

Tİ4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON
A 2018

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		02/08/18	5.052	505,200.00	100,000.00
DÖVİZ		Toplamı:		505200.00	100000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1083936028	03/07/19	01/08/18	98.692	246,730.90	250,000.00
XS1117601796	30/10/19	02/08/18	98.419	246,046.35	250,000.00
TAHVİL TÜRK		Toplamı:		492777.25	500000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1083936028	03/07/19	01/08/18	98.662	197,324.72	200,000.00
TRT080720T19	08/07/20	01/08/18	84.018	84,018.13	100,000.00
XS1117601796	30/10/19	02/08/18	98.389	196,777.08	200,000.00
XS1083936028	03/07/19	20/08/18	91.818	183,635.00	200,000.00
XS1083936028	03/07/19	28/08/18	93.653	280,958.75	300,000.00
		Toplamı:		942713.68	1000000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TREPOTEMINAT	02/08/18	01/08/18		136,000.00	100,000.00
TREPOTEMINAT	02/08/18	01/08/18		4,500,000.00	100,000.00
TRT131119T19	03/08/18	02/08/18		187,000.00	210,000.00
TRT131119T19	03/08/18	02/08/18		4,000,000.00	4,306,105.00
TRT200422T14	06/08/18	03/08/18		4,000,000.00	4,224,410.00
TREPOTEMINAT	06/08/18	03/08/18		157,000.00	100,000.00
TRT210721T11	07/08/18	06/08/18		73,000.00	41,755.00
TRT200324T13	07/08/18	06/08/18		1,500,000.00	2,140,050.00
TRT200324T13	07/08/18	06/08/18		2,500,000.00	3,566,745.00
TRT150120T16	08/08/18	07/08/18		4,000,000.00	4,767,120.00
TRT170822T15	08/08/18	07/08/18		190,000.00	243,922.00
TRT020823T11	09/08/18	08/08/18		3,000,000.00	1,987,500.00
TRT170822T15	09/08/18	08/08/18		14,000.00	18,185.00
TRT170822T15	09/08/18	08/08/18		463,000.00	601,385.00
TRT170822T15	10/08/18	09/08/18		402,000.00	519,025.00
TRT210721T11	10/08/18	09/08/18		3,000,000.00	1,711,100.00
TRT120325T12	13/08/18	10/08/18		500,000.00	847,620.00
TRT120325T12	13/08/18	10/08/18		2,000,000.00	3,390,455.00
TRT170822T15	13/08/18	10/08/18		130,000.00	167,544.00
TRT170822T15	13/08/18	10/08/18		283,000.00	364,729.00
TRT210721T11	14/08/18	13/08/18		346,000.00	197,160.00
TRT230222T13	14/08/18	13/08/18		500,000.00	296,500.00
TRT170822T15	14/08/18	13/08/18		48,000.00	63,870.00
TRT200219T11	15/08/18	14/08/18		1,000,000.00	666,565.00
TRT170822T15	15/08/18	14/08/18		272,000.00	376,221.00

TRT170822T15	15/08/18	14/08/18	12,000.00	16,598.00
TRT170822T15	16/08/18	15/08/18	159,000.00	219,659.00
TRT170822T15	16/08/18	15/08/18	253,000.00	349,520.00
TRT110827T16	16/08/18	15/08/18	500,000.00	825,570.00
TRT110226T13	17/08/18	16/08/18	500,000.00	818,840.00
TRT170822T15	17/08/18	16/08/18	391,000.00	543,184.00
TRT170822T15	17/08/18	16/08/18	72,000.00	100,024.00
TRT140623T19	20/08/18	17/08/18	1,000,000.00	1,294,575.00
TRT230222T13	20/08/18	17/08/18	66,000.00	37,120.00
TREPOTEMINAT	27/08/18	20/08/18	114,000.00	100,000.00
TRT230222T13	27/08/18	20/08/18	1,000,000.00	600,415.00
TRT010420T19	28/08/18	27/08/18	1,000,000.00	510,880.00
TREPOTEMINAT	28/08/18	27/08/18	13,000.00	100,000.00
TREPOTEMINAT	28/08/18	27/08/18	101,000.00	100,000.00
TRT010420T19	29/08/18	28/08/18	177,000.00	90,335.00
TRT190521T17	29/08/18	28/08/18	1,000,000.00	1,071,420.00
TRT010420T19	31/08/18	29/08/18	242,000.00	123,430.00
TRT200422T14	31/08/18	29/08/18	3,000,000.00	3,180,360.00
TRT131119T19	03/09/18	31/08/18	2,500,000.00	2,800,180.00
TRT120128T11	03/09/18	31/08/18	500,000.00	461,115.00
TRT120128T11	03/09/18	31/08/18	12,000.00	11,067.00
TRT120128T11	03/09/18	31/08/18	215,000.00	198,280.00
T.REPO			Toplamı:	
			46028000.00	44560538.00

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	14/08/18	13/08/18		1,000,000.00	
TPP			Toplamı:	1000000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0818	31/08/18	29/08/18	6.464	646,400.00	100.00
F_USDTRY0818	31/08/18	29/08/18	6.460	2,196,400.00	340.00
F_XAUUSD1018	31/10/18	29/08/18	1,210.350	1,776,297.07	236.00
F_XAUUSD1018	31/10/18	29/08/18	1,211.500	75,338.34	10.00
F_XAUUSD1018	31/10/18	29/08/18	1,210.950	30,121.65	4.00
F_USDTRY0818	31/08/18	29/08/18	6.463	646,300.00	100.00
F_XAUUSD1018	31/10/18	31/08/18	1,214.300	1,555,834.02	200.00
F_XAUUSD1018	31/10/18	31/08/18	1,212.600	38,841.40	5.00
F_XAUUSD1018	31/10/18	31/08/18	1,212.700	38,844.60	5.00
F_XAUUSD1018	31/10/18	31/08/18	1,213.300	155,455.28	20.00
F_XAUUSD1018	31/10/18	31/08/18	1,213.200	77,721.23	10.00
F_USDTRY1218	31/12/18	31/08/18	7.053	338,520.00	48.00
F_XAUUSD1018	31/10/18	31/08/18	1,212.350	38,833.39	5.00
F_XAUUSD1018	31/10/18	31/08/18	1,212.400	504,854.88	65.00
FUTURES			Toplamı:	8119761.86	1148.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0818	31/08/18	10/08/18	5.978	119,554.00	20.00
F_USDTRY0818	31/08/18	10/08/18	6.050	60,500.00	10.00
F_USDTRY0818	31/08/18	10/08/18	6.000	60,000.00	10.00
F_USDTRY0818	31/08/18	15/08/18	6.146	546,994.00	89.00

F_USDTRY0818	31/08/18	15/08/18	6.153	36,916.80	6.00
F_USDTRY0818	31/08/18	15/08/18	6.172	617,150.00	100.00
F_USDTRY0818	31/08/18	15/08/18	6.170	604,660.00	98.00
F_USDTRY0818	31/08/18	15/08/18	6.149	12,297.80	2.00
F_USDTRY0818	31/08/18	15/08/18	6.146	30,732.00	5.00
F_USDTRY0818	31/08/18	20/08/18	6.140	914,860.00	149.00
F_USDTRY0818	31/08/18	20/08/18	6.142	6,142.00	1.00
F_USDTRY1018	31/10/18	29/08/18	6.691	1,070,480.00	160.00
F_USDTRY1018	31/10/18	29/08/18	6.695	669,500.00	100.00
F_USDTRY1018	31/10/18	29/08/18	6.693	669,310.00	100.00
F_USDTRY1018	31/10/18	29/08/18	6.693	1,204,740.00	180.00
F_XAUUSD0818	31/08/18	29/08/18	1,203.800	1,871,487.67	250.00
F_XAUUSD0818	31/08/18	31/08/18	1,204.000	1,542,637.04	200.00
F_XAUUSD0818	31/08/18	31/08/18	1,200.650	846,089.65	110.00
F_USDTRY1018	31/10/18	31/08/18	6.818	681,800.00	100.00
Toplamı:				11565850.96	1690.00
TOPLAM:				68654303.75	46163376.00