

Eylül 2020 Portföy Dağılım Raporu

1- FONU TANITICI BİLGİLER

A. FONUN ADI:

QNB FİNANS PORTFÖY BİRİNCİ DEĞİŞKEN FON

B. KURUCUNUN ÜNVANI:

QNB FİNANS PORTFÖY YÖNETİMİ A.Ş.

C. YÖNETİCİ ÜNVANI

QNB FİNANS PORTFÖY YÖNETİMİ A.Ş.

D. FON TUTARI

0.00

E. TOPLAM DEĞER/NET VARLIK DEĞERİ:

1,180,557,302.50

F. DOLAŞIMDAKİ PAY:

48,299,730,300.04

G.FONUN KURULUŞ TARİHİ:

21/08/2006

H. FONUN SÜRESİ:

SÜRESİZ

2- FONUN PERFORMANSINA İLİŞKİN BİLGİLER

A. AY SONU KATILMA PAYI FİYATI

0.024442

B. ÖNCEKİ AY KATILMA PAYI FİYATI:

0.023898

C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI:

2.28%

D. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI:

17.15%

E. YILLIK KATILMA PAYI FİYATI ARTIŞ ORANI:

22.58%

F. AYLIK ORTALAMA PORTFÖYDEKİ

MENKUL KIYMETLER YÜZDESİ:

Hisse Senedi

2.88%

Varant

Devlet Tahvili

1.08%

Özel Sektör Tahvili

0.06%

Finansman Bonosu

0.1033

Banka Bonosu

10.61%

Hazine Bonosu

Devlet Tahvili Repo

27.67%

Kuponlar Repo

Hazine Bonosu Repo

0.01%

Varlığa Dayalı Menkuller

Kira Sertifikaları

1.07%

Katılım Hesabı

Katılma Belgesi

0.02%

GES

GOS

Borsa Para Piyasası

0.09%

Kıymetli Madenler

0.0599

VOB İşlemleri

VOB Nakit Teminat İşlemleri	0.0134			
Yabancı Sabit Getiriliiler				
Euro Bond (Euro Tahvil Turk)	0.15			
Opsiyon				
Swap				
Yabancı Hisse Senetleri	16.83%			
Vadeli Mevduat TL	1.64%			
Vadeli Mevduat Döviz	0.05			
G. AYLIK ORTALAMA TEDAVÜL ORANI:	0.45			
H. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:				
Hisse Senedi	0.85			
Devlet Borçlanma Senetleri	0.58			
I. PORTFÖYÜN ORTALAMA VADESİ:	189.00			
J. AYLIK KORELASYON :				
K. ÜÇ AYLIK KORELASYON :				
L. AYLIK TAKİP HATASI :				
M. AYLIK TAKİP HATASI(Yıllıklandırılmış) :				
N. AYLIK TAKİP FARKI :				
O. GEÇEN AYKİ TAKİP HATASI :				
P. GEÇEN AYKİ TAKİP HATASI(Yıllıklandırılmış) :				
R. GEÇEN AYKİ TAKİP FARKI :				
S. KATILMA PAYI İHRAÇLARINDAN				
KAYNAKLANAN NAKİT GİRİŞLERİ:	259,495,975.71			
T. KATILMA PAYI İADELERİNDEN				
KAYNAKLANAN NAKİT ÇIKIŞLARI:	69,463,826.85			
3- FON PORTFÖY DEĞERİ TABLOSU:				
	Nominal Değeri	Rayiç Değeri	%	
A) HİSSE SENETLERİ				
AKGRT	240,000.00	1,860,000.00	0.16%	
ALKIM	0.94	12.99	0.00%	
ARCLK	150,000.00	3,720,000.00	0.33%	
BIMAS	54,800.00	3,814,080.00	0.34%	
ISMEN	453,000.00	4,240,080.00	0.38%	
KCHOL	88,802.00	1,302,725.34	0.12%	
KOZAL	50,000.00	3,895,000.00	0.34%	
TKFEN	50,000.00	741,000.00	0.07%	
TOASO	165,000.00	4,059,000.00	0.36%	
TTRAK	16,000.00	1,600,000.00	0.14%	
YKBNK	0.42	0.89	0.00%	
TOPLAM :	1,267,603.36	25,231,899.22	2.23%	
B) VARANTLAR:				
C) DEVLET TAHVİLİ VE HAZİNE BONOLARI:				

TRT071020T23	6,617,000.00	6,606,165.32	0.58%	
TOPLAM :	6,617,000.00	6,606,165.32	0.58%	
D) BANKA BONOLARI:				
TRFDZBKE2014	27,000,000.00	26,874,082.80	2.38%	
TRFFFKRK2010	13,000,000.00	12,839,469.50	1.14%	
TRFTEBK32115	40,000,000.00	40,276,532.00	3.57%	
TRFYKBK12122	6,000,000.00	5,788,143.60	0.51%	
TRFYKBK12130	22,000,000.00	21,171,222.60	1.87%	
TOPLAM :	108,000,000.00	106,949,450.50	9.47%	
E) FİNANSMAN BONOLARI:				
TRFALNFA2028	5,000,000.00	4,843,969.00	0.43%	
TRFDZBK22115	5,000,000.00	4,777,096.00	0.42%	
TRFFFKR12119	5,000,000.00	4,836,349.50	0.43%	
TRFFFKRK2028	1,000,000.00	981,791.90	0.09%	
TRFFNBKA2028	15,965,000.00	15,615,360.11	1.38%	
TRFFNBKE2016	4,000,000.00	3,999,089.60	0.35%	
TRFFNBKK2026	20,000,000.00	19,665,442.00	1.74%	
TRFGRFK12117	6,000,000.00	5,771,822.40	0.51%	
TRFISFA12112	20,000,000.00	19,293,806.00	1.71%	
TRFYAKFA2026	10,000,000.00	9,714,512.00	0.86%	
TRFYKBKE2057	40,000,000.00	39,742,504.00	3.52%	
TRFYKYMA2011	11,350,000.00	11,083,847.04	0.98%	
TRFYKYME2017	15,000,000.00	14,979,276.00	1.33%	
TOPLAM :	158,315,000.00	155,304,865.55	13.75%	
F) ÖZEL SEKTÖR TAHVİLLERİ:				
TRFDGOZ71915	17,760.00	19,323.95	0.00%	
TRFDGOZ71915	- 17,760.00	- 19,323.95	0.00%	
TRSAKYP41612	- 342,500.00	- 347,145.57	-0.03%	
TRSAKYP41612	342,500.00	347,145.57	0.03%	
TRSARCL22117	260,000.00	263,909.15	0.02%	
TRSAYNS21711	- 400,000.00	- 412,169.64	-0.04%	
TRSAYNS21711	400,000.00	412,169.64	0.04%	
TRSAYNS51619	70,000.00	70,190.32	0.01%	
TRSAYNS51619	- 70,000.00	- 70,190.32	-0.01%	
TRSAYNSK1619	- 80,000.00	- 82,477.32	-0.01%	
TRSAYNSK1619	80,000.00	82,477.32	0.01%	
TRSFNBK12110	30,000.00	30,685.89	0.00%	
TRSTPRS12115	300,000.00	304,091.10	0.03%	
TOPLAM :	590,000.00	598,686.15	0.05%	
G) GELİR ORTAKLIĞI SENETLERİ:				

H) GELİRE ENDEKSLİ SENETLER:				
I) KİRA SERTİFİKALARI:				
J) VARLIĞA DAYALI MENKUL KIYMETLER:				
K) YABANCI MENKUL KIYMETLER:				
US900123BZ27	10,000,000.00	78,392,572.06	6.94%	
XS1508914691	1,000,000.00	7,896,778.53	0.70%	
XS1605397394	3,900,000.00	30,081,505.09	2.66%	
XS1711581337	4,883,000.00	36,506,769.00	3.23%	
XS1760780731	600,000.00	4,514,943.30	0.40%	
XS2100270508	965,000.00	7,055,884.60	0.62%	
XS2112797290	24,000.00	169,384.33	0.01%	
US4642874402 - IEF UP	6,300.00	5,965,910.94	0.53%	
US4642874402 - IEF UP	20,780.00	19,678,036.41	1.74%	
US4642874576 - ISHARES 1-3 YEAR TREASURY	111,200.00	74,562,551.14	6.60%	
US4642874576 - ISHARES 1-3 YEAR TREASURY	2,850.00	1,911,000.64	0.17%	
US78462F1030 - SPDR S&P 500 ETF	11,000.00	28,653,410.31	2.54%	
US78462F1030 - SPDR S&P 500 ETF	2,200.00	5,730,682.06	0.51%	
US9220428588 - VANGUARD FTSE EMERGING MARKETS	80,240.00	26,887,528.92	2.38%	
US9220428588 - VANGUARD FTSE EMERGING MARKETS	40,000.00	13,403,553.80	1.19%	
US9220428588 - VANGUARD FTSE EMERGING MARKETS	12,000.00	4,021,066.14	0.36%	
TOPLAM :	21,658,570.00	345,431,577.29	30.59%	
L) ALTIN VE DİĞER KIYMETLİ MADENLER:				
ALTIN	130.00	59,903,082.02	5.30%	
TOPLAM :	130.00	59,903,082.02	5.30%	
M) KATILIM HESAPLARI:				
N) KATILMA BELGELERİ:				
IAG	110,000.00	175,436.69	0.02%	
TOPLAM :	110,000.00	175,436.69	0.02%	
O) VOB İŞLEMLERİ:				
F_XU0301020	- 2,000.00	1,292.00	0.00%	
TOPLAM :	- 2,000.00	1,292.00	0.00%	
P) OPSİYON İŞLEMLERİ:				

R) VOB NAKİT TEMİNAT İŞLEMLERİ:				
TL	12,556,331.46	12,556,331.46	1.11%	
TOPLAM :	12,556,331.46	12,556,331.46	1.11%	
S) DÖVİZE ENDEKSİLİ TAHVİLLER:				
T) DİĞER:				
VD Vadeli Mevduat Döviz	3,007,606.56	23,293,437.21	2.06%	
VD Vadeli Mevduat Döviz	3,006,950.82	23,290,263.00	2.06%	
VD Vadeli Mevduat Döviz	3,007,213.11	23,286,289.45	2.06%	
VD Vadeli Mevduat Döviz	3,007,213.11	23,286,289.45	2.06%	
RRP TRT040522T13	19,006,246.58	19,006,246.58	1.68%	
RRP TRT040522T13	19,006,246.58	19,006,246.58	1.68%	
RRP TRT041126T11	14,504,767.12	14,504,767.12	1.28%	
RRP TRT041126T11	14,504,767.12	14,504,767.12	1.28%	
RRP TRT050527T17	14,004,602.74	14,004,602.74	1.24%	
RRP TRT080323T10	17,005,589.04	17,005,589.04	1.51%	
RRP TRT090621T18	1,000,328.77	1,000,328.77	0.09%	
RRP TRT140421T13	8,002,630.14	8,002,630.14	0.71%	
RRP TRT140421T13	8,002,630.14	8,002,630.14	0.71%	
RRP TRT140421T13	8,002,630.14	8,002,630.14	0.71%	
RRP TRT160425T33	15,505,095.89	15,505,095.89	1.37%	
RRP TRT160425T33	16,005,260.27	16,005,260.27	1.42%	
RRP TRT160425T33	16,005,260.27	16,005,260.27	1.42%	
RRP TRT170724T14	4,001,315.07	4,001,315.07	0.35%	
RRP TRT170724T14	4,001,315.07	4,001,315.07	0.35%	
RRP TRT180123T10	4,501,479.45	4,501,479.45	0.40%	
RRP TRT180123T10	5,501,808.22	5,501,808.22	0.49%	
RRP TRT180924T11	1,000,328.77	1,000,328.77	0.09%	
RRP TRT180924T11	1,000,328.77	1,000,328.77	0.09%	
RRP TRT180924T11	14,504,767.12	14,504,767.12	1.28%	
RRP TRT180924T11	19,006,246.58	19,006,246.58	1.68%	
RRP TRT180924T11	7,502,465.75	7,502,465.75	0.66%	
RRP TRT180924T11	8,002,630.14	8,002,630.14	0.71%	
RRP TRT180924T11	5,501,808.22	5,501,808.22	0.49%	
RRP TRT180924T11	12,504,109.59	12,504,109.59	1.11%	
RRP TRT180924T11	12,003,945.21	12,003,945.21	1.06%	
RRP TRT180924T11	3,000,986.30	3,000,986.30	0.27%	
RRP TRT210421T14	6,001,972.60	6,001,972.60	0.53%	
RRP TRT210421T14	5,501,808.22	5,501,808.22	0.49%	
RRP TRT280628T18	12,003,945.21	12,003,945.21	1.06%	
RRP TRT280628T18	12,003,945.21	12,003,945.21	1.06%	

RRP TRT280628T18	12,003,945.21	12,003,945.21	1.06%	
RRP TRT280628T18	3,000,986.30	3,000,986.30	0.27%	
BPP	382,131.87	382,131.87	0.03%	
TOPLAM :	335,517,307.28	416,644,602.80	36.89%	
FON PORTFÖY DEĞERİ	644,631,942.10	1,129,402,096.99		
4- FON TOPLAM DEĞERİ TABLOSU:				
	Tutarı	%		
A. FON PORTFÖY DEĞERİ TABLOSU:	1,129,402,096.99	95.67%		
B. HAZIR DEĞERLER (+) :	55,239,781.78	4.68%		
C. ALACAKLAR (+) :	770,624.84	0.07%		
D. DİĞER VARLIKLAR (+) :	-	0.00%		
E. BORÇLAR (-) :	4,855,201.11	0.41%		
FON TOPLAM DEĞERİ:	1,180,557,302.50			
5- AY İÇİNDE YAPILAN GİDERLER				
Açıklama	Tutarı			
37001Fon Yönetim Ücreti	1,780,532.06			
37002Denetim Ücreti	264.60			
370031SGMK Tahvil Borsa Payı	667.31			
370032O/N RRP Tahvil Borsa Payı	42,793.80			
370033Vadeli RRP Tahvil Borsa Payı	27,871.20			
37004Aracılık Komisyonu	234,025.37			
37005Vergi, Resim ve Harçlar	58.80			
37006Saklama Giderleri	38,653.26			
37008Banka Masrafları	- 1,150.46			
370142BİST Endeks K. Öltücü Kullanım bedeli	555.60			
37015Bankalararası Para Piyasası Komisyonu	394.26			
37021Ödenen SPK Kayda Alma Ücreti	31,646.19			
37023VOB İşlemi Komisyonu	10,268.15			
37025Döviz Alım Kambiyo Vergisi	716,031.50			
37033KAP Ücreti	305.70			
37045Fon Saklama Ücreti	93,503.65			
37056Vergi Beyannameleri Smm Ödemesi	439.67			
37098Küsürat farkları	0.05			
TOPLAM	2,976,860.71			
6-GEÇEN AY İÇİNDE RÜÇHAN HAKKI				
KULLANIMI.BEDELSİZ HİSSE SENEDİ ALIMİ.				

TEMETTÜ VE ANAPARA TAHSİLATINA				
İLİŞKİN AÇIKLAMALAR				
Açıklama	Nominal Değeri			
IEF UP Tem:%11	27,080.00			
TKFEN Tem:%38	80,000.00			
VWO US EQUITY Tem:%30	132,240.00			
7- İTFALAR				
Menkul Kıymet Türü	İtfa Tarihi	Nominal Değeri		
TRT160920T25	16/09/2020	7,980,000.00		
TRFDNZY92015	16/09/2020	6,000,000.00		
TRD230920T24	23/09/2020	15,310,000.00		
TOPLAM :			0.00%	-
TOPLAM :			0.00%	-