

Administrator de fond

Cod administrator

Denumire depozitar

Cod inregistrare depozitar in reg. CSSPP

Fond de pensii

Cod fond

Data de raportare

BRD SOCIETATE DE ADMINISTRARE
A FONDURILOR DE PENSII PRIVATE S.A.
SAP-RO-22013894
BCR Depozitare
DEP-RO-374136
Fondul de Pensii Administrat Privat BRD
FP2-83
03.01.2012

Structura detaliata a portofoliului de investitii la data de

31-12-2011

| Denumire element | Valoare actualizata | Pondere in activul total al fondului |
|--|-----------------------|--------------------------------------|
| <i>Col.1</i> | <i>Col.2</i> | <i>Col.3</i> |
| I. Instrumente ale pietei monetare | 22,386,455.67 | 13.40% |
| a. Conturi curente, din care | 6,067.01 | 0.00% |
| BCR | 6,045.49 | 0.00% |
| ING Bank | 16.18 | 0.00% |
| Raiffeisen Bank | 1.84 | 0.00% |
| Unicredit | 3.50 | 0.00% |
| b. Depozite in lei si valuta convertibila, din care | 22,380,388.66 | 13.40% |
| Unicredit | 6,903,436.41 | 4.13% |
| ING Bank | 0.00 | 0.00% |
| BCR | 7,535,835.97 | 4.51% |
| Raiffeisen Bank | 7,941,116.28 | 4.75% |
| c. Titluri de stat cu scadenta mai mica de un an | 0.00 | 0.00% |
| 2. Valori mobiliare tranzactionate, din care: | 144,622,436.54 | 86.56% |
| a. Titluri de stat cu scadenta mai mare de 1 an, din care | 115,459,736.41 | 69.10% |
| RO0914DBN049 | 33,978,875.93 | 20.34% |
| RO0717DBN038 | 21,777,885.88 | 13.03% |
| RO0912DBN076 | 18,802,698.24 | 11.25% |
| RO0813DBN027 | 11,046,610.82 | 6.61% |
| RO1015DBN010 | 9,721,667.59 | 5.82% |
| RO1116DBN024 | 6,990,788.34 | 4.18% |
| RO1121DBN032 | 5,637,434.82 | 3.37% |
| RO1114DBN011 | 4,202,636.22 | 2.52% |
| RO0712DBN021 | 2,276,176.37 | 1.36% |
| RO0520DBN0Y6 | 1,024,962.21 | 0.61% |
| b. Obligatiuni emise de administratia publica locala, din care | 6,877,445.77 | 4.12% |
| Municipiul Iasi | 2,716,801.98 | 1.63% |
| Municipiul Bacau | 2,230,527.18 | 1.34% |
| Municipiul Timisoara | 1,569,588.72 | 0.94% |
| Primaria Municipiului Timisoara | 360,527.88 | 0.22% |
| c. Obligatiuni corporative tranzactionate, din care | 1,974,690.29 | 1.18% |
| Paris Aeroport de | 1,008,150.06 | 0.60% |
| Caisse Cent. Cred. Immob. France | 966,540.23 | 0.58% |
| d. Actiuni, din care | 17,138,357.46 | 10.26% |
| Fondul Proprietatea | 2,860,900.00 | 1.71% |
| France Telecom | 2,406,057.78 | 1.44% |
| Transgaz | 1,448,424.75 | 0.87% |
| Transelectrica S.A. | 1,354,242.00 | 0.81% |
| SIF 3 Transilvania | 1,181,117.70 | 0.71% |
| SIF 2 Moldova | 1,076,220.00 | 0.64% |
| SIF 5 Oltenia | 1,028,989.50 | 0.62% |
| Petrom | 934,090.00 | 0.56% |
| SIF 1 Banat Crisana | 847,014.00 | 0.51% |
| Vivendi | 803,982.56 | 0.48% |
| Bursa de Valori Bucuresti | 744,319.50 | 0.45% |
| Antibiotice SA | 603,651.75 | 0.36% |
| Alro Slatina | 557,280.75 | 0.33% |
| Banca Transilvania | 550,945.93 | 0.33% |
| BNP Paribas | 361,843.99 | 0.22% |
| Biofarm SA | 231,962.25 | 0.14% |
| Dafora SA | 147,315.00 | 0.09% |
| e. Obligatiuni BERD, BEI, BRM, din care | 3,172,206.61 | 1.90% |
| European Bank for Reconstruction and Development | 1,046,626.71 | 0.63% |
| Banca Europeana de Investitii - Luxembourg | 2,125,579.90 | 1.27% |
| f. Alte obligatiuni emise de organisme straine guvernamentale (investment grade) | 0.00 | 0.00% |
| 3. OPCVM | 0.00 | 0.00% |
| 4. Instrumente de acoperire a riscului, din care: | 70,040.29 | 0.04% |
| a. Futures | 0.00 | 0.00% |
| b. Options | 0.00 | 0.00% |
| c. Swaps | 70,040.29 | 0.04% |
| d. Forward | 0.00 | 0.00% |
| 5. Private equity | 0.00 | 0.00% |
| 6. Alte instrumente financiare din care: | 0.00 | 0.00% |
| Sume in decontare | 0.00 | 0.00% |