

YKP
(YHT) YAPI KREDİ PORTFOY KISA VADELİ BORÇLANMA ARAÇLARI FONU
ŞUBAT 2018 AYLIK RAPORUDUR.

1- FONU TANITICI BİLGİLER

A. FONUN ADI	:	(YHT) YAPI KREDİ PORTFOY KISA VADELİ BORÇLANMA ARAÇLARI FONU
B. KURUCUNUN UNVANI	:	YKP
C. YÖNETİCİNİN UNVANI	:	YAPI KREDİ PORTFOY YONETİMİ A.Ş.
Ç. FON TUTARI	:	387,343,250.00
D. TOPLAM DEĞER/NET VARLIK DEĞERİ	:	986,771,622.15
E. KATILMA PAYI SAYISI	:	17,903,309,192.00
F. FONUN KURULUŞ TARİHİ	:	31.07.2002
G. FONUN SÜRESİ	:	Süresiz

2- FONUN PERFORMANSINA İLİŞKİN BİLGİLER

A. AY SONU KATILMA PAYI FİYATI	:	0.055117
B. ÖNCEKİ AY KATILMA PAYI FİYATI	:	0.054628
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	0.90%
Ç. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI	:	1.89%
D. YILLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	11.09%
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ	:	
Hisse Senedi		0.00%
Devlet Tahvili		13.84%
Hazine Bonosu		0.00%
Özel Sektör Tahvili		69.06%
Yapılandırılmış Ürünler		0.00%
Yapılandırılmış ÜrünlerYP		0.00%
Kira Sertifikası-Kamu-TL		0.01%
Kira Sertifikası-Kamu-YP		0.00%
Kira Sertifikası-Özel Sektör-TL		0.00%
Kira Sertifikası-Özel Sektör-YP		0.00%
Devlet Tahvili Repo		0.00%
Özel Sek. Tahvili Repo		0.00%
Kuponlar Repo		0.00%
Hazine Bonosu Repo		0.00%
Devlet Tahvili Ters Repo		4.14%
Özel Sek. Tahvili Ters Repo		0.00%
Kuponlar Ters Repo		0.00%
Hazine Bonosu Ters Repo		0.00%
Borsa Para Piyasası		4.12%
Kıymetli Madenler		0.00%
Yabancı Sabit Getirililer		0.00%
Euro Bond (Euro Tahvil Türk)		0.00%
Yabancı Hisse Senetleri		0.00%
VIOP Nakit Teminat		0.00%

Varant	0.00%
Forward	0.00%
Vadeli_TL	8.83%
Vadeli_YP	0.00%
Opsiyon APG	0.00%
Opsiyon	0.00%
Katılma Belgesi	0.00%
Katılma Belgesi YP	0.00%
CC Swap	0.00%
VDMK	0.00%
F. AYLİK ORTALAMA TEDAVÜL ORANI	35.98%
G. AYLİK ORTALAMA PORTFÖY DEVİR HIZI	
Hisse Senedi	0.00%
Devlet Borçlanma Senetleri	35.74%
Ğ. PORTFÖYÜN ORTALAMA VADESİ	90.876
H. KATILMA PAYI İHRAÇLARINDAN KAYNAKLANAN NAKİT GİRİŞLERİ	702,730,318.88
I. KATILMA PAYI İADELERİNDEN KAYNAKLANAN NAKİT ÇIKIŞLARI	708,766,124.56

3- FON PORTFÖY DEĞERİ TABLOSU

	Nominal Değeri	Rayiç Değeri	%
A) HİSSE SENETLERİ			
B) DEVLET TAHVİLİ VE HAZİNE BONOLARI			
TRT110718T18	65,400,000.00	65,207,070.00	6.60
TRT131119T19	8,000,000.00	8,332,160.00	0.84
TRT150519T15	14,700,000.00	14,911,092.00	1.51
TRT160119T18	5,838,000.00	5,235,868.68	0.53
TRT200618T18	29,600,000.00	29,664,232.00	3.00
TOPLAM	123,538,000.00	123,350,422.68	12.48
VALÖRLÜ İŞLEMLER			
C) GELİR ORTAKLIĞI SENETLERİ			
D) GELİR ORTAKLIĞI SENETLERİ.(DÖVİZ EN.)			
E) DÖVİZE ENDEKSİLİ TAHVİLLER			
F) FİNANSMAN BONOLARI			
TRFAKBK31817	5,000,000.00	4,979,050.00	0.50
TRFAKBK41816	10,000,000.00	9,871,600.00	1.00
TRFAKFK31818	21,000,000.00	20,843,340.00	2.11
TRFAKFK51816	3,000,000.00	2,923,980.00	0.30
TRFAKFK51824	6,500,000.00	6,308,445.00	0.64
TRFAKYM31815	14,000,000.00	13,848,940.00	1.40
TRFALFK61813	5,250,000.00	5,016,007.50	0.51
TRFALNF51826	5,000,000.00	4,832,650.00	0.49
TRFCLKM71814	5,900,000.00	5,592,138.00	0.57
TRFDFTK31813	3,750,000.00	3,728,325.00	0.38
TRFFFKR11913	3,000,000.00	2,626,290.00	0.27
TRFFIBA31811	2,000,000.00	1,996,320.00	0.20
TRFFIBA41810	4,000,000.00	3,948,480.00	0.40

TRFFIBA51835	10,000,000.00	9,657,100.00	0.98
TRFFIBA61818	10,000,000.00	9,553,300.00	0.97
TRFFIBA71817	5,000,000.00	4,760,050.00	0.48
TRFFIBA71825	6,680,000.00	6,328,765.60	0.64
TRFFINF71811	5,000,000.00	4,731,350.00	0.48
TRFFNBK41843	10,000,000.00	9,860,800.00	1.00
TRFFNBK41868	7,500,000.00	7,376,250.00	0.75
TRFFNBK41884	10,000,000.00	9,808,500.00	0.99
TRFFNBK41892	8,100,000.00	7,944,642.00	0.80
TRFFNBK51842	5,000,000.00	4,864,850.00	0.49
TRFGRAN31823	15,000,000.00	14,895,600.00	1.51
TRFGRAN31831	15,000,000.00	14,924,700.00	1.51
TRFGRAN31849	5,000,000.00	4,944,350.00	0.50
TRFGRAN41822	10,000,000.00	9,850,600.00	1.00
TRFGRAN41830	10,000,000.00	9,787,800.00	0.99
TRFGRAN61812	25,000,000.00	24,137,750.00	2.44
TRFGRFA31811	6,400,000.00	6,338,752.00	0.64
TRFGRFA41810	15,000,000.00	14,700,150.00	1.49
TRFGRFA51827	11,000,000.00	10,680,010.00	1.08
TRFGRFA61826	10,000,000.00	9,572,800.00	0.97
TRFGRFA81816	5,450,000.00	5,123,109.00	0.52
TRFGRFK51818	6,700,000.00	6,533,103.00	0.66
TRFHALK31812	3,500,000.00	3,479,980.00	0.35
TRFHALK41811	10,000,000.00	9,861,900.00	1.00
TRFHALK41829	10,000,000.00	9,841,900.00	1.00
TRFHLLFK61818	14,600,000.00	13,935,992.00	1.41
TRFHLLFK71817	5,000,000.00	4,735,150.00	0.48
TRFHLLGY31810	8,250,000.00	8,161,065.00	0.83
TRFISFA31815	11,650,000.00	11,615,865.50	1.18
TRFISFN11927	6,590,000.00	5,787,403.90	0.59
TRFISFN31818	12,150,000.00	12,059,725.50	1.22
TRFISFN41817	3,000,000.00	2,945,610.00	0.30
TRFISFN51816	5,000,000.00	4,849,550.00	0.49
TRFISFN61815	3,000,000.00	2,887,200.00	0.29
TRFISFN71814	10,000,000.00	9,498,700.00	0.96
TRFISGY71819	2,320,000.00	2,191,170.40	0.22
TRFISMD31823	20,000,000.00	19,907,400.00	2.01
TRFISMD51813	5,000,000.00	4,883,650.00	0.49
TRFISMD61853	5,000,000.00	4,778,750.00	0.48
TRFISMD71829	15,000,000.00	14,154,900.00	1.43
TRFISMD71837	20,000,000.00	18,950,800.00	1.92
TRFISMDA1812	5,000,000.00	4,464,400.00	0.45
TRFNURL31813	1,550,000.00	1,542,529.00	0.16
TRFNURL51829	3,000,000.00	2,900,250.00	0.29
TRFNURL61810	5,000,000.00	4,810,550.00	0.49
TRFNURL71819	3,750,000.00	3,551,362.50	0.36
TRFSKBK31819	8,500,000.00	8,438,035.00	0.85
TRFTCZB41811	10,000,000.00	9,862,500.00	1.00
TRFTEBK31810	15,000,000.00	14,961,000.00	1.51

TRFTEBK51826	10,000,000.00	9,708,400.00	0.98
TRFTHAL41820	25,000,000.00	24,591,750.00	2.49
TRFTHAL51845	10,000,000.00	9,712,600.00	0.98
TRFVFAS51816	5,000,000.00	4,876,350.00	0.49
TRFVFAS61815	7,030,000.00	6,771,296.00	0.69
TRFVFAS71814	5,000,000.00	4,749,850.00	0.48
TRFVKFB31847	15,000,000.00	14,913,000.00	1.51
TRFVKFB31854	9,000,000.00	8,972,910.00	0.91
TRFYAKF51817	10,000,000.00	9,740,000.00	0.99
TRFYKBK31817	10,000,000.00	9,902,000.00	1.00
TRFYKBK41824	5,000,000.00	4,937,000.00	0.50
TRFYKBK51815	5,000,000.00	4,866,300.00	0.49
TRFYKFK51816	5,000,000.00	4,880,500.00	0.49
TRFYKFK51824	10,000,000.00	9,707,000.00	0.98
TRFYKFK51832	5,000,000.00	4,832,300.00	0.49
TRFYKFK61823	8,000,000.00	7,702,080.00	0.78
TRFYKYM41814	10,000,000.00	9,838,900.00	1.00
TRFYKYM41822	5,000,000.00	4,906,250.00	0.50
TRFYKYM51813	18,000,000.00	17,480,520.00	1.77
TOPLAM	699,120,000.00	681,036,241.90	68.90
VALÖRLÜ İŞLEMLER	:		
G) ÖZEL SEKTÖR TAHVİLLERİ	:		
TR SAYGZ31818	100,000.00	102,535.00	0.01
TRSGFYH31914	4,530,000.00	4,660,599.90	0.47
TRSKFTF51819	4,650,000.00	4,535,610.00	0.46
TRSOPAS22111	9,000,000.00	9,024,930.00	0.91
TRSRNSH22023	5,000,000.00	5,017,250.00	0.51
TOPLAM	23,280,000.00	23,340,924.90	2.36
VALÖRLÜ İŞLEMLER	:		
H) KİRA SERTİFİKALARI	:		
TRD260918T17	20,000.00	20,425.60	0.00
TOPLAM	20,000.00	20,425.60	0.00
VALÖRLÜ İŞLEMLER	:		
I) YABANCI MENKUL KIYMETLER	:		
İ) ALTIN VE DİĞER KIYMETLİ MADENLER	:		
J) REPO	:		
K) TERS REPO	:		
TRT230222T13	246,988.00	410,115.92	0.04
TRT230222T13	21,987,952.00	36,512,160.00	3.69
TOPLAM	22,234,940.00	36,922,275.92	3.74
L) DİĞER	:		
Vadeli Mevduat gün 49	12,000,000.00	12,129,035.04	1.23
Vadeli Mevduat gün 49	10,000,000.00	10,106,795.92	1.02
Vadeli Mevduat gün 49	6,000,000.00	6,064,077.55	0.61
Vadeli Mevduat gün 49	17,000,000.00	17,186,539.33	1.74
Vadeli Mevduat gün 49	23,000,000.00	23,247,317.16	2.35
Vadeli Mevduat gün 49	19,500,000.00	19,710,397.02	1.99
BPP	21,510,849.32	20,225,093.93	2.05
BPP	4,001,479.45	4,001,479.45	0.40

BPP	6,002,260.27	6,002,260.27	0.61
BPP	2,000,805.48	2,000,805.48	0.20
BPP	3,226,627.40	3,035,014.79	0.31
TOPLAM		123,708,815.94	12.52

M) VARANT	:
N) VIOP NAKİT TEMİNAT	:
O) YAPILANDIRILMIŞ ÜRÜNLER	:
VALÖRLÜ İŞLEMLER	:
O) VDMK	:
VALÖRLÜ İŞLEMLER	:

4- FON TOPLAM DEĞERİ TABLOSU :

A. FON PORTFÖY DEĞERİ TABLOSU	:	988,379,106.94
B. HAZIR DEĞERLER (+)	:	7,473.43
C. ALACAKLAR (+)	:	14,053.44
D. DİĞER VARLIKLAR (+)	:	0.00
E. BORÇLAR (-)	:	1,629,011.66
FON TOPLAM DEĞERİ	:	986,771,622.15

5- AY İÇİNDE YAPILAN GİDERLER :

Açıklama	Tutarı
37001 Fon Yönetim Ücreti	1,592,405.03
37002 Denetim Ücreti	397.60
370031 SGMK Tahvil Borsa Payı	1,513.77
370032 O/N RRP Tahvil Borsa Payı	12,242.78
37005 Vergi, Resim ve Harçlar	3,478.03
37006 Saklama Giderleri	17,453.07
37008 Banka Masrafları	1,062.60
37010 Kap Gideri	222.60
370142 KYD Endeks Lisans Giderleri	1,486.80
37015 Bankalararası Para Piyasası Komisyonu	17,968.54
37028 Portföy Saklama Hizmeti	2,276.75
37030 E-fatura Gideri	153.16
37098 Küsürat farkları	1.08
37099 Diğer Giderler	221.76
Toplam	1,650,883.57

6- GEÇEN AY İÇİNDE RÜÇHAN HAKKI KULLANIMI, BEDELSİZ HİSSE SENEDİ ALIMI, TEMETTÜ VE ANAPARA TAHSİLATINA İLİŞKİN AÇIKLAMALAR :

Açıklama	Giriş Tarihi	Stok	Kazanılan Nominal
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7- PORTFÖYDEN SATIŞLAR :

8- İTFALAR :

Menkul Kıymet Türü	İtfa Tarihi	Nominal
TRFTEBK21811	01.02.2018	15000000.00

TRFFNBK21811	02.02.2018	8100000.00
TRFFIBA21812	06.02.2018	6680000.00
TRFHFK21812	07.02.2018	5000000.00
TRFNURL21822	07.02.2018	3750000.00
TRFCLKM21819	13.02.2018	3300000.00
TRFFFKR21821	13.02.2018	6300000.00
TRT140218T10	14.02.2018	4815000.00
TRFAKFK21819	14.02.2018	6550000.00
TRFGRFA21812	14.02.2018	5000000.00
TRFTHAL21848	14.02.2018	10000000.00
TRFYKBK21818	14.02.2018	5000000.00
TRD140218T18	14.02.2018	150000.00
TRFYKYM21824	19.02.2018	15000000.00
TRFYKFK21819	21.02.2018	3000000.00
TRFISMD21857	22.02.2018	15000000.00
TRFVKFK21815	22.02.2018	5000000.00
TRFTCZB21839	23.02.2018	5000000.00

9- PORTFÖYE ALIŞLAR

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