



Administrator de Fond	NN Pensii S.A.F.P.A.P. SA
Cod administrator	SAP-RO-21784526
Fond de pensii	Fond de Pensii Administrat Privat NN
Cod fond	FP2-31
Depozitar	BRD - Groupe Societe Generale SA
Cod depozitar	DEP-RO-373958

Structura portofoliului de investiții
la data de 30.06.2017

Portofoliul de instrumente financiare	Denumire Emitent / Denumire instrument	Valoare actualizata (lei)	Pondere in activul total al fondului (%)
1. Instrumente ale pietei monetare, din care:		838,175,214.85	6.39
a. Conturi curente			
	Banca Comerciala Romana	Sold conturi in numele fondului	17,611,806.87 0.13
	BRD - Groupe Societe Generale SA	Sold conturi in numele fondului	127,127.65 0.00
	Citibank Romania	Sold conturi in numele fondului	17,431,949.41 0.13
	Garanti Bank SA	Sold conturi in numele fondului	31,789.50 0.00
	ING Bank Romania	Sold conturi in numele fondului	20,587.69 0.00
	Raiffeisen Bank SA	Sold conturi in numele fondului	49.51 0.00
	Raiffeisen Bank SA	Sold conturi in numele fondului	99.05 0.00
	Unicredit Bank SA	Sold conturi in numele fondului	159.06 0.00
b. Depozite în lei și valută convertibilă		820,563,405.98	6.25
	BRD - Groupe Societe Generale SA	Sold deposite in numele fondului	19,886,799.93 0.15
	Citibank Romania	Sold deposite in numele fondului	2,954,258.08 0.02
	Garanti Bank SA	Sold deposite in numele fondului	463,460,215.08 3.53
	ING Bank Romania	Sold deposite in numele fondului	4,219,046.88 0.03
	Unicredit Bank SA	Sold deposite in numele fondului	330,041,086.01 2.52
c. Titluri de stat cu scadența mai mică de 1 an		0.00	0.00
2. Valori mobiliare tranzacționate, din care:		11,695,682,686.28	89.14
a. Titluri de stat cu scadența mai mare de 1 an		8,708,721,049.61	66.38
	Polonia	PL0000105641	120,394,177.80 0.92
	Polonia	PL0000108148	113,944,143.30 0.87
	Ministerul Finantelor Publice	RO052008N03	7,631,747.20 0.06
	Ministerul Finantelor Publice	RO112108N032	758,394,947.17 5.78
	Ministerul Finantelor Publice	RO121708N046	544,508,583.00 4.15
	Ministerul Finantelor Publice	RO122708N011	537,829,135.22 4.10
	Ministerul Finantelor Publice	RO131808N034	249,891,892.08 1.90
	Ministerul Finantelor Publice	RO132008N022	704,862,505.48 5.37
	Ministerul Finantelor Publice	RO132308N018	332,230,138.32 2.63
	Ministerul Finantelor Publice	RO141808N040	189,244,504.11 1.44
	Ministerul Finantelor Publice	RO141908E013	65,779,584.33 0.50
	Ministerul Finantelor Publice	RO142308N014	232,184,011.87 1.77
	Ministerul Finantelor Publice	RO142508N029	199,541,459.58 1.52
	Ministerul Finantelor Publice	RO151908N037	973,655,414.61 7.42
	Ministerul Finantelor Publice	RO152108N041	309,588,147.84 2.36
	Ministerul Finantelor Publice	RO152208N056	504,666,883.13 3.85
	Ministerul Finantelor Publice	RO161908N035	640,155,244.25 4.88
	Ministerul Finantelor Publice	RO162008N017	761,446,673.29 5.80
	Ministerul Finantelor Publice	RO162108G048	127,238,641.57 0.97
	Ministerul Finantelor Publice	RO162408N027	322,486,722.95 2.46
	Ministerul Finantelor Publice	RO172208N045	103,305,428.63 0.79
	Ministerul Finantelor Publice	US775867AA43	129,577,636.75 0.99
	Ministerul Finantelor Publice	US775867AA43	26,795,398.05 0.20
	Ministerul Finantelor Publice	XS0972758741	132,275,267.33 1.01
	Ministerul Finantelor Publice	XS1008042975	192,857,625.27 1.47
	Ministerul Finantelor Publice	XS1120786524	115,528,784.96 0.88
	Ministerul Finantelor Publice	XS1312891549	43,231,714.76 0.31
	Ministerul Finantelor Publice	XS1313004928	99,003,624.64 0.75
	Ministerul Finantelor Publice	XS1420357318	11,060,123.87 0.08
	Ministerul Finantelor Publice	XS1599193403	161,918,878.25 1.23
b. Obligațiuni emise de administrația publică locală		204,673,019.21	1.56
	Bucuresti - Romania	ROPMBU0DL012	85,128,902.47 0.65
	Bucuresti - Romania	ROPMBU0DL020	56,232,482.19 0.43
	Bucuresti - Romania	ROPMBU0DL038	30,981,298.64 0.24
	Bucuresti - Romania	ROPMBU0DL046	31,325,523.29 0.24
	Timisoara - Romania	ROTHY0DL037	1,004,812.62 0.01
c. Obligațiuni corporative tranzacționate		385,964,082.95	2.94
	Garanti Bank SA	ROGABROBC011	29,540,772.79 0.23
	Engie Romania SA	ROGEORBC017	26,122,756.00 0.20
	Raiffeisen Bank SA	ROWZBROBC036	27,266,555.23 0.21
	Transselectrica SA	ROTELEBRC013	16,952,367.89 0.13
	Unicredit Bank SA	ROUCTBROBC014	14,389,944.11 0.11
	KBC Ilirsa SA	XS0440546367	3,507,841.29 0.03
	Banca Comerciala Romana	XS0474814925	19,312,198.77 0.15
	Lloyds TSB Bank PLC	XS0483065271	16,769,308.01 0.13
	Banca Comerciala Romana	XS0496326223	20,684,640.00 0.16
	JPMorgan Chase & Co	XS1190880465	48,122,514.04 0.37
	Unicredit Bank Austria AG	XS1272272109	30,215,678.08 0.23
	Intesa SanPaolo SpA	XS1372163888	50,412,424.66 0.38
	FCE Bank PLC	XS1412585165	30,093,205.48 0.23
	Leaseplan Corporation NV	XS1593236339	21,223,693.15 0.16
	Leaseplan Corporation NV	XS1594594209	17,298,148.38 0.13
	Intesa SanPaolo SpA	XS1621779740	14,032,035.07 0.11
d. Acțiuni		2,295,866,828.79	17.50
	Erste Group Bank AG	AT0000652011	69,123,405.04 0.53
	Andritz AG	AT0000730007	16,596,653.12 0.13
	OMV	AT0000743059	36,955,767.32 0.28
	DO & CO AG	AT0000818802	5,611,516.68 0.04
	Wiener Staetliche Versicherung AG	AT0000908504	9,229,361.60 0.07
	Voestalpine AG	AT0000937503	4,159,484.90 0.03
	AT S Austria Technologie Systemtechnik AG	AT0000959985	6,303,014.22 0.05
	CZ ZS	CZ0005112300	6,750,936.66 0.05
	Moneta Money Bank AS	CZ0008040318	24,278,479.71 0.19
	OTP Bank Nyrt	HU0000061726	11,887,501.71 0.09
	Richier Gedion Nyrt	HU0000123096	5,433,254.79 0.04
	MOL Hungarian Oil and gas Nyrt	HU0000153937	8,643,331.87 0.07
	Wizz Air Holdings Plc	JE008N574F90	16,746,822.18 0.13
	Pegas Nonwovens SA	LU0275164910	5,847,275.88 0.04
	Bank Polska Kasa Opieki	PLPK04000016	9,930,598.14 0.07
	Polski Koncern Naftowy Orlen SA	PLPKN0000018	2,833,973.81 0.02
	Powszechna Kasa Oszczednosci Banki Polski SA	PLPKO0000016	7,795,875.68 0.06
	Powszechny Zaklad Ubezpieczen SA	PLPKU0000011	7,873,753.26 0.06
	Work Service SA	PLWNS0000019	1,461,376.22 0.01
	Alumini ROM Industry	ROALUMACNOR8	953,218.34 0.01
	Patria Bank SA	ROBACRACNOR6	2,719,796.91 0.02
	BRD - Groupe Societe Generale SA	ROBRBACNOR2	266,053,479.40 2.03
	Bursa de Valori Bucuresti SA	ROBVBACNOR0	18,366,478.20 0.14
	Compa SA	ROCMPSACNOR9	18,448,936.76 0.14
	Concra SA	ROCCFACNOR7	0.00 0.00
	FTO Turism Hoteluri Restaurante Marea Neagra	ROFTORACNOR6	716,949.12 0.01
	Electrica SA	ROELEACNOR5	169,523,039.00 1.29
	Fondul Proprietatea SA	ROFFPTACNOR5	329,836,211.58 2.51
	Ropharma SA	ROARFACNOR4	7,675,558.77 0.06
	Med Life SA	ROMEDLACNOR6	25,510,901.00 0.19
	Prodplast SA	ROPRPLACNOR7	61,058.16 0.00
	Romcarbon SA	ROROCLACNOR1	943,640.00 0.01
	Zentis SA	ROSCZBACNOR8	50,259,247.50 0.38
	Romgaz SA	ROSGNGACNOR3	226,217,233.50 1.72
	OMV Petrom SA	ROSNPPACNOR9	243,847,180.46 1.86
	Transgaz SA	ROTRGTACNOR8	166,887,428.00 1.27
	Banca Transilvania SA	ROTLVAACNOR1	415,773,783.14 3.17
	Teraslast SA	ROTRPLACNOR7	23,453,823.66 0.18
	Transselectrica SA	ROTSLEACNOR9	62,999,959.20 0.48
	Vinciart SA	ROVRLUACNOR7	9,128,526.30 0.07
e. Obligațiuni BERD, BEI, BM		34,007,700.16	0.26
	BERD	XS0411088353	5,079,571.80 0.04
	BERD	XS0978719572	28,928,128.36 0.22
f. Alte obligațiuni emise de organisme străine neguvernamentale (investment grade)		66,450,005.56	0.51
	International Investment Bank	ROIBKBC0C023	66,450,005.56 0.51
3. OPCVM		555,670,607.00	4.22
	db x - trackers Euro Stoxx 50 UCITS ETF / db x - LU0308655021		431,981,499.96 3.29
	THEAM Quant Equity Europe Guru / Theam	LU1235105779	114,449,652.36 0.87
	Erste Equity Romania / Erste Asset Management	ROFDIN000004	7,236,454.68 0.06
4. Instrumente de acoperire a riscului, din care:		4,339,454.31	0.03
a. Futures		0.00	0.00
b. Options		0.00	0.00
c. Swaps		0.00	0.00
d. Forward		0.00	0.00
	Citibank Romania		4,339,454.31 0.03
	ING Bank Romania		743,924.94 0.01
5. Private equity		0.00	0.00
6. Alte instrumente financiare		28,026,482.28	0.21