

Eylül 2021 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			
E. TOPLAM DEĞER/NET VARLIK DEĞERİ:	863,386,295.86			
F. DOLAŞIMDAKİ PAY:	29,704,018,573.04			
G.FONUN KURULUŞ TARİHİ:	21/08/2006			
H. FONUN SÜRESİ:	SÜRESİZ			
2- FONUN PERFORMANSINA İLİŞKİN BİLGİLER				
A. AY SONU KATILMA PAYI FİYATI	0.029066			
B. ÖNCEKİ AY KATILMA PAYI FİYATI:	0.028361			
C. AYLIK KATILMA PAYI FİYATI ARTIŞ ORANI:	2.49%			
D. YILBAŞINA GÖRE FİYAT ARTIŞ ORANI:	14.16%			
E. YILLIK KATILMA PAYI FİYATI ARTIŞ ORANI:	18.92%			
F. AYLIK ORTALAMA PORTFÖYDEKİ MENKUL KIYMETLER YÜZDESİ:				
Hisse Senedi	6.02%			
Varant				
Devlet Tahvili	1.13%			
Özel Sektör Tahvili	0.00%			
Finansman Bonosu				
Banka Bonosu				
Hazine Bonosu				
Devlet Tahvil Repo	43.42%			
Kuponlar Repo				
Hazine Bonosu Repo				
Varlığa Dayalı Menkuller				
Kira Sertifikaları	0.14%			
Katılım Hesabı				
Katılma Belgesi	2.39%			
GES				
GOS				
Borsa Para Piyasası	0.07%			
Kıymetli Madenler	4.61%			
VOB İşlemleri				
VOB Nakit Teminat İşlemleri	5.77%			
Yabancı Sabit Getiriliiler				
Euro Bond (Euro Tahvil Turk)	13.64%			
Opsiyon				
Swap				
Yabancı Hisse Senetleri	15.86%			
Vadeli Mevduat TL	1.38%			
Vadeli Mevduat Döviz	5.57%			
G. AYLIK ORTALAMA TEDAVÜL ORANI:	30.44%			
H. AYLIK ORTALAMA PORTFÖY DEVİR HIZI:				
Hisse Senedi	57.24%			
Devlet Borçlanma Senetleri	32.74%			
I. PORTFÖYÜN ORTALAMA VADESİ:	133.738			
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:	12,055,468.52			
T. KATILMA PAYI İADELERİNDEN KAYNAKLANAN NAKİT ÇIKIŞLARI:	85,069,738.65			
3- FON PORTFÖY DEĞERİ TABLOSU:				

Menkul Kıymet	İhraççı Kurum	Vade Tarihi	ISIN Kodu	Nominal Faiz Oranı	Nominal	Birim Alış Fiyatı	Satın Alış Tarihi	İç İskonto Oranı	Repo	Günlük Birim Deger	Günlük Kur	Toplam Deger
A.HİSSE SENEDİ												
AKSEN	AKSA ENERJİ ÜRETİM ANONİM ŞİRK		TREAKSN00011		470,000.00	10.631	26/02/2021			13.7		6,439,000.00
ALKİM	Alkım Alkali Kimya A.Ş.		TRAALKIM91E0		0.94	7.31	23/01/2020			16.24		15.27
COLLA	COCA-COLA ICECEK A.Ş		TRECOLA00011		54,500.00	73.792	09/03/2021			84.9		4,627,050.00
EREGL	Ereğli Demir Çelik		TRAEREG191G3		195,000.00	20.009	04/08/2021			16.65		3,246,750.00
GARAN	T. Garanti Banka		TRAGARAN91N1		340,000.00	8.66	03/08/2021			9.24		3,141,600.00
MAVİ	MAVİ GİYİM SANAYİ VE TİCARET A		TREMAVİ00037		82,280.00	53.626	04/08/2021			64.4		5,298,832.00
SİSE	T. Şişe ve Cam Fabrikaları A.Ş		TRASİSEW91Q3		300,000.00	7.81	04/08/2021			8.19		2,457,000.00
TAVHL	TAV Havalimanları Holding A.Ş		TRETAVH00018		100,000.00	21.919	03/08/2021			26.28		2,628,000.00
TOASO	Tofaş Türk Otomobil Fabrikası		TRATOASO91H3		130,000.00	38.419	04/08/2021			52		6,760,000.00
TUPRS	Tüpraş Türkiye Petrol Rafinele		TRATUPRS91E8		39,000.00	107.7	15/09/2021			114.6		4,469,400.00
YATAS	Yataş Yatak Yorgan Sanayi Tı		TRAYATAS91B4		513,198.00	12.969	21/01/2021			14		7,184,772.00
YKBNK	Yapı ve Kredi Bankası A.Ş.		TRAYKBNK91N6		0.42	2.44	03/08/2021			2.41		1.00
					2,223,979.36							46,252,420.27
B.BORÇLANMA SENETLERİ												
TRT020322T17	Türk Hazinesi	02/03/2022	TRT020322T17	5.50%	100,000.00	101.502	18/08/2021	33.61%		98.38121		98,381.21
TRT170822T15	Türk Hazinesi	17/08/2022	TRT170822T15	5.35%	127,000.00	94.844	20/05/2021	17.82%		95.87534		121,761.68
TRT210623T10	Türk Hazinesi	21/06/2023	TRT210623T10	2.50%	500,000.00	100.767	19/04/2021	2.61%		99.85557		499,277.85
TRDZKVKE2112	Ziraat Katılım Varlık Kiralama	13/10/2021	TRDZKVKE2112	5.11%	630,000.00	102.32433	19/08/2021	20.56%		104.46851		658,151.61
TRDKTVKK2146	KT Kira Sertifikaları Varlık Kiralama	24/11/2021	TRDKTVKK2146	5.00%	10,000.00	102.3364	30/09/2021	19.57%		102.26003		10,226.00
TRD310122T12	Türk Hazinesi	31/01/2022	TRD310122T12	0.38%	995.00	50.113.00	29/07/2021	0.00%		49.635.40		493,872.18
US900123B227	Türk Hazinesi	26/09/2022	US900123B227	3.13%	4,850,000.00	103.75422	28/04/2021			103.478	8.8785	44,558,377.02
XS1711581337	Fibabanka	25/01/2023	XS1711581337	3.00%	4,883,000.00	101.47996	03/03/2020			103.446	8.8785	44,847,684.54
XS1760780731	Vakıflar Bankası	30/01/2023	XS1760780731	2.88%	600,000.00	97.67708	15/05/2020			103.694	8.8785	5,523,883.07
XS1578203462	İş Bankası	25/04/2024	XS1578203462	3.06%	1,400,000.00	105.57188	28/06/2021			105.84	8.8785	13,155,806.16
XS2100270508	Türkiye Sınai Kalkınma Bankası	23/01/2025	XS2100270508	3.00%	965,000.00	102.58813	26/02/2020			102.525	8.8785	8,784,088.25
XS2112797290	Vakıflar Bankası	05/02/2025	XS2112797290	2.63%	24,000.00	98.77808	02/03/2020			99.655	8.8785	212,348.86
TRFDGOZ71915	Dünya Göz Hastanesi	26/12/2030	TRFDGOZ71915	23.83%	17,760.00	101.65901	24/12/2021	2.16%		101.659	1	18,054.64
TRFDGOZ71915	Dünya Göz Hastanesi	26/12/2030	TRFDGOZ71915	23.83%	17,760.00	101.65901	24/12/2021	2.16%		101.659	1	18,054.64
TRSAKYP41612	Akyürek Pazarlama	26/12/2030	TRSAKYP41612	2.97%	342,500.00	101.35637	24/12/2021	0.17%		101.35637	1	347,145.57
TRSAKYP41612	Akyürek Pazarlama	26/12/2030	TRSAKYP41612	2.97%	342,500.00	101.35637	24/12/2021	0.17%		101.35637	1	347,145.57
TRSAYNS21711	Aynes Gıda Sanayi	22/02/2030	TRSAYNS21711	3.04%	400,000.00	103.04241	24/12/2021	0.00%		103.04241	1	412,169.64
TRSAYNS21711	Aynes Gıda Sanayi	22/02/2030	TRSAYNS21711	3.04%	400,000.00	103.04241	24/12/2021	0.00%		103.04241	1	412,169.64
TRSAYNSK1619	Aynes Gıda Sanayi	16/11/2030	TRSAYNSK1619	3.32%	70,000.00	100.27189	24/12/2021	0.00%		103.09665	1	72,167.65
TRSAYNSK1619	Aynes Gıda Sanayi	16/11/2030	TRSAYNSK1619	3.32%	80,000.00	103.09665	24/12/2021	0.00%		103.09665	1	82,477.32
TRSAYNSK1619	Aynes Gıda Sanayi	16/11/2030	TRSAYNSK1619	3.32%	70,000.00	100.27189	24/12/2021	0.00%		103.09665	1	72,167.65
TRSAYNSK1619	Aynes Gıda Sanayi	16/11/2030	TRSAYNSK1619	3.32%	80,000.00	103.09665	24/12/2021	0.00%		103.09665	1	82,477.32
					14,089,995.00							118,963,858.43
C. KATILMA BELGESİ												
YERLİ KATILMA BELGESİ			IAG		110,000.00	1.341404	19/12/2019			1.947238		214,196.18
			FYD 1 HisseFon		23,767,474.00	0.799412	03/08/2021			0.819973		19,488,686.96
					23,877,474.00							19,702,883.14
D. OPSİYON İŞLEMLER												
E.YABANCI HİSSE												
EWG US EQUITY	iShares MSCI Germany ETF		US4642868065	0.00%	32,000.00	34.575	03/08/2021	0.00%		32.975	8.8785	9,368,593.20
EWG US EQUITY	iShares MSCI Germany ETF		US4642868065	0.00%	56,800.00	36.07834	02/06/2021			32.975	8.8785	16,629,252.93
			US4642868065		88,800.00							25,997,846.13
SLV US EQUITY	iShares Silver Trust		US46428Q1094	0.00%	92,700.00	22.76774	03/09/2021	0.00%		20.415	8.8785	16,802,299.33
SPY US EQUITY	SPDR S&P 500 ETF		US78462F1030	0.00%	1,550.00	382.9897	04/03/2021	0.00%		434.945	8.8785	5,985,571.73
SPY US EQUITY	SPDR S&P 500 ETF		US78462F1030	0.00%	2,950.00	406.39864	05/04/2021	0.00%		434.945	8.8785	11,391,894.59
SPY US EQUITY	SPDR S&P 500 ETF		US78462F1030	0.00%	1,700.00	437.28	03/08/2021	0.00%		434.945	8.8785	6,564,820.61
SPY US EQUITY	SPDR S&P 500 ETF		US78462F1030	0.00%	2,970.00	420.87	02/06/2021	0.00%		434.945	8.8785	11,469,127.77

			US78462F1030		9,170.00							35,411,414.70
TLT US EQUITY	ISHARES 20+ YEAR TREASURY BOND ETF		US4642874329	0.00%	1,227.00	150.26141	04/08/2021	0.00%		144.285	8.8785	1,571,829.18
TLT US EQUITY	ISHARES 20+ YEAR TREASURY BOND ETF		US4642874329	0.00%	50,000.00	150.36981	23/09/2021	0.00%		144.285	8.8785	64,051,718.63
			US4642874329		51,227.00							65,623,547.80
					241,897.00							143,835,107.97
F.TERS REPO												
		01/10/2021	TRT030523T13	18.50%	12,006,082.19	242.012	30/09/2021	0.00%	4,958,430.00	242.134752		12,006,082.19
		01/10/2021	TRT110226T13	18.50%	12,006,082.19	77.057	30/09/2021	0.00%	15,572,900.00	77.095995		12,006,082.19
		01/10/2021	TRT030523T13	18.50%	12,006,082.19	242.012	30/09/2021	0.00%	4,958,430.00	242.134752		12,006,082.19
		01/10/2021	TRT030523T13	18.50%	12,006,082.19	242.012	30/09/2021	0.00%	4,958,430.00	242.134752		12,006,082.19
		01/10/2021	TRT280531T14	18.30%	12,006,016.44	101.278	30/09/2021	0.00%	11,848,550.00	101.328993		12,006,016.44
		01/10/2021	TRT110827T16	18.20%	13,006,482.19	72.021	30/09/2021	0.00%	18,050,275.00	72.056975		13,006,482.19
		01/10/2021	TRT050624T19	18.51%	23,011,663.84	101.163	30/09/2021	0.00%	22,735,655.00	101.213991		23,011,663.84
		01/10/2021	TRT280531T14	18.30%	50,025,068.49	101.278	30/09/2021	0.00%	49,368,960.00	101.32899		50,025,068.49
		01/10/2021	TRT050527T17	18.20%	37,018,449.32	102.455	30/09/2021	0.00%	36,113,450.00	102.50599		37,018,449.32
		01/10/2021	TRT110827T16	18.50%	38,019,260.27	72.02	30/09/2021	0.00%	52,762,760.00	72.056997		38,019,260.27
		01/10/2021	TRT180625T13	18.50%	38,019,260.27	114.034	30/09/2021	0.00%	33,323,340.00	114.091986		38,019,260.27
		01/10/2021	TRT030523T13	18.50%	38,019,260.27	242.012	30/09/2021	0.00%	15,701,685.00	242.134906		38,019,260.27
		01/10/2021	TRT030523T13	18.50%	38,019,260.27	242.012	30/09/2021	0.00%	15,701,685.00	242.134906		38,019,260.27
		01/10/2021	TRT110827T16	18.20%	27,013,463.01	72.021	30/09/2021	0.00%	37,489,025.00	72.05699		27,013,463.01
					362,182,513.13				323,543,575.00			362,182,513.13
G.KATILIM HESABI												
H.VADELİ MEVDUAT												
VADELİ DÖVİZ MEVDUATI	BURGANBANK A.Ş.	12/10/2021		1.00%	2,000,000.00	100	10/09/2021	0.00%		100.0575	8.8785	17,767,214.98
	ICBC DOLAR	12/10/2021		0.95%	2,000,000.00	100	10/09/2021	0.00%		100.0547	8.8785	17,766,704.20
	ANADOLUBANK A.Ş	12/10/2021		1.00%	2,000,000.00	100	10/09/2021	0.00%		100.0575	8.8785	17,767,214.98
	BURGANBANK A.Ş.	12/10/2021		1.00%	2,000,000.00	100	10/09/2021	0.00%		100.0575	8.8785	17,767,214.98
VADELİ TL MEVDUATI	TEB A.Ş.	08/11/2021		18.25%	11,557,941.26	100	24/09/2021	0.00%		100.3467		11,598,014.99
					19,557,941.26							82,666,364.13
I.KIYMETLİ MADEN												
KIYMETLİ MADEN			ALTIN	0.00%	56.00	485,177.10	02/09/2021	0.00%		492,476.19		27,578,666.61
					56.00							27,578,666.61
J.YABANCI TAHVİL												
K.BORSA PARA PİYASASI												
		01/10/2021		18.25%	622,311.00	100,000.00	30/09/2021	0.00%		100,050.00		622,311.00
					622,311.00							622,311.00
L.VARANT İŞLEMLERİ												
M.TEMİNAT İŞLEMLERİ												
					48,863,009.63	1	07/07/2011			1		48,863,009.63
					48,863,009.63							48,863,009.63
N.SWAP İŞLEMLERİ												
O.EUROBOND REPO												
					471,659,176.38				323,543,575.00			850,667,134.31
Kısa Pozisyon	Kısa	27/10/2021	F_XU0301021	-	2,400.00	1560.9404	08/09/2021			1517.75	1	- 36,426,000.00
				-	2,400.00						-	36,426,000.00
					2,400.00							36,426,000.00
	FINANSBANK A.Ş. VADELİ		USD		2,000,000.00						8.8785	17,757,000.00

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