

CİGNA SAĞLIK HAYAT VE EMEKLİLİK A.Ş.
DENGELİ DEĞİŞKEN EMEKLİLİK YATIRIM FONU

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	AKSA		AKSA	78,500.00	4,541,225.00	4.16%	2.59%	2.59%
	AKSEN		AKSEN	175,000.00	4,214,000.00	3.86%	2.40%	2.40%
	ALARK		ALARK	150,000.00	4,920,000.00	4.51%	2.80%	2.81%
	ALKIM		ALKIM	0.25	5.19	0.00%	0.00%	0.00%
	BIMAS		BIMAS	120,000.00	9,702,000.00	8.90%	5.52%	5.54%
	GMSTR		GMSTR	25,000.00	1,782,000.00	1.63%	1.01%	1.02%
	GWIND		GWIND	600,000.00	4,764,000.00	4.37%	2.71%	2.72%
	ISCTR		ISCTR	500,000.84	2,190,003.68	2.01%	1.25%	1.25%
	ISSEN		ISSEN	1.00	25.60	0.00%	0.00%	0.00%
	KCAER		KCAER	197,186.00	5,324,022.00	4.88%	3.03%	3.04%
	KORDS		KORDS	87,500.00	4,320,750.00	3.96%	2.46%	2.47%
	KRDMD		KRDMD	200,000.00	2,256,000.00	2.07%	1.28%	1.29%
	MAVI		MAVI	105,000.00	5,507,250.00	5.05%	3.14%	3.14%
	ODAS		ODAS	1,900,000.00	5,491,000.00	5.04%	3.13%	3.13%
	OZKGY		OZKGY	900,000.00	4,959,000.00	4.55%	2.82%	2.83%
	PGSUS		PGSUS	32,400.00	5,540,400.00	5.08%	3.15%	3.16%
	SISE		SISE	422.00	9,073.00	0.01%	0.01%	0.01%
	SISE		SISE	24,578.00	528,427.00	0.48%	0.30%	0.30%
	SISE		SISE	28,398.00	610,557.00	0.56%	0.35%	0.35%
	SISE		SISE	71,602.00	1,539,443.00	1.41%	0.88%	0.88%
	SISE		SISE	125,000.00	2,687,500.00	2.46%	1.53%	1.53%
			SISE	250,000.00	5,375,000.00	4.93%	3.06%	3.07%
	TAVHL		TAVHL	105,000.00	5,224,800.00	4.79%	2.97%	2.98%
	THYAO		THYAO	220,000.00	10,296,000.00	9.44%	5.86%	5.87%
	TOASO		TOASO	67,500.00	4,050,000.00	3.71%	2.31%	2.31%
	TUPRS		TUPRS	16,500.00	4,364,250.00	4.00%	2.48%	2.49%
	USDTR		USDTR	9,000.00	14,217,300.00	13.04%	8.09%	8.11%
ARA GRUP TOPLAMI				5,738,588.09	109,039,031.46		62.07%	62.22%

GRUP TOPLAMI				5,738,588.09	109,039,031.46		62.07%	62.22%
B.BORÇLANMA SENETLERİ								
Devlet Tahvili	T.C.	17.08.2022	TRT170822T15	443,000.00	456,456.76	1.49%	0.26%	0.26%
	T.C.	18.01.2023	TRT180123T10	135,000.00	136,325.42	0.44%	0.08%	0.08%
	T.C.	08.03.2023	TRT080323T10	158,000.00	146,729.35	0.48%	0.08%	0.08%
	T.C.	14.06.2023	TRT140623T19	99,000.00	94,585.98	0.31%	0.05%	0.05%
	T.C.	20.09.2023	TRT200923T18	3,500,000.00	3,494,005.69	11.39%	1.99%	1.99%
	T.C.	27.09.2023	TRT270923T11	121,000.00	106,275.97	0.35%	0.06%	0.06%
	T.C.	18.10.2023	TRT181023T19	24,000.00	24,188.46	0.08%	0.01%	0.01%
	T.C.	20.03.2024	TRT200324T13	71,000.00	61,486.09	0.20%	0.04%	0.04%
	T.C.	24.07.2024	TRT240724T15	118,000.00	97,798.19	0.32%	0.06%	0.06%
	T.C.	11.02.2026	TRT110226T13	2,000,000.00	1,509,922.00	4.92%	0.86%	0.86%
	T.C.	19.08.2026	TRT190826T19	500,000.00	480,371.35	1.57%	0.27%	0.27%
	T.C.	24.02.2027	TRT240227T17	150,000.00	114,999.71	0.37%	0.07%	0.07%
	T.C.	08.03.2028	TRT080328T15	598,000.00	488,313.05	1.59%	0.28%	0.28%
ARA GRUP TOPLAMI				7,917,000.00	7,211,458.00		4.11%	4.11%
Özel Sektör Tahvil	ARÇELİK	10.02.2023	TRSARCL22315	1,500,000.00	1,578,319.91	5.15%	0.90%	0.90%
		22.06.2023	TR SAYGZ62318	650,000.00	644,782.08	2.10%	0.37%	0.37%
		13.10.2023	TR SENSE2312	2,000,000.00	2,041,686.58	6.66%	1.16%	1.16%
	TÜPRAŞ	03.02.2023	TRSTPRS22312	2,000,000.00	2,050,852.72	6.69%	1.17%	1.17%
ARA GRUP TOPLAMI				6,150,000.00	6,315,641.28		3.60%	3.60%
Finansman Bonosu	İş Yatırım Menkul Değerler A.Ş.	26.07.2022	TRFISMD72264	3,000,000.00	2,957,772.21	9.64%	1.68%	1.69%
	Tam Finans Faktoring A.Ş.	03.08.2022	TRFTAMF82214	2,000,000.00	1,960,332.62	6.39%	1.12%	1.12%
	Tam Finans Faktoring A.Ş.	03.08.2022	TRFTAMF82214	1,000,000.00	980,166.31	3.20%	0.56%	0.56%
			TRFTAMF82214	3,000,000.00	2,940,498.93	9.59%	1.67%	1.68%
		01.07.2022	TRFMCBF72219	1,500,000.00	1,802,170.50	5.88%	1.03%	1.03%
ARA GRUP TOPLAMI				7,500,000.00	7,700,441.64		4.38%	4.39%
Euro Tahvil (Türk)		25.04.2024	XS1578203462	600,000.00	9,439,316.23	30.78%	5.37%	5.39%
ARA GRUP TOPLAMI				600,000.00	9,439,316.23		5.37%	5.39%
GRUP TOPLAMI				22,167,000.00	30,666,857.16		17.46%	17.50%
C. KATILMA BELGESİ								
Katılma Belgesi			BVG	614,720.00	1,071,743.42	6.05%	0.61%	0.61%
			RR9	2,025.00	3,122,538.07	17.62%	1.78%	1.78%
			OVD	5,095,192.00	4,935,911.20	27.85%	2.81%	2.82%
			PYT-TECHONE	694,522.00	2,052,348.63	11.58%	1.17%	1.17%
			RP6	131,250.00	2,853,428.16	16.10%	1.62%	1.63%
			RTF	652.00	3,684,250.59	20.79%	2.10%	2.10%
ARA GRUP TOPLAMI				6,538,361.00	17,720,220.06		10.09%	10.11%
GRUP TOPLAMI				6,538,361.00	17,720,220.06		10.09%	10.11%
D. OPSİYON İŞLEMLER								

E.YABANCI HİSSE								
F.TERS REPO								
Hazine Bonosu Repo	T.C.	01.07.2022	TRT230233T10	1,000,394.79	1,000,394.79	100.00%	0.57%	0.57%
ARA GRUP TOPLAMI				1,000,394.79	1,000,394.79		0.57%	0.57%
GRUP TOPLAMI				1,000,394.79	1,000,394.79		0.57%	0.57%
G.KATILIM HESABI								
H.VADELİ MEVDUAT								
Vadeli Mevduat (TL)	YKB Esentepe Ku	14.07.2022		6,070,679.32	6,147,220.92	100.00%	3.50%	3.51%
ARA GRUP TOPLAMI				6,070,679.32	6,147,220.92		3.50%	3.51%
GRUP TOPLAMI				6,070,679.32	6,147,220.92		3.50%	3.51%
I.KIYMETLİ MADEN								
J.YABANCI TAHVİL								
K.BORSA PARA PİYASASI								
L.VARANT İŞLEMLERİ								
M.TEMİNAT İŞLEMLERİ								
VIOP Nakit				4,801,073.89	4,801,073.89	100.00%	2.73%	2.74%
ARA GRUP TOPLAMI				4,801,073.89	4,801,073.89		2.73%	2.74%
GRUP TOPLAMI				4,801,073.89	4,801,073.89		2.73%	2.74%
N.SWAP İŞLEMLERİ								
O.EUROBOND								
FON PORTFÖY DEĞERİ				46,693,147.09	169,374,798.29			
VIOP Sözleşmesi	Kısa	30.08.2022	F_XU0300822	-500.00	-13,803,750.00	183.52%	-7.86%	-7.88%
ARA GRUP TOPLAMI				-500.00	-13,803,750.00		-7.86%	-7.88%
Döviz Bakiyeleri	FİNANSBANK A.Ş. VADESİZ USD		USD	377,050.00	6,282,180.87	-83.52%	3.58%	3.58%
ARA GRUP TOPLAMI				377,050.00	6,282,180.87		3.58%	3.58%
GRUP TOPLAMI				376,550.00	-7,521,569.13		-4.28%	-4.29%

2- Net Varlık Değeri Tablosu

	TUTARI(TL)	GRUP (%)	TOPLAM (%)			TUTARI(TL)	TOPLAM (%)
A. FON PORTFÖY DEĞERİ	169,374,798.29		96.65%		FON TOPLAM DEĞERİ	175,253,713.40	
(MİZANDAN PORTFÖY DEĞERİ)	169,388,719.32		96.65%		Toplam Pay Sayısı	10,000,000,000	
B. HAZIR DEĞERLER	6,284,203.70		3.59%		Dolaşımdaki Pay Sayısı	2,856,022,235.96	
a) Kasa	0.00	0.00%	0.00%		Kurucunun Elindeki Pay Sayısı	0.	
b) Bankalar	6,282,180.87	99.97%	3.58%		Merkezdeki Pay Sayısı	7,143,977,764.04	
i) TL Hesaplar	0.00	0.00%	0.00%		Fiyat	0.061363	
ii) Yabancı Para TL Karşılığı	6,282,180.87	99.97%	3.58%		(VOB AçıkPozisyon)	138,037,500.00	78.76%
iii) VOB Nakit Teminatları (Alacakları)	0.00	0.00%	0.00%		Pay Sahibi Sayısı	35,054	
c) Diğer Hazır Değerler	2,022.83	0.03%	0.00%		Günlük Yönetim Ücreti	8,411.82	
C. ALACAKLAR	5,221,144.88		2.98%		Dünkü Fiyat	0.061167	0.319414%
a) Takastan Alacaklar T1	0.00	0.00%	0.00%				
b) Takastan Alacaklar T2	5,070,130.86	97.11%	5.79%				
c) Takastan BPP Alacakları	0.00	0.00%	0.00%				
d) Diğer Alacaklar	151,014.02	2.89%	0.17%				
D. DİĞER VARLIKLAR	0.00		0.00%				
E. BORÇLAR	5,626,433.47		0.00%				
a) Takasa Borçlar T1	0.00	0.00%	0.00%				
b) Takasa Borçlar T2	5,284,059.52	93.91%	0.00%				
c) Yönetim Ücreti	257,551.16	4.58%	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	84,822.79	1.51%	0.00%				
i) Denetim Ücreti	9,349.51	0.17%	0.00%				
ii) İlan Giderleri	0.00	0.00%	0.00%				
iii) Noter Masrafı	0.00	0.00%	0.00%				
iv) İhraç İzin Gideri	5,257.61	0.09%	0.00%				
v) Takas Saklama Komisyonu	0.00	0.00%	0.00%				
vi) Diğer	70,215.67	1.25%	0.00%				
F. M.D.Düşüş Karşılığı	0.00		0.00%				
FON TOPLAM DEĞERİ	175,253,713.40						