

**T17-İŞ PORTFÖY İKİNCİ DEĞİŞKEN FON**  
**H 2018**

VII-PORTFÖYDEN

**E) DÖVİZ (SATIŞLAR)**

| KIYMET | VADE | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------|------|-----------------|-------|--------------|----------------|
| DÖVİZ  |      |                 |       |              |                |
| USD    |      | 21/06/18        | 4.762 | 333,305.00   | 70,000.00      |
| DÖVİZ  |      | Toplamı:        |       | 333305.00    | 70000.00       |

**G) TERS REPO**

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|-------|--------------|----------------|
| T.REPO       |          |                 |       |              |                |
| TRT100719T18 | 04/06/18 | 01/06/18        |       | 1,500,000.00 | 1,654,960.00   |
| TRT200618T18 | 04/06/18 | 01/06/18        |       | 112,000.00   | 108,445.00     |
| TRT200618T18 | 05/06/18 | 04/06/18        |       | 134,000.00   | 129,593.00     |
| TRT200618T18 | 05/06/18 | 04/06/18        |       | 1,500,000.00 | 1,450,663.00   |
| TRT110827T16 | 06/06/18 | 05/06/18        |       | 1,500,000.00 | 1,887,655.00   |
| TRT200618T18 | 06/06/18 | 05/06/18        |       | 13,000.00    | 12,574.00      |
| TRT200618T18 | 06/06/18 | 05/06/18        |       | 132,000.00   | 127,670.00     |
| TRT200618T18 | 07/06/18 | 06/06/18        |       | 134,000.00   | 129,500.00     |
| TRT200618T18 | 07/06/18 | 06/06/18        |       | 308,000.00   | 297,657.00     |
| TRT150519T15 | 07/06/18 | 06/06/18        |       | 1,000,000.00 | 1,100,035.00   |
| TRT200618T18 | 08/06/18 | 07/06/18        |       | 225,000.00   | 217,354.00     |
| TRT120128T11 | 08/06/18 | 07/06/18        |       | 1,000,000.00 | 1,014,305.00   |
| TRT200618T18 | 11/06/18 | 08/06/18        |       | 1,000,000.00 | 996,265.00     |
| TRT200618T18 | 11/06/18 | 08/06/18        |       | 14,000.00    | 13,516.00      |
| TRT200618T18 | 11/06/18 | 08/06/18        |       | 206,000.00   | 198,873.00     |
| TRT200618T18 | 12/06/18 | 11/06/18        |       | 229,000.00   | 220,747.00     |
| TRT200618T18 | 12/06/18 | 11/06/18        |       | 1,000,000.00 | 994,415.00     |
| TRT080524T17 | 13/06/18 | 12/06/18        |       | 1,000,000.00 | 766,190.00     |
| TRT200618T18 | 13/06/18 | 12/06/18        |       | 214,000.00   | 205,673.00     |
| TRT080818T12 | 14/06/18 | 13/06/18        |       | 1,000,000.00 | 1,068,555.00   |
| TRT020823T11 | 14/06/18 | 13/06/18        |       | 210,000.00   | 144,665.00     |
| TRT200618T18 | 18/06/18 | 14/06/18        |       | 1,000,000.00 | 994,575.00     |
| TREPOTEMINAT | 18/06/18 | 14/06/18        |       | 194,000.00   | 100,000.00     |
| TREPOTEMINAT | 18/06/18 | 14/06/18        |       | 22,000.00    | 100,000.00     |
| TRT200618T18 | 19/06/18 | 18/06/18        |       | 64,000.00    | 61,502.00      |
| TRT200618T18 | 19/06/18 | 18/06/18        |       | 155,000.00   | 148,949.00     |
| TRT200618T18 | 19/06/18 | 18/06/18        |       | 1,000,000.00 | 991,250.00     |
| TRT230222T13 | 20/06/18 | 19/06/18        |       | 269,000.00   | 157,198.00     |
| TRT140126T11 | 20/06/18 | 19/06/18        |       | 500,000.00   | 423,805.00     |
| TRT230222T13 | 21/06/18 | 20/06/18        |       | 134,000.00   | 78,252.00      |
| TRT230222T13 | 21/06/18 | 20/06/18        |       | 136,000.00   | 79,420.00      |
| TRT100719T18 | 21/06/18 | 20/06/18        |       | 500,000.00   | 553,945.00     |
| TRT190521T17 | 22/06/18 | 21/06/18        |       | 500,000.00   | 552,555.00     |
| TRT170822T15 | 22/06/18 | 21/06/18        |       | 339,000.00   | 401,988.00     |
| TRT170822T15 | 25/06/18 | 22/06/18        |       | 394,000.00   | 466,245.00     |
| TRT140126T11 | 25/06/18 | 22/06/18        |       | 500,000.00   | 424,800.00     |
| TRT150519T15 | 26/06/18 | 25/06/18        |       | 385,000.00   | 425,000.00     |
| TRT150120T16 | 26/06/18 | 25/06/18        |       | 500,000.00   | 541,590.00     |
| TRT170822T15 | 27/06/18 | 26/06/18        |       | 16,000.00    | 18,589.00      |
| TRT170822T15 | 27/06/18 | 26/06/18        |       | 372,000.00   | 432,192.00     |
| TRT100719T18 | 27/06/18 | 26/06/18        |       | 500,000.00   | 549,835.00     |
| TRT020823T11 | 28/06/18 | 27/06/18        |       | 500,000.00   | 341,445.00     |
| TRT170822T15 | 28/06/18 | 27/06/18        |       | 83,000.00    | 98,966.00      |
| TRT170822T15 | 28/06/18 | 27/06/18        |       | 305,000.00   | 363,667.00     |
| TRT141118T19 | 29/06/18 | 28/06/18        |       | 352,000.00   | 370,000.00     |

|              |          |          |            |             |
|--------------|----------|----------|------------|-------------|
| TRT110718T18 | 29/06/18 | 28/06/18 | 500,000.00 | 497,165.00  |
| TRT270319T13 | 29/06/18 | 28/06/18 | 20,000.00  | 25,000.00   |
| TRT170822T15 | 02/07/18 | 29/06/18 | 276,000.00 | 321,806.00  |
| TRT170822T15 | 02/07/18 | 29/06/18 | 99,000.00  | 115,431.00  |
| TRT120122T17 | 02/07/18 | 29/06/18 | 500,000.00 | 614,710.00  |
| T.REPO       |          |          | Toplamı:   | 22546000.00 |
|              |          |          |            | 22989190.00 |

H) MEVDUAT

| KIYMET  | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|---------|----------|-----------------|----------|--------------|----------------|
| MEVDUAT |          |                 |          |              |                |
|         | 02/08/18 | 19/06/18        |          | 150,646.37   |                |
|         | 02/08/18 | 19/06/18        |          | 180,476.40   |                |
|         | 02/08/18 | 19/06/18        |          | 179,763.07   |                |
|         | 02/08/18 | 19/06/18        |          | 171,768.42   |                |
| MEVDUAT |          |                 | Toplamı: | 682654.26    |                |

I) BORSA PARA PİYASASI

| KIYMET | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------|----------|-----------------|----------|--------------|----------------|
| BPP    |          |                 |          |              |                |
|        | 20/07/18 | 06/06/18        |          | 137,000.00   |                |
|        | 20/07/18 | 07/06/18        |          | 200,000.00   |                |
|        | 30/07/18 | 19/06/18        |          | 500,000.00   |                |
|        | 02/08/18 | 21/06/18        |          | 200,000.00   |                |
| BPP    |          |                 | Toplamı: | 1037000.00   |                |

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| FUTURES      |          |                 |          |              |                |
| F_USDTRY0618 | 29/06/18 | 22/06/18        | 4.693    | 61,002.50    | 13.00          |
| F_USDTRY0618 | 29/06/18 | 22/06/18        | 4.696    | 46,964.00    | 10.00          |
| F_USDTRY0618 | 29/06/18 | 22/06/18        | 4.694    | 126,724.50   | 27.00          |
| F_USDTRY0618 | 29/06/18 | 22/06/18        | 4.692    | 70,372.50    | 15.00          |
| F_XU0300818  | 31/08/18 | 28/06/18        | 121.425  | 388,560.00   | 32.00          |
| F_XU0300818  | 31/08/18 | 28/06/18        | 121.750  | 389,600.00   | 32.00          |
| F_USDTRY0818 | 31/08/18 | 28/06/18        | 4.707    | 4,707.00     | 1.00           |
| F_USDTRY0818 | 31/08/18 | 28/06/18        | 4.706    | 65,884.00    | 14.00          |
| FUTURES      |          |                 | Toplamı: | 1153814.50   | 144.00         |

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| F_USDTRY0618 | 29/06/18 | 14/06/18        | 4.637    | 208,665.00   | 45.00          |
| F_XU0300618  | 29/06/18 | 18/06/18        | 115.150  | 345,450.00   | 30.00          |
| F_XU0300818  | 31/08/18 | 28/06/18        | 121.600  | 133,760.00   | 11.00          |
| F_XU0300818  | 31/08/18 | 28/06/18        | 121.675  | 255,517.50   | 21.00          |
| F_XU0300618  | 29/06/18 | 28/06/18        | 118.375  | 378,800.00   | 32.00          |
| F_USDTRY0618 | 29/06/18 | 28/06/18        | 4.586    | 68,790.00    | 15.00          |
|              |          |                 | Toplamı: | 1390982.50   | 154.00         |
| TOPLAM:      |          |                 |          | 27143756.26  | 23059488.00    |