

TİT-İŞ PORTFÖY İKİNCİ DEĞİŞKEN FON

A 2019

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
TAHVİL TÜRK					
TRSBMKS12222	11/01/22	31/12/19	11.731	35,193.96	300,000.00
TAHVİL TÜRK		Toplamı:		35193.96	300000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
T.REPO					
TRT010420T19	03/12/19	02/12/19		170,000.00	70,525.00
TRT181023T19	03/12/19	02/12/19		20,000,000.00	16,245,720.00
TRT130520T14	04/12/19	03/12/19		261,000.00	300,000.00
TRT050624T19	04/12/19	03/12/19		7,000,000.00	6,593,350.00
TRT060825T15	04/12/19	03/12/19		1,000,000.00	968,920.00
TRT261022T10	04/12/19	03/12/19		13,000,000.00	6,759,540.00
TRT050624T35	05/12/19	04/12/19		500,000.00	461,260.00
TRT050624T35	05/12/19	04/12/19		1,500,000.00	1,383,780.00
TRT060825T15	05/12/19	04/12/19		19,500,000.00	18,892,100.00
TRT210421T14	05/12/19	04/12/19		200,000.00	181,160.00
TRT210421T14	05/12/19	04/12/19		200,000.00	181,160.00
TRT010420T19	06/12/19	05/12/19		63,000.00	26,140.00
TRT020725T10	06/12/19	05/12/19		2,000,000.00	2,022,220.00
TRT180123T10	06/12/19	05/12/19		15,000,000.00	14,675,090.00
TRT180924T11	06/12/19	05/12/19		5,000,000.00	3,124,895.00
TRT020823T11	09/12/19	06/12/19		2,000,000.00	1,049,635.00
TRT060825T15	09/12/19	06/12/19		20,000,000.00	19,366,975.00
TRT010420T19	09/12/19	06/12/19		58,000.00	24,060.00
TRT010420T19	09/12/19	06/12/19		111,000.00	46,045.00
TRT210421T14	10/12/19	09/12/19		2,000,000.00	1,811,990.00
TRT210421T14	10/12/19	09/12/19		18,000,000.00	16,307,845.00
TRT210421T14	10/12/19	09/12/19		2,000,000.00	1,811,990.00
TRT010420T19	10/12/19	09/12/19		73,000.00	30,235.00
TRT010420T19	11/12/19	10/12/19		154,000.00	63,735.00
TRT010420T19	11/12/19	10/12/19		101,000.00	41,805.00
TRT060825T15	11/12/19	10/12/19		6,500,000.00	6,285,715.00
TRT060825T15	11/12/19	10/12/19		6,500,000.00	6,285,715.00

TRT060825T15	11/12/19	10/12/19	13,500,000.00	13,054,940.00
TRT010420T19	12/12/19	11/12/19	4,000,000.00	1,654,550.00
TRT041126T11	12/12/19	11/12/19	16,000,000.00	16,495,040.00
TRT280628T18	12/12/19	11/12/19	4,000,000.00	3,477,475.00
TRT010420T19	12/12/19	11/12/19	59,000.00	24,405.00
TRT010420T19	12/12/19	11/12/19	389,000.00	160,890.00
TRT010420T19	12/12/19	11/12/19	2,000,000.00	827,275.00
TRT010420T19	13/12/19	12/12/19	227,000.00	93,825.00
TRT010420T19	13/12/19	12/12/19	52,000.00	21,495.00
TRT110827T16	13/12/19	12/12/19	17,000,000.00	18,431,240.00
TRT110827T16	13/12/19	12/12/19	7,000,000.00	7,589,340.00
TRT110827T16	13/12/19	12/12/19	3,000,000.00	3,252,580.00
TRT030523T13	16/12/19	13/12/19	7,500,000.00	4,169,175.00
TRT030523T13	16/12/19	13/12/19	500,000.00	277,950.00
TRT050624T19	16/12/19	13/12/19	19,500,000.00	19,653,830.00
TRT100620T16	16/12/19	13/12/19	132,000.00	160,000.00
TRT130520T14	17/12/19	16/12/19	77,000.00	90,000.00
TRT130520T14	17/12/19	16/12/19	191,000.00	220,000.00
TRT080328T15	17/12/19	16/12/19	17,000,000.00	16,724,835.00
TRT270923T11	17/12/19	16/12/19	3,000,000.00	3,315,920.00
TRT270923T11	17/12/19	16/12/19	3,000,000.00	3,315,920.00
TRT080328T15	17/12/19	16/12/19	4,500,000.00	4,427,165.00
TRT100620T16	18/12/19	17/12/19	406,000.00	470,000.00
TRT100124T17	18/12/19	17/12/19	8,500,000.00	7,612,730.00
TRT180123T10	18/12/19	17/12/19	19,500,000.00	18,947,550.00
TRT120820T12	18/12/19	17/12/19	500,000.00	447,020.00
TRT010420T19	18/12/19	17/12/19	15,000.00	6,180.00
TRT010420T19	19/12/19	18/12/19	133,000.00	54,840.00
TRT130520T14	19/12/19	18/12/19	300,000.00	360,000.00
TRT240724T15	19/12/19	18/12/19	5,500,000.00	6,082,000.00
TRT030523T13	19/12/19	18/12/19	14,500,000.00	8,025,920.00
TRT050624T35	19/12/19	18/12/19	9,500,000.00	8,680,865.00
TRT010420T19	20/12/19	19/12/19	142,000.00	58,510.00
TRT010420T19	20/12/19	19/12/19	120,000.00	49,445.00
TRT180123T10	20/12/19	19/12/19	19,000,000.00	18,527,565.00
TRT180123T10	20/12/19	19/12/19	1,000,000.00	975,140.00
TRT180123T10	20/12/19	19/12/19	11,000,000.00	10,726,485.00
TRT030523T13	23/12/19	20/12/19	4,500,000.00	2,488,735.00
TRT030523T13	23/12/19	20/12/19	12,500,000.00	6,913,140.00
TRT030523T13	23/12/19	20/12/19	7,500,000.00	4,147,890.00
TRT030523T13	23/12/19	20/12/19	7,500,000.00	4,147,890.00
TRT240227T17	23/12/19	20/12/19	163,000.00	173,380.00

TRT050624T35	24/12/19	23/12/19	7,000,000.00	6,373,690.00
TRT261022T10	24/12/19	23/12/19	13,000,000.00	6,519,065.00
TRT010420T19	24/12/19	23/12/19	248,000.00	101,905.00
TRT261022T10	24/12/19	23/12/19	13,000,000.00	6,519,065.00
TRT140126T11	25/12/19	24/12/19	9,000,000.00	6,017,175.00
TRT030523T13	25/12/19	24/12/19	11,000,000.00	6,062,460.00
TRT050624T35	25/12/19	24/12/19	3,500,000.00	3,184,555.00
TRT280628T18	25/12/19	24/12/19	11,000,000.00	9,469,145.00
TRT170221T12	25/12/19	24/12/19	71,000.00	71,050.00
TRT080720T19	26/12/19	25/12/19	137,000.00	150,000.00
TRT080328T15	26/12/19	25/12/19	14,500,000.00	14,257,945.00
TRT060825T15	26/12/19	25/12/19	20,000,000.00	19,235,015.00
TRT111120T18	27/12/19	26/12/19	13,500,000.00	12,967,550.00
TRT010420T19	27/12/19	26/12/19	29,000.00	11,930.00
TRT111120T18	27/12/19	26/12/19	13,500,000.00	12,967,550.00
TRT160425T17	27/12/19	26/12/19	3,500,000.00	2,214,245.00
TRT210721T11	27/12/19	26/12/19	6,500,000.00	2,877,890.00
TRT010420T19	27/12/19	26/12/19	388,000.00	159,575.00
TRT080720T19	27/12/19	26/12/19	3,000.00	5,000.00
TRT130520T14	30/12/19	27/12/19	79,000.00	100,000.00
TRT210721T11	30/12/19	27/12/19	8,000,000.00	3,541,725.00
TRT050624T35	30/12/19	27/12/19	8,000,000.00	7,267,875.00
TRT230222T13	30/12/19	27/12/19	12,000,000.00	5,649,295.00
TRT230222T13	30/12/19	27/12/19	12,000,000.00	5,649,295.00
TRT230222T13	31/12/19	30/12/19	11,500,000.00	5,399,165.00
TRT130520T14	31/12/19	30/12/19	11,000.00	20,000.00
TRT010420T19	31/12/19	30/12/19	211,000.00	86,535.00
TRT230222T13	31/12/19	30/12/19	11,500,000.00	5,399,165.00
TRT210721T11	31/12/19	30/12/19	8,500,000.00	3,781,235.00
TRT150120T16	31/12/19	30/12/19	1,500,000.00	1,476,425.00
TRT210721T11	31/12/19	30/12/19	8,500,000.00	3,781,235.00
TRT270923T11	02/01/20	31/12/19	4,000,000.00	4,395,925.00
TRT080720T19	02/01/20	31/12/19	37,000.00	45,000.00
TRT080328T15	02/01/20	31/12/19	16,000,000.00	15,578,580.00
TRT120820T12	02/01/20	31/12/19	3,000,000.00	2,668,065.00
TRT080328T15	02/01/20	31/12/19	16,000,000.00	15,578,580.00
TRT270923T11	02/01/20	31/12/19	4,000,000.00	4,395,925.00

T.REPO	Toplamı:	652511000.00	535323575.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
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FUTURES					
F_XU0301219	01/01/20	02/12/19	133.000	399,000.00	30.00
F_XU0301219	01/01/20	05/12/19	133.500	267,000.00	20.00
F_XAUTRYM1219	01/01/20	05/12/19	275.000	68,750.00	250.00
F_XAUTRYM1219	01/01/20	05/12/19	275.300	6,882.50	25.00
F_XAUTRYM1219	01/01/20	05/12/19	275.310	61,944.75	225.00
F_XU0301219	01/01/20	09/12/19	132.750	464,625.00	35.00
F_XU0301219	01/01/20	10/12/19	132.925	465,237.50	35.00
F_XU0301219	01/01/20	13/12/19	135.775	475,212.50	35.00
F_XAUTRYM0220	28/02/20	18/12/19	287.410	143,705.00	500.00
F_XAUTRYM0220	28/02/20	18/12/19	287.420	143,710.00	500.00
F_XAUTRYM0220	28/02/20	18/12/19	287.300	143,650.00	500.00
F_XU0301219	01/01/20	20/12/19	135.150	405,450.00	30.00
F_XU0300220	28/02/20	23/12/19	138.450	276,900.00	20.00
F_XU0300220	28/02/20	25/12/19	139.950	419,850.00	30.00
F_XAUTRYM0220	28/02/20	25/12/19	292.050	52,861.05	181.00
F_XAUTRYM0220	28/02/20	25/12/19	292.180	29,218.00	100.00
F_XAUTRYM0220	28/02/20	25/12/19	292.190	3,798.47	13.00
F_XAUTRYM0220	28/02/20	25/12/19	292.200	118,633.20	406.00
F_XAUTRYM0220	28/02/20	25/12/19	292.100	87,630.00	300.00
F_XU0300220	28/02/20	26/12/19	140.325	350,812.50	25.00
F_XAUTRYM0220	28/02/20	27/12/19	295.250	147,625.00	500.00
F_XU0300220	28/02/20	27/12/19	139.750	1,397,500.00	100.00
F_XU0300220	28/02/20	27/12/19	139.575	1,395,750.00	100.00
F_XU0300220	28/02/20	27/12/19	139.550	1,395,500.00	100.00
F_XU0300220	28/02/20	27/12/19	139.625	698,125.00	50.00
F_XU0300220	28/02/20	27/12/19	139.650	2,094,750.00	150.00
F_XU0300220	28/02/20	27/12/19	139.675	1,396,750.00	100.00
F_XU0300220	28/02/20	30/12/19	141.400	353,500.00	25.00

FUTURES	Toplamı:	13264370.47	4385.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XAUTRYM1219	01/01/20	27/12/19	289.100	144,550.00	500.00
F_XU0301219	01/01/20	27/12/19	137.500	687,500.00	50.00
F_XU0301219	01/01/20	27/12/19	137.525	577,605.00	42.00
F_XU0301219	01/01/20	27/12/19	137.375	109,900.00	8.00
F_XU0301219	01/01/20	27/12/19	137.300	2,059,500.00	150.00
F_XU0301219	01/01/20	27/12/19	137.350	686,750.00	50.00
F_XU0301219	01/01/20	27/12/19	137.400	2,748,000.00	200.00
F_XU0301219	01/01/20	27/12/19	137.425	1,374,250.00	100.00

	Toplamı:	8388055.00	1100.00
TOPLAM:		674198619.43	535629060.00