

YATIRIM FONLARI PORTFÖY DAĞILIM RAPORU

Rapor Dönemi 01/10/2018 ve 31/10/2018

I- FONU TANITICI BİLGİLER

A. FONUN ADI: GARANTİ PORTFÖY ÜÇÜNCÜ DEĞİŞKEN FON
 B. KURUCUNUN ÜNVANI: GARANTİ PORTFÖY YÖNETİMİ A.Ş.
 C. YÖNETİCİNİN ÜNVANI: GARANTİ PORTFÖY YÖNETİMİ A.Ş.
 Ç. FON TUTARI: (TL) 100,000,000.00
 D. TOPLAM DEĞER: (TL) 79,337,770.61
 E. KATILMA PAYI SAYISI : 48,300,839
 F. FONUN KURULUŞ TARİHİ: 28/04/2015
 G. FONUN SÜRESİ: SÜRESİZ

II-FONUN PERFORMANS BİLGİLERİ

TL

A. AY SONU KATILMA PAYI FİYATI: 1.642575
 B. ÖNCEKİ AY KATILMA PAYI FİYATI: 1.686255
 C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI: -2.59%
 Ç. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI: 13.64%
 D. YILLIK KATILMA PAYI FİYAT ARTIŞ ORANI: 17.39%
 E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ:
 PAY 29.88%
 ÖZEL SEKTÖR TAHVİLİ 38.81%
 ÖZEL SEKTÖR FINANSMAN BONOSU 9.50%
 ÖZEL SEKTÖR VDMK 2.52%
 ÖZEL SEKTÖR DIŞ BORÇLANMA ARACI 3.16%
 TÜREV TEMİNAT 5.17%
 YABANCI HİSSE SENETLERİ 4.47%
 TERS REPO 0.51%
 TAKASBANK BORSA PARA PİYASASI 4.07%
 MEVDUAT 1.91%
 F. AYLIK ORTALAMA TEDAVÜL ORANI: 0.53%
 G. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:
 Hisse : 0.38%
 Özel Borçlanma Araçları Devir Hızı : 0.23%
 Kamu Borçlanma Araçları Devir Hızı : 0.00%
 Kira Sertifikaları Devir Hızı : 0.00%
 Yabancı Menkul Kıymetler Devir Hızı : 0.18%
 Altın Devir Hızı : 0.00%
 Varant Devir Hızı : 0.00%
 Ğ. PORTFÖYÜN ORTALAMA VADESİ: 768.01
 H. KATILMA PAYI İHRÇ. NAKİT GİRİŞLERİ: 4,557,784.20
 I. KATILMA PAYI İADE. NAKİT ÇIKIŞLARI: 20,125,710.69
 J. AYLIK KORELASYON:
 K. ÜÇ AYLIK KORELASYON:

III-FON PORTFÖY DEĞERİ TABLOSU

	Nom.Değ(TL)	Rayiç.Değ(TL)	%
A.PAY			
AKBNK.E	90,000.00	594,900.00	0.76%
AKBNK.E	10,000.00	66,100.00	0.08%
AKBNK.E	125,000.00	826,250.00	1.05%
AKBNK.E	25,000.00	165,250.00	0.21%
AKBNK.E	25,000.00	165,250.00	0.21%
ARCLK.E	25,000.00	388,250.00	0.49%
ARCLK.E	25,000.00	388,250.00	0.49%
ASELS.E	28,000.00	707,280.00	0.90%
ASELS.E	12,000.00	303,120.00	0.39%
ASELS.E	10,000.00	252,600.00	0.32%
BIMAS.E	8,298.00	658,861.20	0.84%
BIMAS.E	3,702.00	293,938.80	0.37%
BIMAS.E	1,000.00	79,400.00	0.10%
BIMAS.E	5,000.00	397,000.00	0.51%
BIMAS.E	2,000.00	158,800.00	0.20%
BIMAS.E	5,000.00	397,000.00	0.51%
EREGL.E	1,021.00	9,250.26	0.01%
EREGL.E	21,923.00	198,622.38	0.25%
EREGL.E	45,000.00	407,700.00	0.52%
EREGL.E	28,056.00	254,187.36	0.32%
EREGL.E	24,000.00	217,440.00	0.28%
EREGL.E	5,000.00	45,300.00	0.06%
EREGL.E	25,000.00	226,500.00	0.29%
EREGL.E	25,000.00	226,500.00	0.29%
EREGL.E	25,000.00	226,500.00	0.29%
GARAN.E	30,000.00	209,700.00	0.27%
GARAN.E	160,000.00	1,118,400.00	1.42%
GARAN.E	10,000.00	69,900.00	0.09%
GARAN.E	25,000.00	174,750.00	0.22%
GARAN.E	50,000.00	349,500.00	0.44%
KCHOL.E	26,021.00	405,407.18	0.52%
KCHOL.E	23,979.00	373,592.82	0.48%
KOZAL.E	1,039.00	46,775.78	0.06%
KOZAL.E	400	18,008.00	0.02%
KOZAL.E	7,000.00	315,140.00	0.40%
KOZAL.E	3,154.00	141,993.08	0.18%
KOZAL.E	5,000.00	225,100.00	0.29%
KOZAL.E	3,907.00	175,893.14	0.22%
KOZAL.E	3,500.00	157,570.00	0.20%
KOZAL.E	1,000.00	45,020.00	0.06%
KRDMD.E	150,000.00	459,000.00	0.58%
KRDMD.E	50,000.00	153,000.00	0.19%
MAVI.E	1,930.00	65,002.40	0.08%
MAVI.E	1,620.00	54,561.60	0.07%

MAVI.E	1,193.00	40,180.24	0.05%
MAVI.E	2,000.00	67,360.00	0.09%
MAVI.E	1,869.00	62,947.92	0.08%
MAVI.E	2,047.00	68,942.96	0.09%
MAVI.E	341	11,484.88	0.01%
MAVI.E	4,000.00	134,720.00	0.17%
MAVI.E	5,000.00	168,400.00	0.21%
NTHOL.E	85,378.00	189,539.16	0.24%
NTHOL.E	48,570.00	107,825.40	0.14%
NTHOL.E	40,913.00	90,826.86	0.12%
NTHOL.E	139	308.58	
NTHOL.E	75,000.00	166,500.00	0.21%
NTHOL.E	50,000.00	111,000.00	0.14%
NTHOL.E	50,000.00	111,000.00	0.14%
SAHOL.E	50,000.00	356,000.00	0.45%
SAHOL.E	25,000.00	178,000.00	0.23%
SAHOL.E	100,000.00	712,000.00	0.91%
SISE.E	50,000.00	236,500.00	0.30%
SISE.E	20,000.00	94,600.00	0.12%
SISE.E	5,000.00	23,650.00	0.03%
SISE.E	25,000.00	118,250.00	0.15%
SODA.E	50,000.00	339,000.00	0.43%
SODA.E	25,000.00	169,500.00	0.22%
TCELL.E	100,000.00	1,135,000.00	1.44%
TCELL.E	50,000.00	567,500.00	0.72%
THYAO.E	29,877.00	419,771.85	0.53%
THYAO.E	22,623.00	317,853.15	0.40%
THYAO.E	22,500.00	316,125.00	0.40%
TKFEN.E	10,000.00	212,400.00	0.27%
TKFEN.E	10,000.00	212,400.00	0.27%
TRKCM.E	0.05	0.18	
TTKOM.E	125,000.00	400,000.00	0.51%
TUPRS.E	4,195.00	552,481.50	0.70%
TUPRS.E	1,000.00	131,700.00	0.17%
TUPRS.E	2,035.00	268,009.50	0.34%
TUPRS.E	3,770.00	496,509.00	0.63%
TUPRS.E	2,000.00	263,400.00	0.34%
TUPRS.E	7,000.00	921,900.00	1.17%
VAKBN.E	125,000.00	427,500.00	0.54%
VAKBN.E	25,000.00	85,500.00	0.11%
VAKBN.E	50,000.00	171,000.00	0.22%
YKBNK.E	0.98	1.59	
YKBNK.E	250,000.00	405,000.00	0.52%
YKBNK.E	250,000.00	405,000.00	0.52%
Ana Grup Toplamı	2,960,001.03	23,480,151.77	29.88%
B.BORÇLANMA ARAÇLARI			
B.1.ÖZEL SEKTÖR BORÇLANMA ARAÇLARI			
TAHVİL			
TRSAKFH12015	500,000.00	516,482.54	0.66%
TRSAKFH12015	3,600,000.00	3,718,674.27	4.73%
TRSAJFK1813	980,000.00	1,045,446.18	1.33%
TRSAYGZ12024	840,000.00	749,136.36	0.95%
TRSAYGZ41916	1,280,000.00	1,290,227.34	1.64%
TRSKLKE21918	500,000.00	524,799.80	0.67%
TRSDOGH31910	790,000.00	745,759.49	0.95%
TRSDOGH72112	1,000,000.00	909,726.11	1.16%
TRSENSAE2114	800,000.00	928,776.14	1.18%
TRSENSA32314	4,000,000.00	4,450,365.50	5.66%
TRSENSA72211	2,000,000.00	2,350,694.89	2.99%
TRSGZDF31910	1,000,000.00	1,009,565.09	1.28%
TRSKCTF21918	960,000.00	919,747.42	1.17%
TRSKCTF32014	1,850,000.00	1,673,533.31	2.13%
TRSKCTF41916	450,000.00	424,319.58	0.54%
TRSKCTF71913	2,250,000.00	2,153,276.43	2.74%
TRSOPAS22012	750,000.00	769,571.78	0.98%
TRSOPAS42010	940,000.00	943,155.79	1.20%
TRSORFNE2019	2,000,000.00	2,020,463.64	2.57%
TRSTOKO22012	900,000.00	923,453.56	1.18%
TRSRNSHE1916	1,000,000.00	1,016,837.75	1.29%
TRSTHALE2716	1,000,000.00	1,019,156.96	1.30%
TRSTISB72712	1,500,000.00	1,590,458.90	2.02%
TRSVKFB92719	1,000,000.00	1,024,359.85	1.30%
TRSENSA3231420181101	-2,000,000.00	-2,225,182.75	-2.83%
Toplam	29,890,000.00	30,492,805.93	38.79%
BONO			
FINANSMAN BONOSU			
TRFFFKR11913	3,000,000.00	2,813,670.70	3.58%
TRFISFN11919	3,000,000.00	2,840,723.02	3.62%
TRFISFN41916	2,000,000.00	1,806,862.78	2.30%
Toplam	8,000,000.00	7,461,256.50	9.50%
GOS(GELİR ORT.SEN)			
GES(GELİRE END.SEN)			
VDMK(VAR DAY MEN K)			
TRPAK5FK1818	2,000,000.00	1,979,990.22	2.52%
Toplam	2,000,000.00	1,979,990.22	2.52%
DIŞ BORÇLANMA ARACI			
XS1079527211	500,000.00	2,483,274.60	3.16%
Toplam	500,000.00	2,483,274.60	3.16%
Ara Grup Toplamı	40,390,000.00	42,417,327.25	53.98%
B.2.KAMU SEKTÖRÜ BORÇLANMA ARAÇLARI			
TAHVİL			
BONO			
FINANSMAN BONOSU			
GOS(GELİR ORT.SEN)			

GES(GELIRE END.SEN)			
VDMK(VAR DAY MEN K)			
DIŞ BORÇLANMA ARACI			
Ana Grup Toplamı	40,390,000.00	42,417,327.25	53.98%
C.KIRA SERTİFİKALARI			
KIRA SERTİFİKASI			
Ç.TÜREV ARAÇLAR			
TÜREV TEMİNAT			
VIOP-TL	3,876,375.63	3,986,925.63	5.07%
OTC-USD	14,406.99	79,211.07	0.10%
Toplam	3,890,782.62	4,066,136.70	5.17%
ALIM OPSİYONU			
Ç.1.VIOP OPSİYON			
VIOP ALIM OPSİYONU			
VIOP SATIM OPSİYONU			
Ana Grup Toplamı	3,890,782.62	4,066,136.70	5.17%
D.YABANCI SERMAYE PİYASASI ARAÇLARI			
YABANCI TAHVİL			
İKRAZ İŞT. SER			
YABANCI KIRA SER			
YP HISSE			
BORSA YATIRIM FONLARI			
CPXJLN	48	34,772.62	0.04%
CSPXLN	362	527,034.67	0.67%
CSPXLN	76	110,648.16	0.14%
CSPXLN	5	7,279.48	0.01%
CSUSSW	113	160,012.03	0.20%
CSUSSW	178	252,054.35	0.32%
CSUSSW	101	143,019.60	0.18%
EIMILN	553	76,740.94	0.10%
EIMILN	1,078.00	149,596.26	0.19%
EIMILN	248	34,415.47	0.04%
EMCRLN	131	69,295.36	0.09%
EMUUSW	14,697.00	452,430.42	0.58%
EMUUSW	1,344.00	41,373.51	0.05%
IDTLLN	2,397.00	56,445.42	0.07%
IDTMLN	137	140,599.72	0.18%
IDTPLN	106	116,821.98	0.15%
IDTPLN	9	9,918.85	0.01%
IDTPLN	9	9,918.85	0.01%
IGLNLN	365	47,872.37	0.06%
IGLNLN	82	10,754.89	0.01%
IHYULN	63	35,303.08	0.04%
IJPALN	773	169,661.25	0.22%
IJPALN	87	19,095.12	0.02%
IMBSLN	2,779.00	71,598.42	0.09%
ISFDLN	3,991.00	109,944.99	0.14%
ISFDLN	470	12,947.67	0.02%
IWDPSW	1,010.00	136,994.51	0.17%
LQDHLN	131	69,590.66	0.09%
SPMVLN	1,472.00	417,447.42	0.53%
SPMVLN	43	12,194.46	0.02%
SPMVLN	22	6,239.02	0.01%
Toplam	32,880.00	3,512,021.55	4.45%
YP VARANT			
Ana Grup Toplamı	32,880.00	3,512,021.55	4.46%
E.ALTIN VE DİĞER KIYMETLİ MADENLER			
KIYMETLİ MADEN			
F.VARANTLAR			
G.DİĞER VARLIKLAR			
TERS REPO			
TRT200219T11	199,092.68	199,092.68	0.25%
TRT200219T11	200,093.15	200,093.15	0.25%
Toplam	399,185.83	399,185.83	0.50%
REPO			
TAKASBANK BORSA PARA PİYASASI			
TBPP	3,303,073.97	3,200,262.70	4.07%
Toplam	3,303,073.97	3,200,262.70	4.07%
MEVDUAT			
VADELI	1,500,945.21	1,500,945.21	1.91%
Toplam	1,500,945.21	1,500,945.21	1.91%
YP MEVDUAT			
YATIRIM FONU			
GAYRİMENKUL SERTİFİKASI			
Ana Grup Toplamı	5,203,205.01	5,100,393.74	6.49%
FON PORTFOY DEĞERİ	52,476,868.66	78,576,031.00	

IV- FON TOPLAM DEĞERİ TABLOSU

	Tutarı (TL)	%
A. FON PORTFÖY DEĞERİ TABLOSU:	78,576,031.00	99.04%
B. HAZIR DEĞERLER (+) :	36,111.37	0.05%
C. ALACAKLAR (+) :	2,241,439.93	2.83%
D. DİĞER VARLIKLAR (+) :	0	
E. BORÇLAR (-) :	1,515,811.69	1.91%

FON TOPLAM DEĞERİ: 79,337,770.61

V- AY İÇİNDE YAPILAN GİDERLER

Açıklama	Tutarı (TL)
370.01.000-Fon Yönetim Ücreti	112,097.21
370.02.000-Denetim Ücreti	5,502.82
370.03.000-Tahvil Borsa Payı	582.11
370.04.001-Aracılık Kom	2,412.96
370.04.200-Brokerage Komisyonu	349.06

Futures Sözleşmesi-VIOP	F_XU0301018-GRM	VIOP-30.10.2018	113	1	11,300.00	Uzun
Futures Sözleşmesi-VIOP	F_XU0301018-GRM	VIOP-30.10.2018	113	1	11,300.00	Uzun
Futures Sözleşmesi-VIOP	F_XU0301018-GRM	VIOP-30.10.2018	113	1	11,300.00	Uzun
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	10	117,000.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	1	11,700.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	1	11,700.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	5	58,500.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	8	93,600.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	1	11,700.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	10	117,000.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	5	58,500.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	10	117,000.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	117	10	117,000.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	5	58,375.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	50	583,750.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	10	116,750.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	2	23,350.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	4	46,700.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	1	11,675.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	2	23,350.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	1	11,675.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	6	70,050.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	3	35,025.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	9	105,075.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	1	11,675.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	10	116,750.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	25	291,875.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	15	175,125.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	18	210,150.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	1	11,675.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.75	14	163,450.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0301218-GRM	VIOP-30.10.2018	116.525	12	139,830.00	Kısa

XII- PAY ALIM SATIM DEFTERİ

Toplam Pay Adedi

10,000,000,000.00

Tarih	Pay Alışı	Pay Satışı	Alış Fiyatı	Satış Fiyatı	Dolaşımdaki Pay	Pay Döviz Kodu
01.10.2018		406,048.00	139,707.00	1.687514	1.686255	57,812,601.00 TL
02.10.2018		389,577.00	68,507.00	1.686255	1.67835	57,360,219.00 TL
03.10.2018		520,889.00	37,771.00	1.67835	1.676456	56,898,037.00 TL
04.10.2018		499,953.00	275,233.00	1.676456	1.6757	56,986,618.00 TL
05.10.2018		186,652.00	133,562.00	1.6757	1.676291	56,915,540.00 TL
08.10.2018		204,640.00	57,206.00	1.676291	1.671258	56,791,413.00 TL
09.10.2018		181,333.00	573,867.00	1.671258	1.67657	56,837,323.00 TL
10.10.2018		527,957.00	110,638.00	1.67657	1.678745	56,372,792.00 TL
11.10.2018		575,169.00	185,653.00	1.678745	1.667343	56,204,650.00 TL
12.10.2018		353,795.00	54,878.00	1.667343	1.666577	52,378,503.00 TL
15.10.2018		3,881,025.00	72,425.00	1.666577	1.674161	52,147,052.00 TL
16.10.2018		303,876.00	72,968.00	1.674161	1.678355	51,813,305.00 TL
17.10.2018		406,715.00	96,690.00	1.678355	1.676398	51,669,593.00 TL
18.10.2018		240,402.00	65,961.00	1.676398	1.674487	51,219,442.00 TL
19.10.2018		516,112.00	335,851.00	1.674487	1.667109	50,981,770.00 TL
22.10.2018		573,523.00	46,980.00	1.667109	1.667975	50,816,813.00 TL
23.10.2018		211,937.00	177,754.00	1.667975	1.659843	50,555,769.00 TL
24.10.2018		438,798.00	84,936.00	1.659843	1.660253	50,043,152.00 TL
25.10.2018		597,553.00	25,739.00	1.660253	1.651054	49,273,163.00 TL
26.10.2018		795,728.00	27,926.00	1.651054	1.657767	49,166,812.00 TL
30.10.2018		134,277.00	19,860.00	1.657767	1.641449	49,077,832.00 TL
31.10.2018		108,840.00	62,543.00	1.641449	1.636678	48,300,839.00 TL