

YKP
(YHT) YAPI KREDİ PORTFOY KISA VADELİ BORÇLANMA ARAÇLARI FONU
MART 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 PORTFÖY YÖNETİMİ A.Ş.
Ç. FON TUTARI	:	387,343,250.00
D. TOPLAM DEĞER/NET VARLIK DEĞERİ	:	1,021,913,813.76
E. KATILMA PAYI SAYISI	:	18,356,363,507.00
F. FONUN KURULUŞ TARİHİ	:	31.07.2002
G. FONUN SÜRESİ	:	Süresiz

2- FONUN PERFORMANSINA İLİŞKİN BİLGİLER

A. AY SONU KATILMA PAYI FİYATI	:	0.055671
B. ÖNCEKİ AY KATILMA PAYI FİYATI	:	0.055117
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	1.01%
Ç. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI	:	2.91%
D. YILLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	11.34%
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ	:	
Hisse Senedi		0.00%
Devlet Tahvili		6.42%
Hazine Bonosu		0.00%
Özel Sektör Tahvili		75.89%
Yapılandırılmış Ürünler		0.00%
Yapılandırılmış ÜrünlerYP		0.00%
Kira Sertifikası-Kamu-TL		0.00%
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		2.99%
Özel Sek. Tahvili Ters Repo		0.00%
Kuponlar Ters Repo		0.00%
Hazine Bonosu Ters Repo		0.00%
Borsa Para Piyasası		5.89%
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	8.80%
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	36.25%
G. AYLİK ORTALAMA PORTFÖY DEVİR HIZI	
Hisse Senedi	0.00%
Devlet Borçlanma Senetleri	59.08%
Ğ. PORTFÖYÜN ORTALAMA VADESİ	80.593
H. KATILMA PAYI İHRAÇLARINDAN KAYNAKLANAN NAKİT GİRİŞLERİ	771,377,316.39
I. KATILMA PAYI İADELERİNDEN KAYNAKLANAN NAKİT ÇIKIŞLARI	796,462,894.32

3- FON PORTFÖY DEĞERİ TABLOSU

	Nominal Değeri	Rayiç Değeri	%
A) HİSSE SENETLERİ			
B) DEVLET TAHVİLİ VE HAZİNE BONOLARI			
TRT110718T18	5,000,000.00	5,038,650.00	0.49
TRT131119T19	8,000,000.00	8,322,720.00	0.81
TRT150120T16	8,000,000.00	7,790,560.00	0.76
TRT150519T15	24,900,000.00	25,256,817.00	2.47
TRT160119T18	5,738,000.00	5,184,168.24	0.51
TOPLAM	51,638,000.00	51,592,915.24	5.04
VALÖRLÜ İŞLEMLER			
C) GELİR ORTAKLIĞI SENETLERİ			
D) GELİR ORTAKLIĞI SENETLERİ.(DÖVİZ EN.)			
E) DÖVİZE ENDEKSLİ TAHVİLLER			
F) FİNANSMAN BONOLARI			
TRFAKBK41816	10,000,000.00	9,988,900.00	0.98
TRFAKBK71813	20,000,000.00	19,254,000.00	1.88
TRFAKFK51816	3,000,000.00	2,960,130.00	0.29
TRFAKFK51824	6,500,000.00	6,386,315.00	0.62
TRFAKFK81821	15,000,000.00	14,237,100.00	1.39
TRFALFK61813	5,250,000.00	5,079,480.00	0.50
TRFALNF51826	5,000,000.00	4,892,700.00	0.48
TRFCLKM71814	5,900,000.00	5,664,177.00	0.55
TRFDFKT91817	2,900,000.00	2,711,181.00	0.26
TRFFFKR11913	3,000,000.00	2,660,520.00	0.26
TRFFFKR81817	4,000,000.00	3,777,720.00	0.37
TRFFIBA41810	4,000,000.00	3,996,960.00	0.39
TRFFIBA51835	10,000,000.00	9,777,700.00	0.96

TRFFIBA61818	10,000,000.00	9,672,400.00	0.94
TRFFIBA71817	5,000,000.00	4,820,350.00	0.47
TRFFIBA71825	6,680,000.00	6,407,856.80	0.63
TRFFIBA81832	8,000,000.00	7,590,480.00	0.74
TRFFINF71811	5,000,000.00	4,795,400.00	0.47
TRFFNBK41843	10,000,000.00	9,984,400.00	0.98
TRFFNBK41868	7,500,000.00	7,468,125.00	0.73
TRFFNBK41884	10,000,000.00	9,930,600.00	0.97
TRFFNBK41892	8,100,000.00	8,043,705.00	0.79
TRFFNBK51842	5,000,000.00	4,925,300.00	0.48
TRFFNBK51875	6,700,000.00	6,564,325.00	0.64
TRFFNBK61866	10,000,000.00	9,690,500.00	0.95
TRFGRAN41822	10,000,000.00	9,973,000.00	0.97
TRFGRAN41830	10,000,000.00	9,908,500.00	0.97
TRFGRAN61812	25,000,000.00	24,434,250.00	2.39
TRFGRAN61838	20,000,000.00	19,546,600.00	1.91
TRFGRAN61846	5,000,000.00	4,867,950.00	0.48
TRFGRAN91819	20,000,000.00	18,844,400.00	1.84
TRFGRFA41810	15,000,000.00	14,877,300.00	1.45
TRFGRFA51827	11,000,000.00	10,810,140.00	1.06
TRFGRFA61826	10,000,000.00	9,695,200.00	0.95
TRFGRFA81816	5,450,000.00	5,186,874.00	0.51
TRFGRFK51818	6,700,000.00	6,611,091.00	0.65
TRFHALK41811	10,000,000.00	9,984,600.00	0.98
TRFHALK41829	10,000,000.00	9,965,100.00	0.97
TRFHLLFK61818	14,600,000.00	14,110,024.00	1.38
TRFHLLFK71817	5,000,000.00	4,794,850.00	0.47
TRFHLLGY91814	8,250,000.00	7,716,555.00	0.75
TRFISFA91819	11,500,000.00	10,840,130.00	1.06
TRFISFN11927	6,590,000.00	5,860,750.60	0.57
TRFISFN41817	3,000,000.00	2,979,480.00	0.29
TRFISFN51816	5,000,000.00	4,907,350.00	0.48
TRFISFN61815	3,000,000.00	2,923,170.00	0.29
TRFISFN71814	10,000,000.00	9,616,100.00	0.94
TRFISFN91812	12,000,000.00	11,276,160.00	1.10
TRFISGY71819	2,320,000.00	2,218,964.00	0.22
TRFISMD51813	5,000,000.00	4,942,400.00	0.48
TRFISMD61853	5,000,000.00	4,839,550.00	0.47
TRFISMD71829	15,000,000.00	14,333,550.00	1.40
TRFISMD71837	20,000,000.00	19,184,000.00	1.87
TRFISMDA1812	5,000,000.00	4,518,650.00	0.44
TRFNURL51829	3,000,000.00	2,937,600.00	0.29
TRFNURL61810	5,000,000.00	4,870,950.00	0.48
TRFNURL71819	3,750,000.00	3,596,175.00	0.35
TRFSKBK71815	8,500,000.00	8,189,580.00	0.80
TRFTCZB41811	10,000,000.00	9,984,600.00	0.98
TRFTCZB71818	20,000,000.00	19,292,600.00	1.88
TRFTCZB71826	20,000,000.00	19,289,200.00	1.88
TRFTEBK51826	10,000,000.00	9,828,500.00	0.96

TRFTEBK71816	20,000,000.00	19,295,200.00	1.88
TRFTEBK71824	10,000,000.00	9,620,600.00	0.94
TRFTHAL41820	25,000,000.00	24,895,000.00	2.43
TRFTHAL51845	10,000,000.00	9,832,600.00	0.96
TRFVFAS51816	5,000,000.00	4,935,050.00	0.48
TRFVFAS61815	7,030,000.00	6,855,515.40	0.67
TRFVFAS71814	5,000,000.00	4,809,800.00	0.47
TRFVKFB61851	25,000,000.00	24,238,500.00	2.37
TRFVKFB71827	9,000,000.00	8,610,480.00	0.84
TRFVKFB91833	10,000,000.00	9,356,600.00	0.91
TRFYAKF51817	10,000,000.00	9,856,400.00	0.96
TRFYKBK41824	28,000,000.00	27,989,080.00	2.73
TRFYKBK51815	5,000,000.00	4,926,100.00	0.48
TRFYKBK81820	10,000,000.00	9,487,700.00	0.93
TRFYKFK51816	5,000,000.00	4,941,800.00	0.48
TRFYKFK51824	10,000,000.00	9,826,100.00	0.96
TRFYKFK51832	5,000,000.00	4,892,600.00	0.48
TRFYKFK61823	8,000,000.00	7,798,080.00	0.76
TRFYKYM41814	10,000,000.00	9,961,400.00	0.97
TRFYKYM41822	5,000,000.00	4,967,750.00	0.49
TRFYKYM51813	18,000,000.00	17,697,420.00	1.73
TOPLAM	796,220,000.00	773,829,993.80	75.58
VALÖRLÜ İŞLEMLER	:		
G) ÖZEL SEKTÖR TAHVİLLERİ	:		
TRSGFYH31914	4,530,000.00	4,544,903.70	0.44
TRSIGY32111	4,550,000.00	4,561,602.50	0.45
TRSKFTF51819	4,650,000.00	4,592,433.00	0.45
TRSOPAS22111	9,000,000.00	9,139,680.00	0.89
TRSRNSH22023	5,000,000.00	5,087,250.00	0.50
TOPLAM	27,730,000.00	27,925,869.20	2.73
VALÖRLÜ İŞLEMLER	:		
H) KİRA SERTİFİKALARI	:		
TRD260918T17	20,000.00	19,664.40	0.00
TOPLAM	20,000.00	19,664.40	0.00
VALÖRLÜ İŞLEMLER	:		
I) YABANCI MENKUL KIYMETLER	:		
İ) ALTIN VE DİĞER KIYMETLİ MADENLER	:		
J) REPO	:		
K) TERS REPO	:		
TRT230222T13	215,244.00	353,314.80	0.03
TRT230222T13	13,719,512.00	22,522,173.29	2.20
TOPLAM	13,934,756.00	22,875,488.09	2.23
L) DİĞER	:		
Vadeli Mevduat gün 41	12,000,000.00	12,048,192.29	1.18
Vadeli Mevduat gün 41	10,000,000.00	10,040,024.98	0.98
Vadeli Mevduat gün 41	6,000,000.00	6,024,096.14	0.59
Vadeli Mevduat gün 41	17,000,000.00	17,069,376.36	1.67
Vadeli Mevduat gün 41	23,000,000.00	23,092,368.54	2.26
Vadeli Mevduat gün 41	19,500,000.00	19,578,312.47	1.91

BPP	21,510,849.32	20,485,780.90	2.00
BPP	3,226,627.40	3,074,126.26	0.30
BPP	20,327,506.85	20,130,317.72	1.97
BPP	5,028,356.16	5,009,420.59	0.49
BPP	5,007,452.05	5,007,452.05	0.49
BPP	32,036.69	32,036.69	0.00
BPP	3,003,476.72	3,003,476.72	0.29
BPP	2,971,488.42	2,971,488.42	0.29
TOPLAM		147,566,470.13	14.41

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	:	1,023,810,400.86
B. HAZIR DEĞERLER (+)	:	7,404.97
C. ALACAKLAR (+)	:	0.00
D. DİĞER VARLIKLAR (+)	:	0.00
E. BORÇLAR (-)	:	1,903,992.07
FON TOPLAM DEĞERİ	:	1,021,913,813.76

5- AY İÇİNDE YAPILAN GİDERLER :

Açıklama	Tutarı
37001 Fon Yönetim Ücreti	1,850,138.52
37002 Denetim Ücreti	454.40
370031 SGMK Tahvil Borsa Payı	2,238.55
370032 O/N RRP Tahvil Borsa Payı	9,203.85
37005 Vergi, Resim ve Harçlar	2,602.31
37006 Saklama Giderleri	24,622.44
37008 Banka Masrafları	1,285.58
37010 Kap Gideri	254.40
37015 Bankalararası Para Piyasası Komisyonu	16,664.34
37021 Ödenen SPK Kayda Alma Ücreti	10,949.16
37028 Portföy Saklama Hizmeti	2,856.00
37030 E-fatura Gideri	175.04
37099 Diğer Giderler	253.44
Toplam	1,921,698.03

6- GEÇEN AY İÇİNDE RÜÇHAN HAKKI
KULLANIMI, BEDELSİZ HİSSE SENEDİ ALIM, TEMETTÜ VE ANAPARA TAHSİLATINA

İLİŞKİN AÇIKLAMALAR :

Açıklama	Giriş Tarihi	Stok	Kazanılan Nominal
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7- PORTFÖYDEN SATIŞLAR :

8- İTFALAR

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Menkul Kıymet Türü

İtfa Tarihi

Nominal

TRFFIBA31811	06.03.2018	2000000.00
TRFTEBK31810	08.03.2018	15000000.00
TRFISFA31815	09.03.2018	11650000.00
TRFVKFB31854	09.03.2018	9000000.00
TRFAKBK31817	12.03.2018	5000000.00
TRFGRAN31831	14.03.2018	15000000.00
TRFISMD31823	14.03.2018	20000000.00
TRFNURL31813	14.03.2018	1550000.00
TRFDFKT31813	16.03.2018	3750000.00
TRFHALK31812	16.03.2018	3500000.00
TRFVKFB31847	16.03.2018	15000000.00
TRFGRAN31823	19.03.2018	15000000.00
TRFISFN31818	20.03.2018	12150000.00
TRFSKBK31819	20.03.2018	8500000.00
TRFAKFK31818	21.03.2018	1000000.00
TRSAYGZ31818	26.03.2018	100000.00
TRFGRFA31811	27.03.2018	6400000.00
TRFYKBK31817	28.03.2018	10000000.00
TRFAKYM31815	29.03.2018	14000000.00
TRFGRAN31849	30.03.2018	5000000.00
TRFHLGY31810	30.03.2018	8250000.00

9- PORTFÖYE ALIŞLAR

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