

Nr. iesire 980112/30.09.2016

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

Structura portofoliului de investitii
 la data de: 06/30/2016

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:		182,629,696.96	4.68%
a. Conturi curente		27.77	0.00%
BRD - Groupe Societe Generale SA		0.13	0.00%
ING Bank Romania		0.05	0.00%
OTP Bank		27.59	0.00%
b. Depozite în lei și valută convertibilă		182,629,669.19	4.68%
Banca Transilvania SA		25,016,611.12	0.64%
Banca Comerciala Romana		20,013,361.11	0.51%
Credit Europe Bank		30,001,643.84	0.77%
OTP Bank		62,288,805.19	1.60%
Piraeus Bank Romania		9,035,250.00	0.23%
Raiffeisen Bank SA		26,267,678.49	0.67%
Unicredit Bank SA		10,006,319.44	0.26%
2. Valori mobiliare tranzacționate, din care:		3,511,936,930.03	89.93%
a. Titluri de stat cu scadența mai mare de 1 an		2,675,998,339.01	68.53%
Ministerul Finantelor Publice	RO0717DBN038	210,907,483.99	5.40%
Ministerul Finantelor Publice	RO1121DBN032	166,851,726.56	4.27%
Ministerul Finantelor Publice	RO1217DBN046	363,729,299.82	9.31%
Ministerul Finantelor Publice	RO1220DBN057	11,432,501.96	0.29%
Ministerul Finantelor Publice	RO1227DBN011	59,390,152.44	1.52%
Ministerul Finantelor Publice	RO1318DBN034	328,123,612.25	8.40%
Ministerul Finantelor Publice	RO1320DBN022	117,327,840.48	3.00%
Ministerul Finantelor Publice	RO1323DBN018	105,183,466.49	2.69%
Ministerul Finantelor Publice	RO1418DBN040	122,642,783.30	3.14%
Ministerul Finantelor Publice	RO1419DBE013	88,629,291.19	2.27%
Ministerul Finantelor Publice	RO1419DBN014	92,843,471.63	2.38%
Ministerul Finantelor Publice	RO1425DBN029	228,677,951.99	5.86%
Ministerul Finantelor Publice	RO1519DBN037	162,470,882.02	4.16%
Ministerul Finantelor Publice	RO1521DBN041	93,968,031.61	2.41%
Ministerul Finantelor Publice	RO1522DBN056	120,266,909.24	3.08%
Ministerul Finantelor Publice	RO1620DBN017	25,200,610.66	0.65%
Ministerul Finantelor Publice	RO1621DBE048	71,768,866.20	1.84%
Ministerul Finantelor Publice	US77586TAD81	38,667,851.27	0.99%
Ministerul Finantelor Publice	XS0371163600	88,493,168.08	2.27%
Ministerul Finantelor Publice	XS0852474336	63,278,573.38	1.62%
Ministerul Finantelor Publice	XS0972758741	1,758,854.03	0.05%
Ministerul Finantelor Publice	XS1129788524	26,542,286.14	0.68%
Ministerul Finantelor Publice	XS1312891549	69,542,699.75	1.78%
Ministerul Finantelor Publice	XS1420357318	18,300,024.53	0.47%
b. Obligațiuni emise de administrația publică locală		37,233.56	0.00%
Alba Iulia - Romania	ROALBUDBL032	31,630.18	0.00%
Eforie - Romania	ROEFORDBL019	5,603.38	0.00%
c. Obligațiuni corporative tranzacționate		104,165,147.75	2.67%

Engie Romania SA	ROGSERDBC017	11,123,324.17	0.28%
Unicredit Bank SA	ROUCTBDBC014	43,881,060.66	1.12%
Unicredit Bank Austria AG	XS0288467110	2,864,496.70	0.07%
DnB NOR Bank	XS0301678644	3,432,762.98	0.09%
Royal Bank of Scotland PLC	XS0460428328	4,944,823.76	0.13%
Banca Comerciala Romana	XS0474834925	7,788,796.72	0.20%
Royal Bank of Scotland PLC	XS0480132108	2,857,610.66	0.07%
Lloyds TSB Bank PLC	XS0483065271	15,574,605.43	0.40%
Banca Comerciala Romana	XS0496326223	11,697,666.67	0.30%
d. Acțiuni		731,736,209.71	18.74%
Antibiotice SA	ROATBIACNOR9	4,637,504.84	0.12%
BRD - Groupe Societe Generale SA	ROBRDBACNOR2	102,042,294.20	2.61%
Bursa de Valori Bucuresti SA	ROVBAAACNOR0	6,202,113.40	0.16%
Electrica SA	ROELECACNOR5	68,398,391.04	1.75%
Fondul Proprietatea SA	ROFPTAACNOR5	92,087,338.46	2.36%
SIF 1 Banat Crisana	ROSIFAACNOR2	20,504,957.33	0.53%
SIF 2 Moldova	ROSIFBACNOR0	21,671,081.50	0.55%
SIF 3 Transilvania	ROSIFCACNOR8	13,866,979.50	0.36%
SIF 4 Muntenia	ROSIFDACNOR6	5,766,011.00	0.15%
SIF 5 Oltenia	ROSIFEACNOR4	24,208,642.82	0.62%
Romgaz SA	ROSNGNACNOR3	104,701,311.70	2.68%
Nuclearelectrica SA	ROSNNEACNOR8	3,840,300.00	0.10%
OMV Petrom SA	ROSNPPACNOR9	40,890,000.00	1.05%
Transelectrica SA	ROTSSELACNOR9	35,627,542.80	0.91%
Transgaz SA	ROTGNTACNOR8	61,346,880.00	1.57%
Banca Transilvania SA	ROTLVAACNOR1	125,944,861.12	3.23%
3. OPCVM		186,136,893.68	4.77%
BT Obligatiuni / BT Asset Management	ROFDIN000127	114,350,910.30	2.93%
OTP Obligatiuni / OTP Asset Management	ROFDIN0001B3	12,429,390.57	0.32%
BT Index - ATX / BT Asset Management	ROFDIN0001K4	4,507,351.05	0.12%
BT Index - ROTX / BT Asset Management	ROFDIN000119	8,550,504.81	0.22%
BT Maxim / BT Asset Management	ROFDIN000101	21,881,712.67	0.56%
Erste Equity Romania / Erste Asset Management	ROFDIN0000G4	20,004,599.38	0.51%
OTP Avantis / OTP Asset Management	ROFDIN0001A5	4,412,424.90	0.11%
4. Instrumente de acoperire a riscului, din care:		(2,676,948.22)	-0.07%
a. Futures		-	0.00%
b. Options		-	0.00%
c. Swaps		-	0.00%
d. Forward		(2,676,948.22)	-0.07%
Citibank Romania		(1,727,306.74)	-0.04%
ING Bank Romania		(949,641.48)	-0.02%
5. Private equity		-	0.00%
6. Alte instrumente financiare		27,053,916.26	0.69%
TOTAL ACTIV		3,905,080,488.71	100.00%

Intocmit,
Adriana Covei



Verificat,
Madalina Zarjitchi

