

YATIRIM FONLARI PORTFÖY DAĞILIM RAPORU

Rapor Dönemi 01/08/2019 ve 31/08/2019

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) 38,683,106.83
E. KATILMA PAYI SAYISI : 20,972,982
F. FONUN KURULUŞ TARİHİ: 28/04/2015
G. FONUN SÜRESİ: SÜRESİZ

II-FONUN PERFORMANS BİLGİLERİ

	TL	USD	EUR
A. AY SONU KATILMA PAYI FİYATI:	1.844426		
B. ÖNCEKİ AY KATILMA PAYI FİYATI:	1.838865		
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI:	-0.52%		
Ç. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI:	10.87%		
D. YILLIK KATILMA PAYI FİYAT ARTIŞ ORANI:	10.88%		
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ:			
PAY	32.13%		
ÖZEL SEKTÖR TAHVİLİ	42.99%		
DEVLET TAHVİLİ	2.54%		
TÜREV TEMİNAT	2.99%		
YABANCI HİSSE SENETLERİ	9.24%		
TERS REPO	10.11%		
F. AYLIK ORTALAMA TEDAVÜL ORANI:	0.20%		
G. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:			
Hisse :	0.37%		
Özel Borçlanma Araçları Devir Hızı :	0.04%		
Kamu Borçlanma Araçları Devir Hızı :	0.00%		
Kira Sertifikaları Devir Hızı :	0.00%		
Yabancı Menkul Kıymetler Devir Hızı :	0.20%		
Altın Devir Hızı :	0.00%		
Varant Devir Hızı :	0.00%		
Ğ. PORTFÖYÜN ORTALAMA VADESİ:	792.549		
H.KATILMA PAYI İHRÇ. NAKİT GİRİŞLERİ:	3,378,989.91		
I.KATILMA PAYI İADE. NAKİT ÇIKIŞLARI:	2,028,052.48		
J. AYLIK KORELASYON:			
K. ÜÇ AYLIK KORELASYON:			

III-FON PORTFÖY DEĞERİ TABLOSU

	Nom.Değ(TL)	Rayıç.Değ(TL)	%
A.PAY			
ENJSA.E	20,000.00	117,800.00	0.30%
ENJSA.E	3,000.00	17,670.00	0.05%
AEFES.E	5,000.00	127,900.00	0.33%
AEFES.E	2,500.00	63,950.00	0.16%
AEFES.E	2,500.00	63,950.00	0.16%
AKBNK.E	2,500.00	17,350.00	0.04%
AKBNK.E	32,500.00	225,550.00	0.58%
AKBNK.E	32,500.00	225,550.00	0.58%
AKBNK.E	32,500.00	225,550.00	0.58%
AKBNK.E	29,000.00	201,260.00	0.52%
AKBNK.E	21,000.00	145,740.00	0.37%
AKBNK.E	30,000.00	208,200.00	0.53%
ALGYO.E	3,200.00	138,560.00	0.35%
ALGYO.E	300	12,990.00	0.03%
ALGYO.E	500	21,650.00	0.06%
ALGYO.E	1,000.00	43,300.00	0.11%
ARCLK.E	5,000.00	85,450.00	0.22%
ARCLK.E	5,000.00	85,450.00	0.22%
ARCLK.E	5,000.00	85,450.00	0.22%
ARCLK.E	5,000.00	85,450.00	0.22%
BIMAS.E	15,000.00	705,300.00	1.81%
BIMAS.E	2,000.00	94,040.00	0.24%
BIZIM.E	15,000.00	120,000.00	0.31%
EREGL.E	5,000.00	32,050.00	0.08%
EREGL.E	31,000.00	198,710.00	0.51%
EREGL.E	29,000.00	185,890.00	0.48%
EREGL.E	10,000.00	64,100.00	0.16%
EREGL.E	25,000.00	160,250.00	0.41%
GARAN.E	8,000.00	71,200.00	0.18%
GARAN.E	50,000.00	445,000.00	1.14%
GARAN.E	25,000.00	222,500.00	0.57%
GARAN.E	27,000.00	240,300.00	0.62%
GARAN.E	20,000.00	178,000.00	0.46%
GARAN.E	20,000.00	178,000.00	0.46%
GARAN.E	20,000.00	178,000.00	0.46%
ISCTR.E	5,000.00	27,550.00	0.07%
ISCTR.E	25,000.00	137,750.00	0.35%
ISCTR.E	10,000.00	55,100.00	0.14%
ISCTR.E	10,000.00	55,100.00	0.14%
ISCTR.E	20,000.00	110,200.00	0.28%

KCHOL.E	5,000.00	87,450.00	0.22%
KCHOL.E	5,000.00	87,450.00	0.22%
KCHOL.E	5,000.00	87,450.00	0.22%
KOZAA.E	10,000.00	81,800.00	0.21%
KOZAL.E	1,000.00	68,400.00	0.18%
KOZAL.E	7,000.00	478,800.00	1.23%
KOZAL.E	1,000.00	68,400.00	0.18%
MGROS.E	5,000.00	92,250.00	0.24%
MGROS.E	3,000.00	55,350.00	0.14%
MGROS.E	2,000.00	36,900.00	0.09%
MGROS.E	5,000.00	92,250.00	0.24%
OTKAR.E	500	65,250.00	0.17%
PETKM.E	50,000.00	171,500.00	0.44%
PETKM.E	20,000.00	68,600.00	0.18%
SAHOL.E	10,000.00	87,700.00	0.22%
SAHOL.E	6,000.00	52,620.00	0.13%
SAHOL.E	4,000.00	35,080.00	0.09%
SAHOL.E	3,000.00	26,310.00	0.07%
SODA.E	5,000.00	27,600.00	0.07%
SODA.E	15,000.00	82,800.00	0.21%
SODA.E	15,000.00	82,800.00	0.21%
SODA.E	15,000.00	82,800.00	0.21%
SODA.E	20,000.00	110,400.00	0.28%
SODA.E	20,000.00	110,400.00	0.28%
TCELL.E	30,000.00	387,900.00	0.99%
TCELL.E	8,000.00	103,440.00	0.26%
TCELL.E	7,000.00	90,510.00	0.23%
TCELL.E	15,000.00	193,950.00	0.50%
TCELL.E	5,000.00	64,650.00	0.17%
THYAO.E	8,000.00	90,400.00	0.23%
THYAO.E	12,000.00	135,600.00	0.35%
THYAO.E	10,000.00	113,000.00	0.29%
THYAO.E	10,000.00	113,000.00	0.29%
THYAO.E	5,000.00	56,500.00	0.14%
THYAO.E	5,000.00	56,500.00	0.14%
THYAO.E	5,000.00	56,500.00	0.14%
THYAO.E	5,000.00	56,500.00	0.14%
TSKB.E	150,000.00	126,000.00	0.32%
TSKB.E	50,000.00	42,000.00	0.11%
TSKB.E	20,000.00	16,800.00	0.04%
TTKOM.E	10,000.00	53,000.00	0.14%
TTKOM.E	20,000.00	106,000.00	0.27%
TTKOM.E	40,000.00	212,000.00	0.54%
TTKOM.E	10,000.00	53,000.00	0.14%
TTKOM.E	10,000.00	53,000.00	0.14%
TUPRS.E	2,000.00	252,000.00	0.65%
TUPRS.E	3,000.00	378,000.00	0.97%
TUPRS.E	2,000.00	252,000.00	0.65%
TUPRS.E	1,000.00	126,000.00	0.32%
TUPRS.E	2,000.00	252,000.00	0.65%
ULKER.E	10,000.00	179,200.00	0.46%
ULKER.E	10,000.00	179,200.00	0.46%
VAKBN.E	60,000.00	278,400.00	0.71%
VAKBN.E	20,000.00	92,800.00	0.24%
VAKBN.E	20,000.00	92,800.00	0.24%
YATAS.E	10,000.00	54,700.00	0.14%
YATAS.E	10,000.00	54,700.00	0.14%
YATAS.E	20,000.00	109,400.00	0.28%
YATAS.E	10,000.00	54,700.00	0.14%
YKBNK.E	40,000.00	91,600.00	0.23%
YKBNK.E	10,000.00	22,900.00	0.06%
Ana Grup Toplamı	1,507,500.00	12,548,820.00	32.13%
B.BORÇLANMA ARAÇLARI			
B.1.ÖZEL SEKTÖR BORÇLANMA ARAÇLARI			
TAHVİL			
TRSAKFH12015	1,960,000.00	2,026,872.62	5.19%
TR SAYGZ12024	840,000.00	832,891.40	2.13%
TRSDOGH72112	1,000,000.00	878,591.51	2.25%
TRSENSA32314	2,000,000.00	2,498,190.69	6.40%
TRSENSA72211	500,000.00	655,392.10	1.68%
TR SHEKT32123	250,000.00	266,142.36	0.68%
TRSKCTF32014	450,000.00	461,430.32	1.18%
TR SOPAS22012	750,000.00	753,409.05	1.93%
TR SOPAS42010	940,000.00	954,664.46	2.44%
TRSORFNE2019	2,000,000.00	1,992,343.53	5.10%
TR SOTKO22012	900,000.00	865,046.54	2.21%
TRSRNSHE1916	1,000,000.00	1,031,828.52	2.64%
TRSTHALE2716	1,000,000.00	1,004,999.08	2.57%
TRSTISB72712	1,500,000.00	1,520,357.91	3.89%
TRSVKFB92719	1,000,000.00	1,047,212.14	2.68%
Toplam	16,090,000.00	16,789,372.23	42.97%
BONO			
FINANSMAN BONOSU			
GOS(GELİR ORT.SEN)			
GES(GELİRE END.SEN)			
VDMK(VAR DAY MEN K)			

DIŞ BORÇLANMA ARACI			
Ara Grup Toplamı	16,090,000.00	16,789,372.23	42.98%
B.2.KAMU SEKTÖRÜ BORÇLANMA ARAÇLARI			
TAHVİL			
TRT150120T16	1,000,000.00	990,718.02	2.54%
Toplam	1,000,000.00	990,718.02	2.54%
BONO			
FINANSMAN BONOSU			
GOS(GELİR ORT.SEN)			
GES(GELİRE END.SEN)			
VDMK(VAR DAY MEN K)			
DIŞ BORÇLANMA ARACI			
Ara Grup Toplamı	1,000,000.00	990,718.02	2.53%
Ana Grup Toplamı	17,090,000.00	17,780,090.25	45.52%
C.KİRA SERTİFİKALARI			
KİRA SERTİFİKASI			
Ç.TÜREV ARAÇLAR			
TÜREV TEMİNAT			
VIOP-TL	1,076,774.31	1,084,074.31	2.78%
OTC-USD	14,406.99	83,762.24	0.21%
Toplam	1,091,181.30	1,167,836.55	2.99%
ALIM OPSİYONU			
Ç.1.VIOP OPSİYON			
VIOP ALIM OPSİYONU			
VIOP SATIM OPSİYONU			
Ana Grup Toplamı	1,091,181.30	1,167,836.55	2.99%
D.YABANCI SERMAYE PİYASASI ARAÇLARI			
YABANCI TAHVİL			
İKRAZ İŞT. SER			
YABANCI KİRA SER			
YP HİSSE			
BORSA YATIRIM FONLARI			
CPXJLN	40	33,951.43	0.09%
CPXJLN	87	73,844.37	0.19%
CSPXLN	117	196,629.60	0.50%
CSPXLN	76	127,725.21	0.33%
CSPXLN	5	8,402.97	0.02%
CSPXLN	185	310,910.05	0.80%
CSPXLN	6	10,083.57	0.03%
CSPXLN	5	8,402.97	0.02%
CSPXLN	3	5,041.78	0.01%
CSUSSW	12	19,552.48	0.05%
CSUSSW	101	164,566.72	0.42%
CSUSSW	151	246,035.40	0.63%
CSUSSW	24	39,104.96	0.10%
EIMILN	245	37,334.31	0.10%
EIMILN	253	38,553.39	0.10%
EIMILN	1,038.00	158,175.57	0.40%
EIMILN	29	4,419.16	0.01%
EIMILN	29	4,419.16	0.01%
EIMILN	305	46,477.41	0.12%
EMCRLN	119	71,006.21	0.18%
EMUUSW	3,778.00	134,581.34	0.34%
EMUUSW	1,344.00	47,876.48	0.12%
EMUUSW	50	1,781.12	
EMUUSW	5,539.00	197,312.35	0.51%
EMUUSW	343	12,218.48	0.03%
EMUUSW	282	10,045.51	0.03%
IDBTLN	159	123,743.66	0.32%
IDTLLN	2,243.00	71,528.80	0.18%
IDTPLN	23	29,691.63	0.08%
IDTPLN	9	11,618.47	0.03%
IDTPLN	9	11,618.47	0.03%
IDTPLN	1	1,290.94	
IDTPLN	64	82,620.20	0.21%
IDTPLN	6	7,745.64	0.02%
IEMBSW	135	89,461.76	0.23%
IGLNLN	115	20,133.85	0.05%
IGLNLN	82	14,356.31	0.04%
IGLNLN	20	3,501.54	0.01%
IGLNLN	229	40,092.63	0.10%
IGLNLN	170	29,763.09	0.08%
IHYULN	61	36,855.64	0.09%
IJPALN	287	66,394.31	0.17%
IJPALN	87	20,126.50	0.05%
IJPALN	4	925.36	
IJPALN	406	93,923.66	0.24%
IJPALN	157	36,320.23	0.09%
ISFDLN	1,340.00	41,587.08	0.11%
ISFDLN	470	14,586.51	0.04%
ISFDLN	30	931.05	
ISFDLN	2,036.00	63,187.53	0.16%
ISFDLN	117	3,631.11	0.01%
IWDPSW	424	67,002.40	0.17%
IWDPSW	431	68,108.57	0.17%
IWDPSW	19	3,002.47	0.01%

IWDPSW	40	6,320.98	0.02%
LQDHLN	9	5,117.48	0.01%
LQDHLN	179	101,781.05	0.26%
SPMVLN	346	117,117.91	0.30%
SPMVLN	43	14,555.12	0.04%
SPMVLN	22	7,446.80	0.02%
SPMVLN	653	221,034.68	0.57%
SPMVLN	217	73,452.56	0.19%
Toplam	24,809.00	3,609,027.99	9.24%
YP VARANT			
Ana Grup Toplamı	24,809.00	3,609,027.99	9.24%
E.ALTIN VE DİĞER KIYMETLİ MADENLER			
KIYMETLİ MADEN			
F.VARANTLAR			
G.DİĞER VARLIKLAR			
TERS REPO			
TRT050220T17	3,507,383.56	3,507,383.56	8.98%
TRT220921T18	442,823.45	442,823.45	1.13%
Toplam	3,950,207.01	3,950,207.01	10.11%
REPO			
TAKASBANK BORSA PARA PİYASASI			
MEVDUAT			
YP MEVDUAT			
YATIRIM FONU			
GAYRİMENKUL SERTİFİKASI			
Ana Grup Toplamı	3,950,207.01	3,950,207.01	10.11%
FON PORTFOY DEĞERİ	23,663,697.31	39,055,981.79	

IV- FON TOPLAM DEĞERİ TABLOSU

	Tutarı (TL)	%
A. FON PORTFÖY DEĞERİ TABLOSU:	39,055,981.79	100.96%
B. HAZIR DEĞERLER (+) :	12,850.42	0.03%
C. ALACAKLAR (+) :	181,489.72	0.47%
D. DİĞER VARLIKLAR (+) :	0	
E. BORÇLAR (-) :	567,215.10	1.47%
FON TOPLAM DEĞERİ:	38,683,106.83	

V- AY İÇİNDE YAPILAN GİDERLER

Açıklama	Tutarı (TL)
370.01.000-Fon Yönetim Ücreti	60,048.15
370.02.000-Denetim Ücreti	780.48
370.03.000-Tahvil Borsa Payı	560.18
370.04.000-Aracılık Komisyonu	1,253.33
370.04.200-Brokerage Komisyonu	323.17
370.05.000-Vergi ve Resim Harç	122.9
370.06.000-Saklama Giderleri	1,900.87
370.20.001-SPK Kayda Alma Mas	696.97
370.23.000-Futures İşlemi Kom	958.55
370.28.000-Portföy Saklama Gideri	2,526.14
370.33.000-Borsa Futures İşlemi Kom	635.94
370.99.000-Diger Giderler	469.35
TOPLAM	70,276.03

VI- GEÇEN AY İÇİNDE

RÜÇHAN HAKKI KULLANIMI
BEDELSİZ HİSSE SENEDİ ALIM
TEMETTÜ VE ANAPARA TAHSİLATINA
İLİŞKİN AÇIKLAMALAR

Açıklama Nominal (TL)

VII- PORTFÖYDEN SATIŞLAR

Sermaye Piyasası Aracı İhraççı Kurum Satış Tarihi Nominal (TL) Satış Değ. (TL)

VIII- İTFALAR

Sermaye Piyasası Aracı İtfa Tarihi Nominal (TL)

IX- PORTFÖYE ALIŞLAR

Sermaye Piyasası Aracı İhraççı Kurum Alış Tarihi-G.D.Tarihi Nominal (TL) Alış Değ. (TL)

X- ÖDÜNÇ İŞLEMLERİ

Sermaye Piyasası Aracı Menkul Kıymet İşlem-Vade Tarihi Nominal Cari Piyasa Değeri

XI- TÜREV ARAÇ İŞLEMLERİ

FUTURES SÖZLEŞMELERİ

Sermaye Piyasası Aracı	ISIN	İşlem Tarihi	Fiyat	Nominal	Cari Piyasa Değeri	Kısa/Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.6558	33	186,641.40	Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.656	1	5,656.00	Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.656	50	282,800.00	Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.656	10	56,560.00	Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.656	60	339,360.00	Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0819-GRM	VIOP-02.08.2019	5.6562	96	542,995.20	Uzun
Futures Sözleşmesi-VIOP	F_XU0300819-GRM	VIOP-02.08.2019	127.2	26	330,720.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0300819-GRM	VIOP-02.08.2019	127.2	1	12,720.00	Kısa
Futures Sözleşmesi-VIOP	F_XU0300819-GRM	VIOP-02.08.2019	127.2	2	25,440.00	Kısa

02.08.2019	54,216.00	103,198.00	1.838865	1.841068	20,340,739.00 TL
05.08.2019	5,502.00	4,996.00	1.841068	1.826567	20,308,108.00 TL
06.08.2019	37,627.00	924	1.826567	1.818011	20,123,736.00 TL
07.08.2019	185,296.00	137	1.818011	1.822162	20,078,724.00 TL
08.08.2019	45,149.00	68,003.00	1.822162	1.819533	20,025,406.00 TL
09.08.2019	121,321.00	15,671.00	1.819533	1.827133	20,026,659.00 TL
15.08.2019	14,418.00	10,704.00	1.827133	1.832396	19,687,215.00 TL
16.08.2019	350,148.00	5,623.00	1.832396	1.82131	19,680,484.00 TL
19.08.2019	12,354.00	100,610.00	1.82131	1.820127	19,742,579.00 TL
20.08.2019	38,515.00	4,929.00	1.820127	1.820698	19,710,158.00 TL
21.08.2019	37,350.00	2,289.00	1.820698	1.833044	19,668,628.00 TL
22.08.2019	43,819.00	1,292,520.00	1.833044	1.831086	20,944,174.00 TL
23.08.2019	16,974.00	1,197.00	1.831086	1.832557	20,910,393.00 TL
26.08.2019	34,978.00	6,601.00	1.832557	1.840649	20,899,035.00 TL
27.08.2019	17,959.00	38,695.00	1.840649	1.84359	20,914,261.00 TL
28.08.2019	23,469.00	137,901.00	1.84359	1.837465	20,990,345.00 TL
29.08.2019	61,817.00	9,624.00	1.837465	1.836373	20,972,982.00 TL