



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 30.06.2018

Portofoliul de instrumente financiare	Denumire Emitent	ISIN / Denumire instrument	Valoare actualizata (lei)	Pondere in activul total al fondului (%)
1. Instrumente ale pieței monetare, din care:			815,079,624.34	5.19
a. Conturi curente			37,009,907.32	0.24
	Banca Comerciala Romana	Sold conturi in numele fondului	389.04	0.00
	BRD - Groupe Societe Generale SA	Sold conturi in numele fondului	36,968,277.26	0.24
	Citibank Romania	Sold conturi in numele fondului	20,447.38	0.00
	Garanti Bank SA	Sold conturi in numele fondului	20,632.29	0.00
	ING Bank Romania	Sold conturi in numele fondului	1.82	0.00
	Unicredit Bank SA	Sold conturi in numele fondului	159.53	0.00
b. Depozite în lei și valută convertibilă			778,069,717.02	4.96
	BRD - Groupe Societe Generale SA	Sold depozite in numele fondului	89,162,645.12	0.57
	Citibank Romania	Sold depozite in numele fondului	798,586.35	0.01
	Garanti Bank SA	Sold depozite in numele fondului	613,293,493.87	3.91
	Unicredit Bank SA	Sold depozite in numele fondului	74,814,991.68	0.48
c. Titluri de stat cu scadența mai mică de 1 an			0.00	0.00
			0.00	0.00
2. Valori mobiliare tranzacționate, din care:			14,177,382,008.86	90.35
a. Titluri de stat cu scadența mai mare de 1 an			10,743,719,242.60	68.47
	Ministerul Finantelor Publice	RO0520DBN0L3	7,031,256.40	0.04
	Ministerul Finantelor Publice	RO1121DBN032	667,647,009.28	4.25
	Ministerul Finantelor Publice	RO1227DBN011	543,263,935.08	3.46
	Ministerul Finantelor Publice	RO1318DBN034	37,936,485.30	0.24
	Ministerul Finantelor Publice	RO1320DBN022	1,111,438,271.10	7.08
	Ministerul Finantelor Publice	RO1323DBN018	499,867,959.44	3.19
	Ministerul Finantelor Publice	RO1419DBN014	220,607,835.87	1.41
	Ministerul Finantelor Publice	RO1425DBN029	629,122,821.20	4.01
	Ministerul Finantelor Publice	RO1519DBN037	873,229,228.09	5.56
	Ministerul Finantelor Publice	RO1521DBN041	787,927,757.34	5.02
	Ministerul Finantelor Publice	RO1522DBN056	747,837,126.98	4.77
	Ministerul Finantelor Publice	RO1619DBN035	671,051,395.75	4.28
	Ministerul Finantelor Publice	RO1620DBN017	710,410,510.68	4.53
	Ministerul Finantelor Publice	RO1621DBE048	91,142,146.94	0.58
	Ministerul Finantelor Publice	RO1624DBN027	913,060,939.93	5.82
	Ministerul Finantelor Publice	RO1720DBN072	233,158,126.38	1.49
	Ministerul Finantelor Publice	RO1722DBN045	272,225,648.22	1.73
	Ministerul Finantelor Publice	RO1821DBN052	359,103,929.86	2.29
	Ministerul Finantelor Publice	RO1823DBN025	560,834,554.05	3.57
	Ministerul Finantelor Publice	US77586TAA43	167,016,213.59	1.06
	Ministerul Finantelor Publice	US77586TAC09	24,587,317.82	0.16
	Ministerul Finantelor Publice	US77586TAD81	105,100,761.65	0.67
	Ministerul Finantelor Publice	US77586TAE64	4,601,041.06	0.03
	Ministerul Finantelor Publice	XS0972758741	768,229.03	0.00
	Ministerul Finantelor Publice	XS1060842975	197,035,367.08	1.26
	Ministerul Finantelor Publice	XS1129788524	116,068,969.04	0.74
	Ministerul Finantelor Publice	XS1312891549	12,051,170.59	0.08
	Ministerul Finantelor Publice	XS1313004928	20,791,125.38	0.13
	Ministerul Finantelor Publice	XS1420357318	11,208,098.30	0.07
	Ministerul Finantelor Publice	XS1599193403	147,594,011.17	0.94
b. Obligațiuni emise de administrația publică locală			117,013,103.18	0.75
	Bucuresti - Romania	ROPMBUDBL020	55,152,282.19	0.35
	Bucuresti - Romania	ROPMBUDBL038	30,303,703.64	0.19
	Bucuresti - Romania	ROPMBUDBL046	30,663,723.29	0.20
	Timisoara - Romania	ROTIMYDBL037	893,394.06	0.01
c. Obligațiuni corporative tranzacționate			631,186,523.24	4.02
	Garanti Bank SA	ROGABRDBC011	28,499,332.79	0.18
	Raiffeisen Bank SA	RORFZBDBC036	27,266,555.23	0.17
	Transelectrica SA	ROTSSELDBC013	16,952,367.89	0.11
	Unicredit Bank SA	ROUCTBDBC022	44,375,148.00	0.28
	Unicredit Bank SA	ROUCTBDBC030	50,702,315.07	0.32
	KBC Ifima SA	XS0446546367	3,507,841.29	0.02
	Banca Comerciala Romana	XS0474834925	17,587,208.77	0.11
	Lloyds TSB Bank PLC	XS0483065271	16,769,308.01	0.11

	Banca Comerciala Romana	XS0496326223	19,375,140.00	0.12
	JPMorgan Chase & Co	XS1190880465	50,058,539.04	0.32
	Unicredit Bank Austria AG	XS1272229169	30,215,678.08	0.19
	Credit Agricole Corporate and Investment Ban	XS1334472534	37,075,530.82	0.24
	Intesa SanPaolo SpA	XS1372163888	52,409,268.24	0.33
	FCE Bank PLC	XS1412585165	30,093,205.48	0.19
	Leaseplan Corporation NV	XS1553923639	21,135,073.15	0.13
	Leaseplan Corporation NV	XS1594594209	17,264,634.30	0.11
	The Goldman Sachs Group INC	XS1610695741	50,282,191.78	0.32
	The Goldman Sachs Group INC	XS1610698174	13,572,308.22	0.09
	Intesa SanPaolo SpA	XS1621779740	14,032,035.07	0.09
	Citigroup Global Markets Holdings Inc	XS1762722012	12,004,260.82	0.08
	Citigroup Global Markets Holdings Inc	XS1762726278	19,444,844.20	0.12
	Leaseplan Corporation NV	XS1785706331	28,354,641.10	0.18
	Cooperatieve Rabobank UA	XS1799642951	30,209,095.89	0.19
d. Acțiuni			2,429,276,613.51	15.48
	Erste Group Bank AG	AT0000652011	75,446,190.16	0.48
	Andritz AG	AT0000730007	14,642,483.86	0.09
	OMV	AT0000743059	40,435,677.67	0.26
	DO & CO AG	AT0000818802	4,720,523.43	0.03
	Wiener Staedtische Versicherung AG	AT0000908504	8,935,943.22	0.06
	Voestalpine AG	AT0000937503	4,116,530.40	0.03
	AT S Austria Technologie Systemtechnik AG	AT0000969985	10,438,673.66	0.07
	Bawag Group AG	AT0000BAWAG2	21,407,313.64	0.14
	CEZ SA	CZ0005112300	9,237,537.42	0.06
	Moneta Money Bank AS	CZ0008040318	24,990,899.67	0.16
	Deutsche Telekom AG	DE0005557508	21,648,478.95	0.14
	Siemens AG	DE0007236101	25,331,027.62	0.16
	Axa SA	FR0000120628	3,918,120.66	0.02
	OTP Bank Nyrt	HU0000061726	12,896,018.21	0.08
	Richter Gedeon Nyrt	HU0000123096	3,807,324.14	0.02
	MOL Hungarian Oil and gas Nyrt	HU0000153937	8,525,090.07	0.05
	Intesa SanPaolo SpA	IT0000072618	11,010,333.89	0.07
	Intesa SanPaolo SpA	IT0005333874	0.00	0.00
	Wizz Air Holdings Plc	JE00BN574F90	25,274,057.51	0.16
	Bank Polska Kasa Opieki	PLPEKA000016	8,012,667.28	0.05
	Polski Koncern Naftowy Orlen SA	PLPKN0000018	2,109,540.34	0.01
	Powszechna Kasa Oszczednosci Bank Polski SA	PLPKO0000016	8,292,140.78	0.05
	Powszechny Zaklad Ubezpieczen SA	PLPZU0000011	6,820,541.68	0.04
	Alumil ROM Industry	ROALUMACNOR8	1,240,714.83	0.01
	Patria Bank SA	ROBACRACNOR6	1,063,481.72	0.01
	BRD - Groupe Societe Generale SA	ROBRDBACNOR2	272,725,256.32	1.74
	Bursa de Valori Bucuresti SA	ROBVBAACNOR0	13,985,483.40	0.09
	Compa SA	ROCMP5ACNOR9	14,323,225.16	0.09
	Electrica SA	ROELECACNOR5	130,133,635.92	0.83
	Fondul Proprietatea SA	ROFPTAACNOR5	335,658,162.74	2.14
	Ropharma SA	ROIAFRACNOR4	5,249,747.53	0.03
	Med Life SA	ROMEDLACNOR6	37,938,048.00	0.24
	Sphera Franchise Group SA	ROSFPGACNOR4	23,441,940.00	0.15
	Romgaz SA	ROSNNGACNOR3	281,459,179.35	1.79
	OMV Petrom SA	ROSNPPACNOR9	275,672,032.93	1.76
	Transgaz SA	ROTGNTACNOR8	145,561,808.00	0.93
	Banca Transilvania SA	ROTLVAACNOR1	459,191,803.20	2.93
	Teraplast SA	ROTRPLACNOR7	20,478,829.75	0.13
	Transelectrica SA	ROTSSELACNOR9	51,021,904.80	0.33
	Vrancart SA	ROVRJUACNOR7	8,114,245.60	0.05
e. Obligațiuni BERD, BEI, BM			141,882,396.11	0.90
	BERD	XS0411088353	4,605,834.60	0.03
	BERD	XS0978719572	22,524,995.52	0.14
	BERD	XS1741484734	75,023,916.67	0.48
	BERD	XS1818759091	39,727,649.32	0.25
f. Alte obligațiuni emise de organisme străine neguvernamentale (investment grade)			114,304,130.22	0.73
	International Investment Bank	ROIIBKDBC023	65,005,705.56	0.41
	International Finance Corporation	XS1706565121	49,298,424.66	0.31
3. OPCVM			694,765,005.01	4.43
	Xtrackers Euro Stoxx 50 UCITS ETF 1C / Xtrackr	LU0380865021	562,659,509.56	3.59
	THEAM Quant Equity Europe Guru / Theam	LU1235105779	124,375,086.76	0.79
	Erste Equity Romania / Erste Asset Manageme	ROFDIN0000G4	7,730,408.69	0.05
4. Instrumente de acoperire a riscului, din care:			-338,519.27	0.00
a. Futures			0.00	0.00
			0.00	0.00
b. Options			0.00	0.00
			0.00	0.00
c. Swaps			0.00	0.00
			0.00	0.00
d. Forward			-338,519.27	0.00
	Citibank Romania		257,091.91	0.00
	ING Bank Romania		-595,611.18	0.00
5. Private equity			0.00	0.00
			0.00	0.00
6. Alte instrumente financiare			4,818,184.93	0.03