

YATIRIM FONLARI PORTFÖY DAĞILIM RAPORU

Rapor Dönemi01/09/2022 ve 30/09/2022

I- FONU TANITICI BİLGİLER

A. FONUN ADI:	GARANTİ PORTFÖY EUROBOND BORÇLANMA ARAÇLARI (DÖVİZ) FONU
B. KURUCULUNUN UNVANI:	GARANTİ PORTFÖY YÖNETİMİ A.Ş.
C. YÖNETCİNİN UNVANI:	GARANTİ PORTFÖY YÖNETİMİ A.Ş.
Ç. FON TUTARI: (TL)	100000000
D. TOPLAM DEĞER: (TL)	914,255,755.52
E. KATILMA PAYI SAYISI :	145,680,845.00
F. FONUN KURULUŞ TARİHİ:	01.08.2016
G. FONUN SÜRESİ:	SÜRESİZ

II-FONUN PERFORMANS BİLGİLERİ

A. AY SONU KATILMA PAYI FİYATI:	6.275744
B. ÖNCEKİ AY KATILMA PAYI FİYATI:	6.135508
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI:	1.73%
Ç. İHLAŞINA GÖRE FİYAT ARTIŞ ORANI:	36.37%
D. YILLIK KATILMA PAYI FİYAT ARTIŞ ORANI:	91.15%
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ:	
ÖZEL SEKTÖR DİŞ BORÇLANMA ARACI	13.84%
KAMU SEKTÖRÜ DİŞ BORÇLANMA ARACI	66.17%
TÜREV TEMİNAT	1.06%
YABANCI SERMAYE PİYASASI ARAÇLARI-SGMK	8.96%
TERS REPO	1.92%
YP MEVDUAT	8.06%
F. AYLIK ORTALAMA TEDAVÜL ORANI:	1.29%
G. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:	
Hisse :	0.00%
Özel Borçlanma Araçları Devir Hızı :	0.70%
Kamu Borçlanma Araçları Devir Hızı :	0.11%
Kira Sertifikalı Devir Hızı :	0.00%
Yabancı Menkul Kıymetler Devir Hızı :	1.73%
Altın Devir Hızı :	0.00%
Varant Devir Hızı :	0.00%
Ğ. PORTFÖYÜN ORTALAMA VADESİ:	926.376
H.KATILMA PAYI İHRÇ. NAKİT GİRİŞLERİ:	239,707,184.53
I.KATILMA PAYI İHRÇ. NAKİT ÇIKIŞLARI:	68,640,166.62
J. AYLIK KORELASYON:	
K. ÜÇ AYLIK KORELASYON:	

III-FON PORTFÖY DEĞERİ TABLOSU

Sermaye Piyasası Aracı	İhracı Kurum	Vade	ISIN Kodu	Nom. Faiz Oran	Faiz Ödeme Say.	Nominal Değer	Birim A. Fyt	Satın A. Tar.	İç İskt. Oran	Borsa Sıfz No	Repo Tmmt Tut	Günlük B. Deg	Toplam Değer	Grup%	Toplam%
A.PAY															
B.BORÇLANMA ARAÇLARI															
B.1.ÖZEL SEKTÖR BORÇLANMA ARAÇLARI															
TAHVİL															
BONO															
FINANSMAN BONOSU															
GÖS(GELİR ORT.SEN)															
GES(GELİRE END.SEN)															
VDMK(VAR DAY MEN K)															
DİŞ BORÇLANMA ARACI															
XS1379145656	KOÇ HOLDİNG A.Ş.	15.03.2023	XS1379145656	5.25%	2	750,000,000		99.1 10.06.2022	0.00%	0	0	99.59	13,832,968.90	10.54%	1.46%
XS1496463297	EXİMBANK	24.10.2023	XS1496463297	5.38%	2	300,000,000		95.6 21.09.2020	0.00%	0	0	98	5,444,553.36	4.15%	0.57%
XS1496463297	EXİMBANK	24.10.2023	XS1496463297	5.38%	2	200,000,000		101.13 09.03.2021	0.00%	0	0	98	3,629,702.24	2.77%	0.38%
XS1496463297	EXİMBANK	24.10.2023	XS1496463297	5.38%	2	500,000,000		99.2 20.12.2021	0.00%	0	0	98	9,074,255.59	6.92%	0.96%
XS1496463297	EXİMBANK	24.10.2023	XS1496463297	5.38%	2	400,000,000		98.01 20.12.2021	0.00%	0	0	98	7,259,404.47	5.53%	0.77%
XS1496463297	EXİMBANK	24.10.2023	XS1496463297	5.38%	2	200,000,000		94.02 21.12.2021	0.00%	0	0	98	3,629,702.24	2.77%	0.38%
XS1576037284	GARANTİ BANKASI A.Ş.	16.03.2023	XS1576037284	5.88%	2	200,000,000		100.7 23.01.2020	0.00%	0	0	99.91	3,700,558.49	2.82%	0.39%
XS1578203462	T.İ.S BANKASI	25.04.2024	XS1578203462	6.13%	2	104,000,000		95.02 21.12.2021	0.00%	0	0	97.38	1,875,652.60	1.43%	0.20%
XS1691349010	T.C.ZİRAAT BANKASI	29.09.2023	XS1691349010	5.13%	2	600,000,000		98.22 12.09.2022	0.00%	0	0	97.74	10,860,795.32	8.28%	1.15%
XS1917720911	EXİMBANK	24.01.2024	XS1917720911	8.25%	2	200,000,000		104.21 27.05.2021	0.00%	0	0	99.19	3,673,898.97	2.80%	0.39%
XS2100270508	TÜRKİYE SİNAİ KALKINMA BANKASI	23.01.2025	XS2100270508	6.00%	2	200,000,000		95.22 06.07.2020	0.00%	0	0	91.28	3,380,829.43	2.58%	0.36%
XS2100270508	TÜRKİYE SİNAİ KALKINMA BANKASI	23.01.2025	XS2100270508	6.00%	2	500,000,000		101.4 29.06.2021	0.00%	0	0	91.28	8,452,073.57	6.44%	0.89%
XS2112797290	T. VAKIFLAR BANKASI	05.02.2025	XS2112797290	5.25%	2	300,000,000		91.02 10.03.2022	0.00%	0	0	89.41	4,967,398.68	3.79%	0.52%
XS213135270	AKİSBANK T.A.Ş.	06.02.2026	XS213135270	6.80%	2	200,000,000		98.25 26.10.2020	0.00%	0	0	90.43	3,349,580.97	2.55%	0.35%
XS2266963003	T. VAKIFLAR BANKASI	08.01.2026	XS2266963003	6.50%	2	1,000,000,000		88.26 29.09.2022	0.00%	0	0	88.41	16,373,345.64	12.48%	1.73%
XS211279729020221004	T. VAKIFLAR BANKASI	05.02.2025	XS211279729020221004	5.25%	2	1,914,000,000		89.81 30.09.2022	0.00%	0	0	89.44	31,702,318.01	24.16%	3.34%
Toplam						7,568,000,000							131,207,038.48	100.01%	13.84%
Ara Grup Toplamı						7,568,000,000							131,207,038.48	17.30%	13.84%
B.2.KAMU SEKTÖRÜ BORÇLANMA ARAÇLARI															
TAHVİL															
BONO															
FINANSMAN BONOSU															
GÖS(GELİR ORT.SEN)															
GES(GELİRE END.SEN)															
VDMK(VAR DAY MEN K)															
DİŞ BORÇLANMA ARACI															
USM88269US88	T.C. HAZINE MÜSTEŞARLIĞI	24.09.2027	USM88269US88	8.60%	2	1,000,000,000		100.74 29.03.2022	0.00%	0	0	94.02	17,411,670.63	2.78%	1.84%
US900123AL40	T.C. HAZINE MÜSTEŞARLIĞI	15.01.2030	US900123AL40	11.88%	2	455,000,000		127.95 15.06.2020	0.00%	0	0	109.05	9,189,270.05	1.46%	0.97%
US900123AW05	T.C. HAZINE MÜSTEŞARLIĞI	05.02.2025	US900123AW05	7.38%	2	1,000,000,000		90.85 16.06.2022	0.00%	0	0	97.24	18,008,639.45	2.87%	1.90%
US900123AW05	T.C. HAZINE MÜSTEŞARLIĞI	05.02.2025	US900123AW05	7.38%	2	1,500,000,000		98.02 16.09.2022	0.00%	0	0	97.24	27,012,959.17	4.31%	2.85%
US900123BB58	T.C. HAZINE MÜSTEŞARLIĞI	05.03.2038	US900123BB58	7.25%	2	5,000,000,000		116.76 06.10.2016	0.00%	0	0	71.11	71,402.83	0.01%	0.01%
US900123CA66	T.C. HAZINE MÜSTEŞARLIĞI	23.03.2023	US900123CA66	3.25%	2	45,000,000		98.32 28.03.2022	0.00%	0	0	99.24	827,077.27	0.13%	0.09%
US900123CA66	T.C. HAZINE MÜSTEŞARLIĞI	23.03.2023	US900123CA66	3.25%	2	1,500,000,000		96.67 17.06.2022	0.00%	0	0	99.24	27,569,242.40	4.39%	2.91%
US900123CB40	T.C. HAZINE MÜSTEŞARLIĞI	16.04.2043	US900123CB40	4.88%	2	100,000,000		84.86 27.02.2020	0.00%	0	0	59.45	1,100,990.42	0.18%	0.12%
US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	22.03.2024	US900123CF53	5.75%	2	50,000,000		101.88 03.06.2021	0.00%	0	0	97.06	898,779.18	0.14%	0.09%
US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	22.03.2024	US900123CF53	5.75%	2	2,000,000,000		101.38 23.11.2021	0.00%	0	0	97.06	35,951,167.13	5.73%	3.79%
US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	22.03.2024	US900123CF53	5.75%	2	800,000,000		99.8 14.01.2022	0.00%	0	0	97.06	14,380,466.85	2.29%	1.52%
US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	22.03.2024	US900123CF53	5.75%	2	1,200,000,000		98.5 23.03.2022	0.00%	0	0	97.06	21,570,700.28	3.44%	2.27%
US900123CF53	T.C. HAZINE MÜSTEŞARLIĞI	22.03.2024	US900123CF53	5.75%	2	1,000,000,000		95.85 08.06.2022	0.00%	0	0	97.06	17,975,583.57	2.87%	1.90%
US900123CL22	T.C. HAZINE MÜSTEŞARLIĞI	25.03.2027	US900123CL22	6.00%	2	300,000,000		100.57 15.11.2021	0.00%	0	0	84.54	4,697,251.59	0.75%	0.50%
US900123CP36	T.C. HAZINE MÜSTEŞARLIĞI	17.02.2028	US900123CP36	5.13%	2	500,000,000		96.25 16.11.2021	0.00%	0	0	78.67	7,285,173.25	1.16%	0.77%
US900123CQ19	T.C. HAZINE MÜSTEŞARLIĞI	24.10.2028	US900123CQ19	6.13%	2	2,700,000,000		81.68 26.09.2022	0.00%	0	0	82.86	4,434,756.06	6.60%	4.37%
US900123CR91	T.C. HAZINE MÜSTEŞARLIĞI	23.12.2023	US900123CR91	7.25%	2	1,000,000,000		102.77 26.01.2022	0.00%	0	0	102.56	18,994,130.59	3.03%	2.00%
US900123CR91	T.C. HAZINE MÜSTEŞARLIĞI	23.12.2023	US900123CR91	7.25%	2	300,000,000		101.68 01.03.2022	0.00%	0	0	102.56	5,698,239.18	0.91%	0.60%
US900123CR91	T.C. HAZINE MÜSTEŞARLIĞI	23.12.2023	US900123CR91	7.25%	2	1,000,000,000		101.08 22.03.2022	0.00%	0	0	102.56	18,994,130.59	3.03%	2.00%
US900123CR91	T.C. HAZINE MÜSTEŞARLIĞI	23.12.2023	US900123CR91	7.25%	2	2,000,000,000		99.85 16.05.2022	0.00%	0	0	102.56	37,988,261.17	6.05%	4.01%
US900123CT57	T.C. HAZINE MÜSTEŞARLIĞI	26.04.2029	US900123CT57	7.63%	2	200,000,000		92.05 10.03.2022	0.00%	0	0	88.94	3,294,206.36	0.53%	0.35%
US900123CT57	T.C. HAZINE MÜSTEŞARLIĞI	26.04.2029	US900123CT57	7.63%	2	400,000,000		89.91 09.06.2022	0.00%	0	0	88.94	6,588,412.71	1.05%	0.69%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	100,000,000		101.96 20.10.2021	0.00%	0	0	97.1	1,798,280.59	0.29%	0.19%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	500,000,000		100.5 13.12.2021	0.00%	0	0	97.1	8,991,402.93	1.43%	0.95%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	1,000,000,000		99.72 16.12.2021	0.00%	0	0	97.1	17,982,805.86	2.87%	1.90%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	2,000,000,000		100.53 26.01.2022	0.00%	0	0	97.1	35,965,611.72	5.73%	3.79%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	1,000,000,000		95.6 17.05.2022	0.00%	0	0	97.1	17,982,805.86	2.87%	1.90%
US900123CV04	T.C. HAZINE MÜSTEŞARLIĞI	10.08.2024	US900123CV04	6.35%	2	300,000,000		90.25 15.06.2022	0.00%	0	0	97.1	5,394,841.76	0.86%	0.57%
US900123CW86	T.C. HAZINE MÜSTEŞARLIĞI	14.11.2024	US900123CW86	5.60%	2	900,000,000		93.8 08.03.2022	0.00%	0	0	96.14	16,023,940.37	2.55%	1.69%
US900123CX69	T.C. HAZINE MÜSTEŞARLIĞI	13.03.2025	US900123CX69	4.25%	2	1,000,000,000		93.45 21.03.2022	0.00%	0	0	88.71	16,429,661.01	2.62%	1.73%
US900123CX69	T.C. HAZINE MÜSTEŞARLIĞI	13.03.2025	US900123CX69	4.25%	2	500,000,000		89.4 16.05.2022	0.00%	0	0	88.71	8,214,830.50	1.31%	0.87%
US900123CY43	T.C. HAZINE MÜSTEŞARLIĞI	13.03.2030	US900123CY43	5.25%	2	1,300,000,000		78.37 10.03.2022	0.00%	0	0	72.13	7,366,629.45	2.77%	1.83%
US900123CZ18	T.C. HAZINE MÜSTEŞARLIĞI	14.10.2025	US900123CZ18	6.38%	2	200,000,000		93.26 16.05.2022	0.00%	0	0	93.73	3,471,626.61	0.55%	0.37%
US900123DA57	T.C. HAZINE MÜSTEŞARLIĞI	15.01.2031	US900123DA57	5.95%	2	499,000,000		87 18.03.2022	0.00%	0	0	75.27	6,955,860.19	1.11%	0.73%
US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	26.01.2026	US900123DB31	4.75%	2	100,000,000		94.05 29.03.2021	0.00%	0	0	86.1	1,594,548.96	0.25%	0.17%
US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	26.01.2026	US900123DB31	4.75%	2	1,000,000,000		98.9 17.06.2021	0.00%	0	0	86.1	15,945,489.60	2.54%	1.68%
US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	26.01.2026	US900123DB31	4.75%	2	500,000,000		92 21.01.2022	0.00%	0	0	86.1	7,972,744.80	1.27%	0.84%
US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	26.01.2026	US900123DB31	4.75%	2	2,500,000,000		92.25 17.03.2022	0.00%	0	0	86.1	39,653,723.99	6.3%	4.20%
US900123DB31	T.C. HAZINE MÜSTEŞARLIĞI	26.01.2026	US900123DB31	4.75%	2	3,000,000,000		92.2 21.03.2022	0.00%	0	0	86.1	47,836,468.79	7.62%	5.04%
US900123DC14	T.C. HAZINE MÜSTEŞARLIĞI	26.06.2031	US900123DC14	5.88%	2	500,000,000		81.9 17.03.2022	0.00%	0	0	74.43	6,892,308.28	1.10%	0.73%
US900123DC14	T.C. HAZINE MÜSTEŞARLIĞI	26.06.2031	US900123DC14	5.88%	2	1,000,000,000		84.52 18.03.2022	0.00%	0	0	74.43	13,784,616.57	2.20%	1.45%
Toplam						36,954,000,000							627,410,708.57	100.00%	66.18%
Ara Grup Toplamı						36,954,000,000							627,410,708.57	82.70%	66.17%
Ara Grup Toplamı															
K.C.KİRA SERTİFİKALARI															
KİRA SERTİFİKASI															
Ç. TÜRREV ARAÇLAR															
TÜRREV TEMİNAT															
VIOP-TL	TÜRREV TEMİNAT	30.09.2022	VIOP-TL	0.00%	0	10,101,376.42		0 30.09.2022	0.00%	0	-44,420.00	0	10,056,956.42	100.00%	1.06%
Toplam						10,101,376.42							10,056,956.42	100.00%	1.06%
ALIM OPSİYONU															
Ç.1.VIOP OPSİYON															
VIOP ALIM OPSİYONU															
VIOP SATIM OPSİYONU															
Ara Grup Toplamı															
D.YABANCI SERMAYE PİYASASI ARAÇLARI															
YABANCI TAHVİL															
US912828P386	US TREASURY N/B	31.01.2023	US912828P386	1.75%	2										

[illegible]