

YATIRIM FONLARI PORTFÖY DAĞILIM RAPORU

Rapor Dönemi01/09/2021 ve 30/09/2021

I- FONU TANITICI BİLGİLER

A. FONUN ADI:	GARANTİ PORTFÖY EUROBOND BORÇLANMA ARAÇLARI (DÖVİZ) FONU
B. KURULUCUNUN UNVANI:	GARANTİ PORTFÖY YÖNETİMİ A.Ş.
C. KURİETİCİNİN UNVANI:	GARANTİ PORTFÖY YÖNETİMİ A.Ş.
Ç. FON TUTARİ: (TL)	100.000.000,00
D. TOPLAM DEĞER: (TL)	229.918,138.77
E. KATILMA PAYI SAYISI:	70.031,460.00
F. FONUN KURULUŞ TARİHİ:	01.08.2016
G. FONUN SÜRESİ:	SÜRESİZ

II-FONUN PERFORMANS BİLGİLERİ

A. AY SONU KATILMA PAYI FİYATI:	3.283069
B. ÖNCEKİ AY KATILMA PAYI FİYATI:	3.153317
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI:	3.61%
Ç. İHLAŞINA GÖRE FİYAT ARTIŞ ORANI:	20.01%
D. YILLIK KATILMA PAYI FİYAT ARTIŞ ORANI:	23.49%
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ:	
ÖZEL SEKTÖR DİŞ BORÇLANMA ARACI	36.23%
KAMU SEKTÖRÜ DİŞ BORÇLANMA ARACI	60.84%
TÜREV TEMİNAT	0.46%
TERS REPO	0.43%
MEVDUAT	1.69%
YP MEVDUAT	0.35%
F. AYLIK ORTALAMA TEDAVÜL ORANI:	0.68%
G. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:	
Hisse :	0.00%
Özel Borçlanma Araçları Devir Hızı :	0.19%
Kamu Borçlanma Araçları Devir Hızı :	0.26%
Kira Sertifikalı Devir Hızı :	0.00%
Yabancı Menkul Kıymetler Devir Hızı :	0.00%
Altın Devir Hızı :	0.00%
Varant Devir Hızı :	0.00%
Ğ. PORTFÖYÜN ORTALAMA VADESİ:	1735.382
H.KATILMA PAYI İHRÇ. NAKİT GİRİŞLERİ:	32,729,725.45
İ.KATILMA PAYI İADE. NAKİT ÇIKIŞLARI:	9,765,793.33
J. AYLIK KORELASYON:	
K. ÜÇ AYLIK KORELASYON:	

III-FON PORTFÖY DEĞERİ TABLOSU

Sermaye Piyasası Aracı	İhracı Kurum	Vade	ISIN Kodu	Nom. Faiz Oran	Faiz Ödemeye Sayı	Nominal Değer	Birim A. Fyt	Satın A. Tar.	İç İskt. Oran	Borsa Sıfz No	Repo Tmmt Tm	Günlük B. Deg	Toplam Değer	Grup%	Toplam%
A. PAY															
B. BORÇLANMA ARAÇLARI															
B.1.ÖZEL SEKTÖR BORÇLANMA ARAÇLARI															
TAHVİL															
BONO															
FINANSMAN BONOSU															
GOS(GEURL ORT.SEN)															
GES(GEURLR END.SEN)															
VDMK(VAR DAY MEN K)															
DİŞ BORÇLANMA ARACI															
	AKBANK T.A.Ş		XS1210422074	5.13%	2	1,000,000.00	93.25	24.09.2020	0.00%	0	0	100.15	8,891,906.54	10.60%	3.84%
	EXIMBANK		XS1496463297	5.38%	2	500,000.00	95.6	21.09.2020	0.00%	0	0	104.86	4,655,050.82	5.55%	2.01%
	EXIMBANK		XS1496463297	5.38%	2	200,000.00	101.89	09.03.2021	0.00%	0	0	104.86	1,862,020.33	2.22%	0.80%
	GARANTİ BANKASI A.Ş		XS1576037284	5.88%	2	200,000.00	102.1	23.01.2020	0.00%	0	0	104.16	1,849,649.03	2.21%	0.80%
	T.İS BANKASI		XS1578203462	6.13%	2	304,000.00	94.5	06.11.2020	0.00%	0	0	105.83	2,856,424.83	3.41%	1.23%
	T.İS BANKASI		XS1578203462	6.13%	2	400,000.00	107	09.09.2021	0.00%	0	0	105.83	3,758,453.72	4.48%	1.62%
	TÜRKİYE SİNAİ KALKINMA BANKASI		XS1584113184	7.63%	2	300,000.00	101.23	21.04.2017	0.00%	0	0	101.16	2,694,652.27	3.21%	1.16%
	T. VAKIFLAR BANKASI		XS1622626379	5.63%	2	200,000.00	102.89	08.06.2021	0.00%	0	0	103.98	1,846,514.92	2.20%	0.80%
	YAPI KREDİ BANKASI		XS1634372954	5.85%	2	300,000.00	95.5	09.11.2020	0.00%	0	0	104.09	2,772,736.91	3.31%	1.20%
	YAPI KREDİ BANKASI		XS1634372954	5.85%	2	500,000.00	103.39	14.07.2021	0.00%	0	0	104.09	4,621,228.18	5.51%	2.00%
	T. VAKIFLAR BANKASI		XS1760780731	5.75%	2	600,000.00	96.25	06.11.2020	0.00%	0	0	103.69	5,523,899.06	6.59%	2.39%
	T. VAKIFLAR BANKASI		XS1760780731	5.75%	2	200,000.00	104.44	09.09.2021	0.00%	0	0	103.69	1,841,299.69	2.20%	0.80%
	EXIMBANK		XS1814962582	6.13%	2	300,000.00	97.22	06.07.2020	0.00%	0	0	105.29	2,804,624.93	3.34%	1.21%
	EXIMBANK		XS1917720911	8.25%	2	200,000.00	107.01	27.05.2021	0.00%	0	0	109.08	1,937,031.22	2.31%	0.84%
	YAPI KREDİ BANKASI		XS1958649854	8.25%	2	500,000.00	111.09	29.06.2021	0.00%	0	0	112.48	4,993,570.27	5.95%	2.16%
	T. VAKIFLAR BANKASI		XS1970705528	8.13%	2	293,000.00	104.97	16.01.2020	0.00%	0	0	107.68	2,801,437.79	3.34%	1.21%
	T. VAKIFLAR BANKASI		XS1970705528	8.13%	2	400,000.00	101.32	26.10.2020	0.00%	0	0	107.68	3,824,488.45	4.56%	1.65%
	TÜRKİYE SİNAİ KALKINMA BANKASI		XS2100270508	6.00%	2	200,000.00	95.22	06.07.2020	0.00%	0	0	102.52	1,820,539.98	2.17%	0.79%
	TÜRKİYE SİNAİ KALKINMA BANKASI		XS2100270508	6.00%	2	500,000.00	101.96	29.06.2021	0.00%	0	0	102.52	4,551,349.94	5.43%	1.97%
	AKBANK T.A.Ş		XS213135270	6.80%	2	200,000.00	98.25	26.10.2020	0.00%	0	0	105.23	1,868,640.14	2.23%	0.81%
	T.C.ZİRAAT BANKASI		XS2274089288	5.38%	2	600,000.00	96.75	04.05.2021	0.00%	0	0	97.69	5,204,395.58	6.21%	2.25%
	T.C.ZİRAAT BANKASI		XS2274089288	5.38%	2	500,000.00	98.35	06.07.2021	0.00%	0	0	97.69	4,336,996.32	5.17%	1.87%
	T.C.ZİRAAT BANKASI		XS2274089288	5.38%	2	500,000.00	100.29	02.09.2021	0.00%	0	0	97.69	4,336,996.32	5.17%	1.87%
	EXIMBANK		XS2332876106	5.94%	10	250,000.00	99.51	30.06.2021	0.00%	0	0	99.59	2,208,704.45	2.63%	0.95%
Toplam						9,147,000.00						83,862,611.69	100.00%	36.23%	
Ara Grup Toplamı						9,147,000.00						83,862,611.69	37.32%	36.23%	
B.2.KAMU SEKTÖRÜ BORÇLANMA ARAÇLARI															
TAHVİL															
BONO															
FINANSMAN BONOSU															
GOS(GEURL ORT.SEN)															
GES(GEURLR END.SEN)															
VDMK(VAR DAY MEN K)															
DİŞ BORÇLANMA ARACI															
	US900123A140	T.C. HAZINE MÜSTEŞARLIĞI	US900123A140	11.88%	2	1,455,000.00	131.67	15.06.2020	0.00%	0	0	137.2	17,724,375.73	12.58%	7.66%
	US900123A1405	T.C. HAZINE MÜSTEŞARLIĞI	US900123A1405	7.38%	2	400,000.00	106.23	10.01.2020	0.00%	0	0	107.52	3,818,774.25	2.71%	1.65%
	US900123A160	T.C. HAZINE MÜSTEŞARLIĞI	US900123A160	6.88%	2	800,000.00	97.85	14.04.2021	0.00%	0	0	97.86	6,951,460.64	4.94%	3.00%
	US900123B858	T.C. HAZINE MÜSTEŞARLIĞI	US900123B858	7.25%	2	5,000.00	117.84	06.10.2016	0.00%	0	0	101.17	44,913.00	0.03%	0.02%
	US900123CA66	T.C. HAZINE MÜSTEŞARLIĞI	US900123CA66	3.25%	2	345,000.00	100.37	17.09.2021	0.00%	0	0	99.72	3,054,741.73	2.17%	1.32%
	US900123CB40	T.C. HAZINE MÜSTEŞARLIĞI	US900123CB40	4.88%	2	100,000.00	84.86	27.02.2020	0.00%	0	0	80.42	714,060.47	0.51%	0.31%
	US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	US900123CF53	5.75%	2	550,000.00	102.53	16.12.2020	0.00%	0	0	102.61	5,011,006.76	3.56%	2.16%
	US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	US900123CF53	5.75%	2	1,500,000.00	101.56	28.04.2021	0.00%	0	0	102.61	13,666,382.06	9.70%	5.90%
	US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	US900123CF53	5.75%	2	500,000.00	103.14	03.06.2021	0.00%	0	0	102.61	4,555,460.69	3.23%	1.97%
	US900123CJ75	T.C. HAZINE MÜSTEŞARLIĞI	US900123CJ75	4.25%	2	20,000.00	96.15	01.06.2017	0.00%	0	0	96.65	171,634.19	0.12%	0.07%
	US900123CJ75	T.C. HAZINE MÜSTEŞARLIĞI	US900123CJ75	4.25%	2	325,000.00	97.98	29.07.2021	0.00%	0	0	96.65	2,789,055.59	1.98%	1.20%
	US900123CK49	T.C. HAZINE MÜSTEŞARLIĞI	US900123CK49	4.88%	2	100,000.00	99.77	31.05.2017	0.00%	0	0	101.86	874,275.66	0.62%	0.38%
	US900123CK49	T.C. HAZINE MÜSTEŞARLIĞI	US900123CK49	4.88%	2	1,000,000.00	101.12	16.09.2021	0.00%	0	0	98.47	8,742,756.61	6.21%	3.78%
	US900123CK49	T.C. HAZINE MÜSTEŞARLIĞI	US900123CK49	4.88%	2	500,000.00	101.05	17.08.2021	0.00%	0	0	98.47	4,371,378.31	3.10%	1.89%
	US900123CL22	T.C. HAZINE MÜSTEŞARLIĞI	US900123CL22	6.00%	2	900,000.00	102.97	27.08.2021	0.00%	0	0	100.22	8,008,972.56	5.69%	3.46%
	US900123CP36	T.C. HAZINE MÜSTEŞARLIĞI	US900123CP36	5.13%	2	200,000.00	94.97	16.12.2019	0.00%	0	0	95.85	1,702,083.03	1.21%	0.74%
	US900123CQ19	T.C. HAZINE MÜSTEŞARLIĞI	US900123CQ19	6.13%	2	400,000.00	104.95	07.02.2020	0.00%	0	0	101.86	3,617,782.77	2.57%	1.56%
	US900123CQ19	T.C. HAZINE MÜSTEŞARLIĞI	US900123CQ19	6.13%	2	500,000.00	105.68	10.09.2021	0.00%	0	0	101.86	4,522,228.46	3.21%	1.95%
	US900123CQ19	T.C. HAZINE MÜSTEŞARLIĞI	US900123CQ19	6.13%	2	200,000.00	104.92	20.09.2021	0.00%	0	0	101.86	1,808,891.38	1.28%	0.78%
	US900123CT57	T.C. HAZINE MÜSTEŞARLIĞI	US900123CT57	7.63%	2	100,000.00	112.08	22.01.2020	0.00%	0	0	110.32	979,540.93	0.70%	0.42%
	US900123CT57	T.C. HAZINE MÜSTEŞARLIĞI	US900123CT57	7.63%	2	200,000.00	112.74	23.08.2021	0.00%	0	0	110.32	1,959,081.87	1.39%	0.85%
	US900123CW86	T.C. HAZINE MÜSTEŞARLIĞI	US900123CW86	5.60%	2	100,000.00	101.89	27.02.2020	0.00%	0	0	103.66	920,355.08	0.65%	0.40%
	US900123CW86	T.C. HAZINE MÜSTEŞARLIĞI	US900123CW86	5.60%	2	300,000.00	99	05.06.2020	0.00%	0	0	103.66	2,761,065.23	1.96%	1.19%
	US900123CW86	T.C. HAZINE MÜSTEŞARLIĞI	US900123CW86	5.60%	2	600,000.00	99.15	28.07.2020	0.00%	0	0	103.66	5,522,130.46	3.92%	2.39%
	US900123CW86	T.C. HAZINE MÜSTEŞARLIĞI	US900123CW86	5.60%	2	200,000.00	98.15	10.09.2020	0.00%	0	0	103.66	1,840,710.15	1.31%	0.80%
	US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	US900123CZ18	6.38%	2	100,000.00	100.18	14.10.2020	0.00%	0	0	105.9	940,278.43	0.67%	0.41%
	US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	US900123CZ18	6.38%	2	200,000.00	99.25	15.10.2020	0.00%	0	0	105.9	1,880,556.86	1.34%	0.81%
	US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	US900123CZ18	6.38%	2	200,000.00	99.55	16.10.2020	0.00%	0	0	105.9	1,880,556.86	1.34%	0.81%
	US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	US900123CZ18	6.38%	2	200,000.00	98	03.11.2020	0.00%	0	0	105.9	1,880,556.86	1.34%	0.81%
	US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	US900123CZ18	6.38%	2	500,000.00	105.14	26.05.2021	0.00%	0	0	105.9	4,701,392.15	3.34%	2.03%
	US900123DA57	T.C. HAZINE MÜSTEŞARLIĞI	US900123DA57	5.95%	2	499,000.00	97	08.06.2021	0.00%	0	0	96.18	4,261,202.19	3.03%	1.84%
	US900123DA57	T.C. HAZINE MÜSTEŞARLIĞI	US900123DA57	5.95%	2	500,000.00	100.94	03.09.2021	0.00%	0	0	105.8	4,269,741.68	3.03%	1.84%
	US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	US900123DB31	4.75%	2	100,000.00	94.95	29.02.2020	0.00%	0	0	97.76	868,077.86	0.62%	0.37%
	US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	US900123DB31	4.75%	2	1,000,000.00	98.9	17.06.2021	0.00%	0	0	97.76	8,680,278.61	6.16%	3.75%
	US900123DC14	T.C. HAZINE MÜSTEŞARLIĞI	US900123DC14	5.88%	2	200,000.00	95.02	07.05.2021	0.00%	0	0	95.85	1,702,150.51	1.21%	0.74%
	US900123DO96	T.C. HAZINE MÜSTEŞARLIĞI	US900123DO96	6.50%	2	300,000.00	96.56	27.09.2021	0.00%	0	0	96.66	2,574,763.22	1.83%	1.11%
	XO999155398	T.C. HAZINE MÜSTEŞARLIĞI	XO999155398	4.35%	1	100,000.00	101.2	04.02.2016	0.00%	0	0	104.31	1,073,761.03	0.76%	0.46%
Toplam						15,159,000.00						140,846,383.87	100.00%	60.83%	
Ara Grup Toplamı						15,159,000.00						140,846,383.87	62.68%	60.83%	
Ana Grup Toplamı						24,346,000.00						224,708,995.56	100.00%	97.07%	
KİRA SERTİFİKALARI															
KİRA SERTİFİKASI															
C.TÜREV ARAÇLARI															
TÜREV TEMİNAT															
VIOP-TL															
Toplam	TÜREV TEMİNAT		VIOP-TL	0.00%		1,068,855.55	0	30.09.2021	0.00%	0	2,658.20	0	1,071,513.75	100.00%	0.46%
ALIM OPSİYONU						1,068,855.55						0	1,071,513.75	100.00%	0.46%
Ç.İ.VIOP OPSİYONU															
VIOP ALIM OPSİYONU															
VIOP SATIM OPSİYONU															
Ana Grup Toplamı						1,068,855.55						1,071,513.75	100.00%	0.46%	

Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-27.09.2021	8.9944	1	8,994.40 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-27.09.2021	8.994	10	89,940.00 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-27.09.2021	8.8482	50	442,410.00 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-27.09.2021	8.9823	50	449,115.00 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-29.09.2021	8.8601	32	283,523.20 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-29.09.2021	8.9941	32	287,811.20 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-29.09.2021	8.9941	68	611,598.80 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-29.09.2021	8.8601	68	602,486.80 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-30.09.2021	9.0116	15	135,174.00 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-30.09.2021	8.87	15	133,050.00 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-30.09.2021	8.8705	24	212,892.00 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-30.09.2021	8.871	9	79,839.00 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-30.09.2021	9.0116	1	9,011.60 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-30.09.2021	9.0115	1	9,011.50 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-30.09.2021	8.8705	1	8,870.50 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY0921-GRM	VIOP-30.09.2021	8.871	1	8,871.00 Uzun
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-30.09.2021	9.0115	24	216,276.00 Kısa
Futures Sözleşmesi-VIOP	F_USDTRY1021-GRM	VIOP-30.09.2021	9.0114	9	81,102.60 Kısa
Forward Sözleşmesi	USD/TL	01.09.2021	8.303	501,400.00	4,163,124.20 USD Alış
Forward Sözleşmesi	USD/TL	01.09.2021	8.311	504,700.00	4,194,561.70 USD Alış
Forward Sözleşmesi	USD/TL	07.09.2021	8.3415	175,000.00	1,459,762.50 USD Alış
Forward Sözleşmesi	USD/TL	14.09.2021	8.447	1,010,000.00	8,531,470.00 USD Alış
Forward Sözleşmesi	USD/TL	15.09.2021	8.4525	505,000.00	4,268,512.50 USD Alış
Forward Sözleşmesi	USD/TL	24.09.2021	8.852	200,000.00	1,770,400.00 USD Alış

XII- PAY ALIM SATIM DEFTERİ

Toplam Pay Adedi	10,000,000,000.00					
Tarih	Pay Satış	Alış Fiyatı	Satış Fiyatı	Dolaşımdaki Pay	Dolaşım Oranı	Pay Döviz Kodu
01.09.2021	159,673.00	881,684.00	3.168593	3.153317	63,938,384.00	0.64 TL
02.09.2021	107,974.00	1,369,561.00	3.153317	3.145142	65,174,961.00	0.65 TL
03.09.2021	132,984.00	22,903.00	3.145142	3.132755	64,975,619.00	0.65 TL
06.09.2021	222,245.00	79,665.00	3.132755	3.146025	64,930,100.00	0.65 TL
07.09.2021	125,184.00	101,571.00	3.146025	3.140047	64,928,464.00	0.65 TL
08.09.2021	103,207.00	48,722.00	3.140047	3.149237	64,774,237.00	0.65 TL
09.09.2021	202,949.00	63,990.00	3.149237	3.18527	64,728,072.00	0.65 TL
10.09.2021	110,155.00	75,197.00	3.18527	3.204845	64,744,116.00	0.65 TL
13.09.2021	59,153.00	878,668.00	3.204845	3.188266	65,599,858.00	0.66 TL
14.09.2021	22,926.00	3,870,311.00	3.188266	3.196876	69,393,083.00	0.69 TL
15.09.2021	77,086.00	49,203.00	3.196876	3.192243	69,389,208.00	0.69 TL
16.09.2021	53,078.00	194,314.00	3.192243	3.188925	69,250,185.00	0.69 TL
17.09.2021	333,337.00	46,289.00	3.188925	3.181727	69,216,134.00	0.69 TL
20.09.2021	80,340.00	892,657.00	3.181727	3.21969	70,023,028.00	0.7 TL
21.09.2021	85,763.00	277,354.00	3.21969	3.238461	70,100,632.00	0.7 TL
22.09.2021	199,750.00	101,298.00	3.238461	3.237739	70,019,417.00	0.7 TL
23.09.2021	182,513.00	155,933.00	3.237739	3.234313	69,877,047.00	0.7 TL
24.09.2021	298,303.00	256,168.00	3.234313	3.222874	70,075,640.00	0.7 TL
27.09.2021	57,575.00	544,054.00	3.222874	3.262894	70,484,219.00	0.7 TL
28.09.2021	135,475.00	158,522.00	3.262894	3.256212	70,486,123.00	0.7 TL
29.09.2021	156,618.00	62,975.00	3.256212	3.252639	70,400,451.00	0.7 TL
30.09.2021	148,647.00	115,813.00	3.252639	3.261577	70,031,460.00	0.7 TL