

T17-İŞ PORTFÖY İKİNCİ 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	1,010,400.00	200,000.00
DÖVİZ		Toplamı:		1010400.00	200000.00

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	197,384.72	200,000.00
XS1117601796	30/10/19	02/08/18	98.419	196,837.08	200,000.00
TAHVİL TÜRK		Toplamı:		394221.80	400000.00

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	246,655.90	250,000.00
TRT080720T19	08/07/20	01/08/18	84.018	336,072.53	400,000.00
TRSBMKS12222	11/01/22	01/08/18	11.731	35,193.96	300,000.00
XS1117601796	30/10/19	02/08/18	98.389	245,971.35	250,000.00
		Toplamı:		863893.74	1200000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRSAKFK81816	03/08/18	03/08/18	0.987	100,000.00	100,000.00
		Toplamı:		100000.00	100000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
06.08.2018 USD SATIŞ	06/08/18	03/08/18	5.076	1,522,920.00	300,000.00
521		Toplamı:		1522920.00	300000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT150519T15	02/08/18	01/08/18		500,000.00	534,690.00
TREPOTEMINAT	02/08/18	01/08/18		206,000.00	100,000.00
TREPOTEMINAT	02/08/18	01/08/18		247,000.00	100,000.00
TRT170822T15	03/08/18	02/08/18		174,000.00	215,649.00
TRT170822T15	03/08/18	02/08/18		500,000.00	619,679.00
TRT131119T19	06/08/18	03/08/18		500,000.00	556,500.00
TREPOTEMINAT	06/08/18	03/08/18		280,000.00	100,000.00
TRT200219T11	07/08/18	06/08/18		82,000.00	54,760.00
TRT200219T11	07/08/18	06/08/18		208,000.00	138,900.00
TRT200324T13	07/08/18	06/08/18		2,000,000.00	2,853,410.00
TRT150120T16	08/08/18	07/08/18		2,000,000.00	2,383,565.00
TRT170822T15	08/08/18	07/08/18		64,000.00	82,163.00
TRT170822T15	08/08/18	07/08/18		227,000.00	291,422.00
TRT150120T16	09/08/18	08/08/18		2,000,000.00	2,395,365.00

TRT170822T15	09/08/18	08/08/18	250,000.00	324,722.00
TRT210721T11	10/08/18	09/08/18	2,000,000.00	1,140,735.00
TRT170822T15	10/08/18	09/08/18	202,000.00	260,804.00
TRT170822T15	10/08/18	09/08/18	48,000.00	61,974.00
TRT120325T12	13/08/18	10/08/18	2,000,000.00	3,390,455.00
TRT170822T15	13/08/18	10/08/18	226,000.00	291,268.00
TRT210721T11	14/08/18	13/08/18	228,000.00	129,920.00
TRT200219T11	15/08/18	14/08/18	2,000,000.00	1,333,120.00
TRT170822T15	15/08/18	14/08/18	223,000.00	308,446.00
TRT110827T16	16/08/18	15/08/18	2,000,000.00	3,302,255.00
TRT170822T15	16/08/18	15/08/18	188,000.00	259,723.00
TRT110226T13	17/08/18	16/08/18	2,000,000.00	3,275,335.00
TRT170822T15	17/08/18	16/08/18	156,000.00	216,718.00
TRT170822T15	17/08/18	16/08/18	144,000.00	200,048.00
TRT170822T15	17/08/18	16/08/18	88,000.00	122,252.00
TRT230222T13	20/08/18	17/08/18	389,000.00	218,779.00
TRT140623T19	20/08/18	17/08/18	2,000,000.00	2,589,140.00
TREPOTEMINAT	27/08/18	20/08/18	137,000.00	100,000.00
TREPOTEMINAT	27/08/18	20/08/18	249,000.00	100,000.00
TRT230222T13	27/08/18	20/08/18	2,000,000.00	1,200,825.00
TRT010420T19	28/08/18	27/08/18	2,000,000.00	1,021,755.00
TREPOTEMINAT	28/08/18	27/08/18	177,000.00	100,000.00
TREPOTEMINAT	28/08/18	27/08/18	179,000.00	100,000.00
TRT010420T19	29/08/18	28/08/18	248,000.00	126,570.00
TRT010420T19	29/08/18	28/08/18	113,000.00	57,670.00
TRT190521T17	29/08/18	28/08/18	2,000,000.00	2,142,840.00
TRT110226T13	31/08/18	29/08/18	2,000,000.00	3,721,200.00
TRT210721T11	31/08/18	29/08/18	355,000.00	210,285.00
TRT110226T13	03/09/18	31/08/18	1,000,000.00	3,228,400.00
TRT010420T19	03/09/18	31/08/18	83,000.00	41,045.00
TRT030523T13	03/09/18	31/08/18	1,000,000.00	688,545.00
T.REPO		Toplamı:	34671000.00	40690932.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	13/09/18	02/08/18		174,707.95	
	13/09/18	02/08/18		175,764.74	
	13/09/18	02/08/18		154,169.44	
MEVDUAT		Toplamı:		504642.13	

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	14/08/18	13/08/18		2,000,000.00	
	01/10/18	31/08/18		200,000.00	
TPP		Toplamı:		2200000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0818	31/08/18	02/08/18	5.139	77,091.00	15.00
F_USDTRY0818	31/08/18	17/08/18	6.186	278,370.00	45.00
F_XU0301018	31/10/18	29/08/18	118.950	297,375.00	25.00
F_XAUUSD1018	31/10/18	29/08/18	1,211.500	143,142.84	19.00

FUTURES

Toplamı:

795978.84

104.00

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	59,777.00	10.00
F_USDTRY0818	31/08/18	10/08/18	6.050	30,250.00	5.00
F_USDTRY0818	31/08/18	10/08/18	6.000	30,000.00	5.00
F_XU0300818	31/08/18	29/08/18	115.450	288,625.00	25.00
F_XAUUSD0818	31/08/18	29/08/18	1,206.500	142,552.08	19.00
Toplamı:				551204.08	64.00
TOPLAM:				42614260.59	42891100.00