,814.29	0.26%
Ministerul Finantelor Publice	XS0371163600	88,046,106.09	2.52%
Ministerul Finantelor Publice	XS0852474336	62,500,771.42	1.79%
Ministerul Finantelor Publice	XS0972758741	1,733,889.17	0.05%
Ministerul Finantelor Publice	XS1129788524	25,841,369.27	0.74%
Ministerul Finantelor Publice	XS1312891549	27,646,470.68	0.79%
b. Obligațiuni emise de administrația publică locală		49,342.54	0.00%
Alba Iulia - Romania	ROALBUDBL032	41,353.85	0.00%
Eforie - Romania	ROEFORDBL019	7,988.69	0.00%
c. Obligațiuni corporative tranzacționate		109,142,356.69	3.13%
GDF Suez	ROGSRDBC017	10,727,140.50	0.31%
Unicredit Bank SA	ROUCTBDBC014	43,728,383.20	1.25%
Banca Comerciala Romana	XS0474834925	7,648,885.25	0.22%
Banca Comerciala Romana	XS0496326223	12,323,666.67	0.35%
Banca Comerciala Romana	XS0580557519	4,316,558.90	0.12%
Unicredit Bank Austria AG	XS0288467110	2,953,237.46	0.08%
DnB NOR Bank	XS0301678644	3,546,919.12	0.10%

Royal Bank of Scotland PLC	XS0460428328	4,722,918.03	0.14%
Royal Bank of Scotland PLC	XS0480132108	2,986,130.82	0.09%
Lloyds TSB Bank PLC	XS0483065271	16,188,516.74	0.46%
d. Acțiuni		779,616,369.53	22.33%
Antibiotice SA	ROATBIACNOR9	5,398,583.32	0.15%
BRD - Groupe Societe Generale SA	ROBRDBACNOR2	118,972,899.10	3.41%
Bursa de Valori Bucuresti SA	ROBVBAACNOR0	7,036,011.00	0.20%
Electrica SA	ROELECACNOR5	59,890,227.00	1.72%
Fondul Proprietatea SA	ROFPTAACNOR5	99,128,708.82	2.84%
SIF 1 Banat Crisana	ROSIFAACNOR2	24,204,453.13	0.69%
SIF 2 Moldova	ROSIFBACNOR0	23,990,802.90	0.69%
SIF 3 Transilvania	ROSIFCACNOR8	15,323,712.70	0.44%
SIF 4 Muntenia	ROSIFDACNOR6	7,271,037.60	0.21%
SIF 5 Oitenia	ROSIFEACNOR4	26,880,818.90	0.77%
Romgaz SA	ROSNGNACNOR3	103,941,182.40	2.98%
Nuclearelectrica SA	ROSNNEACNOR8	4,911,300.00	0.14%
OMV Petrom SA	ROSNPPACNOR9	49,118,750.00	1.41%
Transelectrica SA	ROTSELACNOR9	34,479,115.55	0.99%
Transgaz SA	ROTGNTACNOR8	56,597,194.00	1.62%
Banca Transilvania SA	ROTLVAACNOR1	142,471,573.11	4.08%
3. OPCVM		164,775,496.59	4.72%
BT Obligatiuni / BT Asset Management	ROFDIN000127	104,607,934.45	3.00%
OTP Obligatiuni / OTP Asset Management	ROFDIN0001B3	7,000,393.08	0.20%
BT Index - ROTX / BT Asset Management	ROFDIN000119	9,223,772.90	0.26%
BT Maxim / BT Asset Management	ROFDIN000101	22,637,993.07	0.65%
Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	18,543,533.08	0.53%
OTP Avantis / OTP Asset Management	ROFDIN0001A5	2,761,870.01	0.08%
4. Instrumente de acoperire a riscului, din care:		(5,531,824.15)	-0.16%
a. Futures		-	0.00%
b. Options		-	0.00%
c. Swaps		-	0.00%
d. Forward		(5,531,824.15)	-0.16%
Citibank Romania		(3,203,231.54)	-0.09%
ING Bank Romania		(2,328,592.61)	-0.07%
5. Private equity		-	0.00%
6. Alte instrumente financiare		15,695,893.33	0.45%
Sume in curs de decontare		15,695,893.33	0.45%
TOTAL ACTIV		3,492,037,764.20	100.00%

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