

CİGNA SAĞLIK HAYAT VE EMEKLİLİK A.Ş. BORÇLANMA ARAÇLARI EMEKLİLİK YATIRIM FONU (20.01.2022 Tarihinden Önceki
Unvanı Cigna Sağlık Hayat ve Emeklilik A.Ş. Kamu Borçlanma Araçları EYF)

Fon Portföy Değeri ve Net Varlık Değeri Tabloları

1- Fon Portföy Değeri Tablosu

Menkul Kıymet	İhraççı Kurum	Vade Tarihi	Menkul Tanımı	Nominal Deger/ Kontrat Sayısı	Toplam Deger	Grup (%)	Toplam (%)	F.T.D. (%)
A.HİSSE SENEDİ								
Hisse Senedi	AKSEN		AKSEN	10,000.00	240,800.00	2.36%	0.07%	0.07%
	BIMAS		BIMAS	13,000.00	1,051,050.00	10.28%	0.31%	0.31%
	GWIND		GWIND	60,000.00	476,400.00	4.66%	0.14%	0.14%
	KCAER		KCAER	92,636.00	2,501,172.00	24.47%	0.74%	0.75%
	KORDS		KORDS	20,000.00	987,600.00	9.66%	0.29%	0.30%
	KRDMD		KRDMD	1.00	11.28	0.00%	0.00%	0.00%
	SISE		SISE	60,000.00	1,290,000.00	12.62%	0.38%	0.39%
	THYAO		THYAO	50,000.00	2,340,000.00	22.89%	0.69%	0.70%
	TKFEN		TKFEN	20,000.00	432,400.00	4.23%	0.13%	0.13%
	VESBE		VESBE	100,000.00	902,000.00	8.82%	0.27%	0.27%
ARA GRUP TOPLAMI				425,637.00	10,221,433.28		3.02%	3.06%
GRUP TOPLAMI				425,637.00	10,221,433.28		3.02%	3.06%
B.BORÇLANMA SENETLERİ								
Devlet Tahvili	T.C.	17.08.2022	TRT170822T15	270,000.00	278,201.64	0.10%	0.08%	0.08%
	T.C.	14.09.2022	TRT140922T17	15,500,000.00	15,574,910.26	5.49%	4.59%	4.66%
	T.C.	18.01.2023	TRT180123T10	26,550,000.00	26,810,665.25	9.45%	7.91%	8.02%
	T.C.	08.03.2023	TRT080323T10	13,400,000.00	12,444,135.12	4.38%	3.67%	3.72%
	T.C.	14.06.2023	TRT140623T19	7,430,000.00	7,098,725.28	2.50%	2.09%	2.12%
	T.C.	21.06.2023	TRT210623T10	12,000,000.00	11,927,981.76	4.20%	3.52%	3.57%
	T.C.	27.09.2023	TRT270923T11	6,000,000.00	5,269,882.80	1.86%	1.55%	1.58%
	T.C.	20.03.2024	TRT200324T13	5,900,000.00	5,109,407.08	1.80%	1.51%	1.53%
	T.C.	17.07.2024	TRT170724T14	4,500,000.00	4,472,054.60	1.58%	1.32%	1.34%
	T.C.	24.07.2024	TRT240724T15	12,500,000.00	10,359,977.50	3.65%	3.06%	3.10%
	T.C.	12.03.2025	TRT120325T12	2,000,000.00	1,505,325.60	0.53%	0.44%	0.45%
	T.C.	18.06.2025	TRT180625T13	16,955,000.00	45,359,910.04	15.98%	13.38%	13.58%
	T.C.	01.10.2025	TRT011025T16	2,000,000.00	1,618,126.00	0.57%	0.48%	0.48%
	T.C.	11.02.2026	TRT110226T13	34,000,000.00	25,668,674.00	9.04%	7.57%	7.68%
	T.C.	19.08.2026	TRT190826T19	5,000,000.00	4,803,713.50	1.69%	1.42%	1.44%

	T.C.	24.02.2027	TRT240227T17	15,500,000.00	11,883,302.85	4.19%	3.51%	3.56%
	T.C.	11.08.2027	TRT110827T16	7,500,000.00	5,767,741.50	2.03%	1.70%	1.73%
	T.C.	08.03.2028	TRT080328T15	1,400,000.00	1,143,207.80	0.40%	0.34%	0.34%
	T.C.	13.11.2030	TRT131130T14	53,930,000.00	38,852,455.53	13.69%	11.46%	11.63%
	T.C.	13.11.2030	TRT131130T14	-2,000,000.00	-1,435,760.00	-0.51%	-0.42%	-0.43%
	T.C.	13.11.2030	TRT131130T14	-2,000,000.00	-1,435,760.00	-0.51%	-0.42%	-0.43%
			<i>TRT131130T14</i>	<i>49,930,000.00</i>	<i>35,980,935.53</i>	<i>12.68%</i>	<i>10.61%</i>	<i>10.77%</i>
	T.C.	11.02.2032	TRT110232T15	1,000,000.00	1,567,808.73	0.55%	0.46%	0.47%
ARA GRUP TOPLAMI				239,335,000.00	234,644,686.83		69.22%	70.23%
Özel Sektör Tahvil	Arçelik A.Ş.	07.02.2023	TRSARCL22323	2,000,000.00	2,183,382.14	0.77%	0.64%	0.65%
	Arçelik A.Ş.	05.04.2024	TRSARCL42412	3,000,000.00	3,153,021.12	1.11%	0.93%	0.94%
	Aygaz A.Ş.	03.02.2023	TRSAYGZ22312	2,390,000.00	2,612,272.32	0.92%	0.77%	0.78%
		13.10.2023	TRSENSAE2312	4,000,000.00	4,083,373.16	1.44%	1.20%	1.22%
		14.02.2024	TRSOPAS22418	1,950,000.00	2,014,238.01	0.71%	0.59%	0.60%
	Tat Gıda	20.06.2023	TRSTATK62313	2,000,000.00	2,030,316.52	0.72%	0.60%	0.61%
	TÜPRAŞ	03.02.2023	TRSTPRS22312	2,000,000.00	2,050,852.72	0.72%	0.60%	0.61%
ARA GRUP TOPLAMI				17,340,000.00	18,127,455.99		5.35%	5.43%
Finansman Bonosu	A1 CAPITAL YATIRIM MENKUL DEĞERLER A.Ş.	16.08.2022	TRFA1CP82211	3,000,000.00	2,914,881.12	1.03%	0.86%	0.87%
	Ak Finansal Kiralama A.Ş.	26.08.2022	TRFAKFK82217	1,450,000.00	1,410,106.48	0.50%	0.42%	0.42%
	Deniz Leasing	02.09.2022	TRFDNFK92248	4,000,000.00	3,855,468.40	1.36%	1.14%	1.15%
	Otokoç Otomotiv Sanayi ve Ticaret A.Ş.	15.09.2022	TRFOTKO92210	2,000,000.00	1,916,485.80	0.68%	0.57%	0.57%
	Tam Finans Faktoring A.Ş.	03.08.2022	TRFTAMF82214	3,000,000.00	2,940,498.93	1.04%	0.87%	0.88%
	Tam Finans Faktoring A.Ş.	01.09.2022	TRFTAMF92213	1,850,000.00	1,772,499.43	0.62%	0.52%	0.53%
	Türk Ekonomi Bankası A.Ş.	22.07.2022	TRFTEBK72228	2,000,000.00	1,977,998.86	0.70%	0.58%	0.59%
	ING Bank A.Ş.	30.05.2023	TRSINGB52324	3,000,000.00	2,378,603.40	0.84%	0.70%	0.71%
		11.08.2022	TRFKCTF82214	1,000,000.00	1,175,740.32	0.41%	0.35%	0.35%
		01.07.2022	TRFMCBF72219	2,600,000.00	3,123,762.20	1.10%	0.92%	0.93%
	QUA Granite Hayal Yapı ve Ürünleri San. ve Tic. A.Ş.	06.10.2022	TRFQAGRE2214	1,200,000.00	1,247,516.58	0.44%	0.37%	0.37%
ARA GRUP TOPLAMI				25,100,000.00	24,713,561.52		7.29%	7.40%
Banka Bonosu		02.09.2026	TRT020926T17	7,000,000.00	6,304,358.20	2.22%	1.86%	1.89%
ARA GRUP TOPLAMI				7,000,000.00	6,304,358.20		1.86%	1.89%
GRUP TOPLAMI				288,775,000.00	283,790,062.55		83.71%	84.94%
C. KATILMA BELGESİ								
Katılma Belgesi			RR9	4,560.00	7,031,493.14	73.78%	2.07%	2.10%
			RP6	114,959.00	2,499,255.22	26.22%	0.74%	0.75%
ARA GRUP TOPLAMI				119,519.00	9,530,748.36		2.81%	2.85%
GRUP TOPLAMI				119,519.00	9,530,748.36		2.81%	2.85%
D. OPSİYON İŞLEMLER								
E.YABANCI HİSSE								
F.TERS REPO								

Hazine Bonosu Repo	T.C.	01.07.2022	TRT230233T10	5,001,975.34	5,001,975.34	100.00%	1.48%	1.50%
ARA GRUP TOPLAMI				5,001,975.34	5,001,975.34		1.48%	1.50%
GRUP TOPLAMI				5,001,975.34	5,001,975.34		1.48%	1.50%
G.KATILIM HESABI								
Katılım Hesabi	TÜRKİYE EMLAK K	14.07.2022		9,112,789.19	9,234,126.60	100.00%	2.72%	2.76%
ARA GRUP TOPLAMI				9,112,789.19	9,234,126.60		2.72%	2.76%
GRUP TOPLAMI				9,112,789.19	9,234,126.60		2.72%	2.76%
H.VADELİ MEVDUAT								
Vadeli Mevduat (Döviz)	FİBANKA USD M	18.07.2022		500,000.00	8,347,117.81	100.00%	2.46%	2.50%
ARA GRUP TOPLAMI				500,000.00	8,347,117.81		2.46%	2.50%
GRUP TOPLAMI				500,000.00	8,347,117.81		2.46%	2.50%
I.KIYMETLİ MADEN								
J.YABANCI TAHVİL								
K.BORSA PARA PİYASASI								
BPP		01.07.2022		356,183.36	356,183.36	91.05%	0.11%	0.11%
		01.07.2022		35,017.98	35,017.98	8.95%	0.01%	0.01%
ARA GRUP TOPLAMI				391,201.34	391,201.34		0.12%	0.12%
GRUP TOPLAMI				391,201.34	391,201.34		0.12%	0.12%
L.VARANT İŞLEMLERİ								
M.TEMİNAT İŞLEMLERİ								
VIOP Nakit				4,119,004.35	4,119,004.35	100.00%	1.22%	1.23%
ARA GRUP TOPLAMI				4,119,004.35	4,119,004.35		1.22%	1.23%
GRUP TOPLAMI				4,119,004.35	4,119,004.35		1.22%	1.23%
N.SWAP İŞLEMLERİ								
O.EUROBOND FON PORTFÖY DEĞERİ				308,947,111.60	330,635,669.62			
Döviz Bakıyeleri	FİNANSBANK A.Ş. VADESİZ USD		USD	1,000.00	16,661.40	0.20%	0.00%	0.00%
	FİBANKA USD MEV		USD	500,985.38	8,347,117.81	99.80%	2.46%	2.50%
			USD	501,985.38	8,363,779.21	100.00%	2.47%	2.50%
ARA GRUP TOPLAMI				501,985.38	8,363,779.21		2.47%	2.50%
GRUP TOPLAMI				501,985.38	8,363,779.21		2.47%	2.50%

2- Net Varlık Değeri Tablosu

	TUTARI(TL)	GRUP (%)	TOPLAM (%)			TUTARI(TL)	TOPLAM (%)
A. FON PORTFÖY DEĞERİ	330,635,669.62		98.97%		FON TOPLAM DEĞERİ	334,093,050.10	
(MİZANDAN PORTFÖY DEĞERİ)	330,635,632.65		98.97%		Toplam Pay Sayısı	20,000,000,000	
B. HAZIR DEĞERLER	18,534.20		0.01%		Dolaşımdaki Pay Sayısı	8,585,470,804.74	
a) Kasa	0.00	0.00%	0.00%		Kurucunun Elindeki Pay Sayısı	0.	
b) Bankalar	16,661.40	89.90%	0.00%		Merkezdeki Pay Sayısı	11,414,529,192.59	
i) TL Hesaplar	0.00	0.00%	0.00%		Fiyat	0.038914	
ii) Yabancı Para TL Karşılığı	16,661.40	89.90%	0.00%		(VOB AçıkPozisyon)	0.00	0.00%
iii) VOB Nakit Teminatları (Alacakları)	0.00	0.00%	0.00%		Pay Sahibi Sayısı	42,945	
c) Diğer Hazır Değerler	1,872.80	10.10%	0.00%		Günlük Yönetim Ücreti	13,363.72	
C. ALACAKLAR	8,334,226.27		2.49%		Dünkü Fiyat	0.038965	-0.132583%
a) Takastan Alacaklar T1	3,074,471.42	36.89%	1.84%				
b) Takastan Alacaklar T2	773,364.40	9.28%	0.46%				
c) Takastan BPP Alacakları	0.00	0.00%	0.00%				
d) Diğer Alacaklar	4,486,390.45	53.83%	2.69%				
D. DİĞER VARLIKLAR	0.00		0.00%				
E. BORÇLAR	4,895,379.99		0.00%				
a) Takasa Borçlar T1	0.00	0.00%	0.00%				
b) Takasa Borçlar T2	0.00	0.00%	0.00%				
c) Yönetim Ücreti	406,193.00	8.30%	0.00%				
d) Ödenecek Vergi	0.00	0.00%	0.00%				
e) İhtiyatlar	0.00	0.00%	0.00%				
f) Krediler	0.00	0.00%	0.00%				
g) Diğer Borçlar	4,489,186.99	91.70%	0.00%				
i) Denetim Ücreti	32,248.10	0.66%	0.00%				
ii) İlan Giderleri	0.00	0.00%	0.00%				
iii) Noter Masrafı	0.00	0.00%	0.00%				
iv) İhraç İzin Gideri	10,023.09	0.20%	0.00%				
v) Takas Saklama Komisyonu	0.00	0.00%	0.00%				
vi) Diğer	4,446,915.80	90.84%	0.00%				
F. M.D.Düşüş Karşılığı	0.00		0.00%				
FON TOPLAM DEĞERİ	334,093,050.10						