

YKP
(YHT) YAPI KREDİ PORTFOY KISA VADELİ BORÇLANMA ARAÇLARI FONU
MAYIS 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	:	1,078,676,298.63
E. KATILMA PAYI SAYISI	:	19,010,652,342.00
F. FONUN KURULUŞ TARİHİ	:	31.07.2002
G. FONUN SÜRESİ	:	Süresiz

2- FONUN PERFORMANSINA İLİŞKİN BİLGİLER

A. AY SONU KATILMA PAYI FİYATI	:	0.056741
B. ÖNCEKİ AY KATILMA PAYI FİYATI	:	0.056208
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	0.95%
Ç. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI	:	4.89%
D. YILLIK KATILMA PAYI FİYATI ARTIŞ ORANI	:	11.72%
E. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ	:	
Hisse Senedi		0.00%
Devlet Tahvili		3.39%
Hazine Bonosu		0.00%
Özel Sektör Tahvili		79.76%
Yapılandırılmış Ürünler		0.00%
Yapılandırılmış ÜrünlerYP		0.00%
Kira Sertifikası-Kamu-TL		0.02%
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		3.16%
Özel Sek. Tahvili Ters Repo		0.00%
Kuponlar Ters Repo		0.00%
Hazine Bonosu Ters Repo		0.00%
Borsa Para Piyasası		4.72%
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	8.95%
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	38.62%
G. AYLİK ORTALAMA PORTFÖY DEVİR HIZI	
Hisse Senedi	0.00%
Devlet Borçlanma Senetleri	21.77%
Ğ. PORTFÖYÜN ORTALAMA VADESİ	71.937
H. KATILMA PAYI İHRAÇLARINDAN KAYNAKLANAN NAKİT GİRİŞLERİ	953,621,946.39
I. KATILMA PAYI İADELERİNDEN KAYNAKLANAN NAKİT ÇIKIŞLARI	913,006,721.70

3- FON PORTFÖY DEĞERİ TABLOSU

	Nominal Değeri	Rayiç Değeri	%
A) HİSSE SENETLERİ			
B) DEVLET TAHVİLİ VE HAZİNE BONOLARI			
TRT110718T18	2,000,000.00	2,050,360.00	0.19
TRT150519T15	14,900,000.00	14,227,116.00	1.32
TRT160119T18	5,738,000.00	5,244,646.76	0.49
TRT200219T11	10,000,000.00	14,924,600.00	1.38
TOPLAM	32,638,000.00	36,446,722.76	3.37
VALÖRLÜ İŞLEMLER			
C) GELİR ORTAKLIĞI SENETLERİ			
D) GELİR ORTAKLIĞI SENETLERİ.(DÖVİZ EN.)			
E) DÖVİZE ENDEKSİLİ TAHVİLLER			
F) FİNANSMAN BONOLARI			
TRFAKBK71813	40,000,000.00	39,396,400.00	3.65
TRFAKFK81821	15,000,000.00	14,571,300.00	1.35
TRFAKYM61838	11,600,000.00	11,474,140.00	1.06
TRFALFK61813	5,250,000.00	5,200,702.50	0.48
TRFCLKM71814	5,900,000.00	5,797,104.00	0.54
TRFDFKT91817	2,900,000.00	2,781,854.00	0.26
TRFFFKR11913	3,000,000.00	2,725,830.00	0.25
TRFFFKR81817	4,000,000.00	3,866,360.00	0.36
TRFFIBA61818	10,000,000.00	9,899,300.00	0.92
TRFFIBA71817	5,000,000.00	4,935,500.00	0.46
TRFFIBA71825	6,680,000.00	6,559,092.00	0.61
TRFFIBA81832	8,000,000.00	7,767,200.00	0.72
TRFFIBA91815	3,140,000.00	3,018,984.40	0.28
TRFFIBA91823	3,000,000.00	2,863,890.00	0.27

TRFFINF71811	5,000,000.00	4,910,150.00	0.45
TRFFNBK61866	10,000,000.00	9,918,800.00	0.92
TRFFNBK81823	10,000,000.00	9,760,100.00	0.90
TRFFNBK81831	7,500,000.00	7,298,250.00	0.68
TRFFNBK81849	18,100,000.00	17,565,326.00	1.63
TRFFNBK91830	6,700,000.00	6,368,350.00	0.59
TRFGRAN61812	25,000,000.00	25,000,000.00	2.31
TRFGRAN61838	20,000,000.00	20,000,000.00	1.85
TRFGRAN61846	5,000,000.00	4,980,900.00	0.46
TRFGRAN61853	10,000,000.00	9,919,800.00	0.92
TRFGRAN71811	10,000,000.00	9,814,800.00	0.91
TRFGRAN91819	20,500,000.00	19,762,615.00	1.83
TRFGRFA61826	10,000,000.00	9,928,800.00	0.92
TRFGRFA81816	5,450,000.00	5,307,809.50	0.49
TRFGRFAK1815	16,200,000.00	15,154,290.00	1.40
TRFGRFKK1813	4,550,000.00	4,281,277.00	0.40
TRFHALK71818	10,000,000.00	9,845,800.00	0.91
TRFHALK71826	10,000,000.00	9,792,000.00	0.91
TRFHLFK61818	14,600,000.00	14,442,320.00	1.34
TRFHLFK71817	5,000,000.00	4,908,850.00	0.45
TRFHLGY91814	8,250,000.00	7,900,777.50	0.73
TRFISFA91819	11,500,000.00	11,090,945.00	1.03
TRFISFN11927	6,590,000.00	6,003,094.60	0.56
TRFISFN61815	3,000,000.00	2,991,960.00	0.28
TRFISFN71814	10,000,000.00	9,840,100.00	0.91
TRFISFN91812	12,000,000.00	11,501,880.00	1.06
TRFISFN91820	10,000,000.00	9,574,500.00	0.89
TRFISFNK1817	6,000,000.00	5,636,940.00	0.52
TRFISGY71819	2,320,000.00	2,272,625.60	0.21
TRFISMD61853	5,000,000.00	4,952,250.00	0.46
TRFISMD71829	15,000,000.00	14,674,500.00	1.36
TRFISMD71837	20,000,000.00	19,629,000.00	1.82
TRFISMD81893	5,000,000.00	4,871,600.00	0.45
TRFISMD818A0	10,000,000.00	9,729,300.00	0.90
TRFISMDA1812	5,000,000.00	4,624,600.00	0.43
TRFISMDE1826	5,000,000.00	4,720,250.00	0.44
TRFNURL61810	5,000,000.00	4,988,150.00	0.46
TRFNURL71819	3,750,000.00	3,681,637.50	0.34
TRFSKBK71815	8,500,000.00	8,382,870.00	0.78
TRFTCZB71818	20,000,000.00	19,736,400.00	1.83
TRFTCZB71826	20,000,000.00	19,735,200.00	1.83
TRFTCZB81825	10,000,000.00	9,662,100.00	0.89
TRFTEBK71816	30,000,000.00	29,613,300.00	2.74
TRFTEBK71824	10,000,000.00	9,844,200.00	0.91
TRFTEBK81815	10,000,000.00	9,763,800.00	0.90
TRFTEBKE1815	20,000,000.00	19,047,200.00	1.76
TRFTHAL71827	25,000,000.00	24,596,250.00	2.28
TRFVFAS61815	7,030,000.00	7,016,432.10	0.65
TRFVFAS71814	5,000,000.00	4,924,200.00	0.46

TRFVKFB61851	40,000,000.00	39,680,400.00	3.67
TRFVKFB71827	9,000,000.00	8,809,830.00	0.82
TRFVKFB91833	10,000,000.00	9,576,200.00	0.89
TRFYKKBK71813	28,000,000.00	27,657,280.00	2.56
TRFYKKBK81820	10,000,000.00	9,708,700.00	0.90
TRFYKKBK81846	5,000,000.00	4,881,400.00	0.45
TRFYKKBK91811	15,000,000.00	14,439,900.00	1.34
TRFYKFK61815	4,900,000.00	4,892,454.00	0.45
TRFYKFK61823	8,000,000.00	7,981,440.00	0.74
TRFYKFK81813	10,000,000.00	9,687,500.00	0.90
TRFYKFK81821	5,000,000.00	4,808,250.00	0.44
TRFYKFKE1816	4,000,000.00	3,776,480.00	0.35
TRFYKYM71811	10,000,000.00	9,846,100.00	0.91
TRFYKYM71829	5,000,000.00	4,909,700.00	0.45
TRFYKYM81810	18,000,000.00	17,496,540.00	1.62
TOPLAM	837,910,000.00	818,976,130.70	75.78
VALÖRLÜ İŞLEMLER	:		
G) ÖZEL SEKTÖR TAHVİLLERİ	:		
TRSGFYH31914	4,530,000.00	4,666,035.90	0.43
TRISISGY32111	4,550,000.00	4,678,628.50	0.43
TRSKFTF42016	4,200,000.00	4,249,476.00	0.39
TRSOPAS22111	9,000,000.00	9,103,860.00	0.84
TRSOPAS42010	5,000,000.00	5,079,000.00	0.47
TRSRNSH22023	5,000,000.00	5,023,500.00	0.46
TRSTISB72712	5,000,000.00	5,081,400.00	0.47
TRSVKFB92719	5,000,000.00	5,164,400.00	0.48
TOPLAM	42,280,000.00	43,046,300.40	3.98
VALÖRLÜ İŞLEMLER	:		
H) KİRA SERTİFİKALARI	:		
TRD130219T18	150,000.00	151,159.50	0.01
TRD260918T17	280,000.00	279,518.40	0.03
TOPLAM	430,000.00	430,677.90	0.04
VALÖRLÜ İŞLEMLER	:		
I) YABANCI MENKUL KIYMETLER	:		
İ) ALTIN VE DİĞER KIYMETLİ MADENLER	:		
J) REPO	:		
K) TERS REPO	:		
TRT230222T13	64,671.00	108,041.31	0.01
TRT230222T13	18,562,874.00	31,013,198.36	2.87
TOPLAM	18,627,545.00	31,121,239.67	2.88
L) DİĞER	:		
Vadeli Mevduat gün 49	12,000,000.00	12,141,485.78	1.12
Vadeli Mevduat gün 49	17,000,000.00	17,204,457.28	1.59
Vadeli Mevduat gün 49	23,000,000.00	23,268,461.74	2.15
Vadeli Mevduat gün 49	19,500,000.00	19,731,451.07	1.83
Vadeli Mevduat gün 49	26,000,000.00	26,308,601.42	2.43
BPP	21,510,849.32	20,983,659.44	1.94
BPP	3,226,627.40	3,147,171.78	0.29
BPP	5,072,876.71	5,023,334.05	0.46

BPP	10,066,410.96	10,043,033.95	0.93
BPP	2,787,246.10	2,780,773.34	0.26
BPP	10,004,589.04	10,004,589.04	0.93
TOPLAM		150,637,018.89	13.94

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	:	1,080,658,090.32
B. HAZİR DEĞERLER (+)	:	8,558.54
C. ALACAKLAR (+)	:	30,085.86
D. DİĞER VARLIKLAR (+)	:	0.00
E. BORÇLAR (-)	:	2,020,436.09
FON TOPLAM DEĞERİ	:	1,078,676,298.63

5- AY İÇİNDE YAPILAN GİDERLER :

Açıklama	Tutarı
37001 Fon Yönetim Ücreti	1,877,800.56
37002 Denetim Ücreti	426.00
370031 SGMK Tahvil Borsa Payı	1,278.18
370032 O/N RRP Tahvil Borsa Payı	10,471.98
37005 Vergi, Resim ve Harçlar	2,471.34
37006 Saklama Giderleri	22,258.11
37008 Banka Masrafları	1,276.64
37010 Kap Gideri	238.50
370142 KYD Endeks Lisans Giderleri	1,486.80
37015 Bankalararası Para Piyasası Komisyonu	16,454.96
37021 Ödenen SPK Kayda Alma Ücreti	18,157.94
37028 Portföy Saklama Hizmeti	2,352.00
37030 E-fatura Gideri	164.10
37099 Diğer Giderler	237.60
Toplam	1,955,074.71

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

Açıklama	Giriş Tarihi	Stok	Kazanılan Nominal
----------	--------------	------	-------------------

7- PORTFÖYDEN SATIŞLAR :

8- İTFALAR :

Menkul Kıymet Türü	İtfa Tarihi	Nominal
TRFYKFK51816	02.05.2018	5000000.00

TRFISMD51813	03.05.2018	5000000.00
TRSKFTF51819	04.05.2018	4650000.00
TRFAKFK51816	07.05.2018	3000000.00
TRFVFAS51816	07.05.2018	5000000.00
TRFGRFK51818	08.05.2018	6700000.00
TRFFNBK51842	11.05.2018	5000000.00
TRFYAKF51817	11.05.2018	10000000.00
TRFYKBK51815	11.05.2018	5000000.00
TRFTHAL51845	16.05.2018	10000000.00
TRFYKYM51813	16.05.2018	18000000.00
TRFTEBK51826	17.05.2018	10000000.00
TRFAKFK51824	18.05.2018	6500000.00
TRFGRFA51827	18.05.2018	11000000.00
TRFYKFK51824	18.05.2018	10000000.00
TRFISFN51816	21.05.2018	5000000.00
TRFNURL51829	24.05.2018	3000000.00
TRFFNBK51875	25.05.2018	6700000.00
TRFALNF51826	28.05.2018	5000000.00
TRFYKFK51832	28.05.2018	5000000.00
TRFFIBA51835	30.05.2018	10000000.00
TRFFIBA51835	30.05.2018	10000000.00

9- PORTFÖYE ALIŞLAR

: