

Tİ4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON
M 2018

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFFIBAE1819	24/10/18	02/05/18	93.332	349,995.00	375,000.00
TRFISMD21923	05/02/19	04/05/18	89.475	894,750.00	1,000,000.00
BONO TÜRK			Toplamı:	1244745.00	1375000.00
TAHVİL TÜRK					
TRSDEVA52119	04/05/21	07/05/18	100.000	300,000.00	300,000.00
XS1083936028	03/07/19	08/05/18	100.424	200,848.61	200,000.00
TAHVİL TÜRK			Toplamı:	500848.61	500000.00
BONO TÜRK					
TRFALFK91810	21/09/18	09/05/18	94.150	188,300.00	200,000.00
BONO TÜRK			Toplamı:	188300.00	200000.00
TAHVİL TÜRK					
TRSKCTF11919	16/01/19	09/05/18	101.734	406,936.70	400,000.00
XS1117601796	30/10/19	10/05/18	100.109	200,218.06	200,000.00
XS1117601796	30/10/19	18/05/18	99.324	228,444.15	230,000.00
XS1083936028	03/07/19	23/05/18	99.845	219,658.08	220,000.00
TRDKTLM52011	27/05/20	28/05/18	100.000	360,000.00	360,000.00
TAHVİL TÜRK			Toplamı:	1415256.99	1410000.00
BONO TÜRK					
TRFTPFCK1810	19/11/18	28/05/18	91.550	366,200.00	400,000.00
BONO TÜRK			Toplamı:	366200.00	400000.00
TAHVİL TÜRK					
TRT080720T19	08/07/20	29/05/18	91.840	918,395.60	1,000,000.00
TRT080720T19	08/07/20	29/05/18	91.840	459,197.80	500,000.00
TRT170221T12	17/02/21	29/05/18	91.351	274,054.12	300,000.00
TRT080720T19	08/07/20	29/05/18	91.990	275,968.68	300,000.00
TRT080720T19	08/07/20	29/05/18	91.990	91,989.56	100,000.00
TRT080720T19	08/07/20	29/05/18	91.990	735,916.48	800,000.00
TRT080720T19	08/07/20	29/05/18	91.990	459,947.80	500,000.00
TRT080720T19	08/07/20	30/05/18	92.115	460,576.92	500,000.00
TAHVİL TÜRK			Toplamı:	3676046.96	4000000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		30/05/18	4.516	4,516,000.00	1,000,000.00
DÖVİZ			Toplamı:	4516000.00	1000000.00

A) HİSSE SENETLERİ(SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
HİSSE TÜRK					
YKBNK		07/05/18	4.110	263,040.00	64,000.00
SAHOL		07/05/18	9.750	195,000.00	20,000.00
SAHOL		07/05/18	9.760	97,600.00	10,000.00
PGSUS		07/05/18	27.080	135,914.52	5,019.00
PGSUS		07/05/18	26.920	67,300.00	2,500.00
PGSUS		07/05/18	27.000	54,000.00	2,000.00
PGSUS		07/05/18	26.800	67,000.00	2,500.00

PGSUS	07/05/18	27.060	94,710.00	3,500.00
PGSUS	07/05/18	26.860	66,639.66	2,481.00
PMVR3G	08/05/18	33.200	16,600.00	500.00
PMVR3G	08/05/18	33.160	17,641.12	532.00
PMVR3G	08/05/18	33.120	15,500.16	468.00
HISSE TÜRK		Toplamı:	1090945.46	113500.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRSDEVA61813	07/06/18	03/05/18	102.608	307,823.08	300,000.00
TRT150519T15	15/05/19	07/05/18	101.806	407,224.18	400,000.00
TRT150519T15	15/05/19	07/05/18	101.806	101,806.04	100,000.00
XS1083936028	03/07/19	08/05/18	100.424	371,569.93	370,000.00
XS1117601796	30/10/19	10/05/18	100.109	380,414.31	380,000.00
XS1508914691	27/10/21	17/05/18	96.267	481,333.33	500,000.00
XS1117601796	30/10/19	18/05/18	99.314	198,627.08	200,000.00
XS1117601796	30/10/19	22/05/18	98.838	395,353.33	400,000.00
XS1083936028	03/07/19	23/05/18	99.815	199,629.17	200,000.00
TAHVİL TÜRK		Toplamı:	2843780.45	2850000.00	

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFFIBA51827	02/05/18	02/05/18	0.939	500,000.00	500,000.00
TRFFBFK51814	03/05/18	03/05/18	0.934	400,000.00	400,000.00
TRFVDTF51818	15/05/18	15/05/18	0.934	500,000.00	500,000.00
TRFGRFA51827	18/05/18	18/05/18	0.934	500,000.00	500,000.00
BONO TÜRK		Toplamı:	1900000.00	1900000.00	

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT200618T18	03/05/18	02/05/18		32,000.00	31,272.00
TRT190521T17	03/05/18	02/05/18		2,000,000.00	2,035,670.00
TRT110320T18	04/05/18	03/05/18		1,000,000.00	1,034,810.00
TRT050624T19	04/05/18	03/05/18		8,000,000.00	8,113,965.00
TRT200618T18	04/05/18	03/05/18		147,000.00	143,601.00
TRT110718T18	04/05/18	03/05/18		5,000,000.00	5,061,070.00
TRT200618T18	07/05/18	04/05/18		196,000.00	191,427.00
TRT200618T18	07/05/18	04/05/18		3,000,000.00	2,930,003.00
TRT200618T18	07/05/18	04/05/18		1,000,000.00	976,668.00
TRT200618T18	07/05/18	04/05/18		9,000,000.00	8,790,007.00
TRT270319T13	08/05/18	07/05/18		8,500,000.00	8,951,565.00
TRT270319T13	08/05/18	07/05/18		1,500,000.00	1,579,690.00
TRT210721T11	08/05/18	07/05/18		3,000,000.00	1,785,065.00
TRT200618T18	08/05/18	07/05/18		111,000.00	108,290.00
TRT020823T11	09/05/18	08/05/18		165,000.00	113,670.00
TRT020823T11	09/05/18	08/05/18		3,000,000.00	2,066,820.00
TRT020823T11	09/05/18	08/05/18		500,000.00	344,470.00
TRT020823T11	09/05/18	08/05/18		9,000,000.00	6,200,450.00
TRT020823T11	09/05/18	08/05/18		1,000,000.00	688,940.00
TRT140126T11	10/05/18	09/05/18		3,500,000.00	3,005,730.00
TRT140126T11	10/05/18	09/05/18		3,000,000.00	2,576,340.00
TRT140126T11	10/05/18	09/05/18		5,500,000.00	4,723,290.00

TRT140126T11	10/05/18	09/05/18	1,000,000.00	858,780.00
TRT200618T18	10/05/18	09/05/18	360,000.00	351,049.00
TRT200618T18	11/05/18	10/05/18	291,000.00	283,762.00
TRT200618T18	11/05/18	10/05/18	118,000.00	115,065.00
TRT210721T11	11/05/18	10/05/18	1,500,000.00	895,870.00
TRT120122T17	11/05/18	10/05/18	8,500,000.00	10,060,245.00
TRT210721T11	11/05/18	10/05/18	2,500,000.00	1,493,115.00
TRT131119T19	14/05/18	11/05/18	2,000,000.00	2,081,405.00
TRT200618T18	14/05/18	11/05/18	108,000.00	105,311.00
TRT200618T18	14/05/18	11/05/18	292,000.00	284,729.00
TRT160119T18	14/05/18	11/05/18	7,500,000.00	8,499,260.00
TRT160119T18	14/05/18	11/05/18	2,500,000.00	2,833,090.00
TRT200618T18	15/05/18	14/05/18	410,000.00	399,307.00
TRT230222T13	15/05/18	14/05/18	9,500,000.00	6,046,605.00
TRT131119T19	15/05/18	14/05/18	500,000.00	525,270.00
TRT190521T17	15/05/18	14/05/18	2,000,000.00	2,122,695.00
TRT010420T19	16/05/18	15/05/18	8,500,000.00	4,533,430.00
TRT010420T19	16/05/18	15/05/18	2,500,000.00	1,333,365.00
TRT010420T19	16/05/18	15/05/18	1,500,000.00	800,020.00
TRT200618T18	16/05/18	15/05/18	369,000.00	359,257.00
TRT190521T17	17/05/18	16/05/18	9,000,000.00	9,552,840.00
TRT190521T17	17/05/18	16/05/18	2,500,000.00	2,653,570.00
TRT190521T17	17/05/18	16/05/18	1,000,000.00	1,061,430.00
TRT200618T18	17/05/18	16/05/18	178,000.00	173,260.00
TRT200618T18	17/05/18	16/05/18	121,000.00	117,778.00
TRT200618T18	18/05/18	17/05/18	244,000.00	237,447.00
TRT190521T17	18/05/18	17/05/18	2,500,000.00	2,698,425.00
TRT060121T16	18/05/18	17/05/18	9,500,000.00	5,463,405.00
TRT120128T11	18/05/18	17/05/18	500,000.00	512,350.00
TRT200618T18	21/05/18	18/05/18	118,000.00	114,753.00
TRT150519T15	21/05/18	18/05/18	3,000,000.00	3,276,665.00
TRT150519T15	21/05/18	18/05/18	6,000,000.00	6,553,325.00
TRT150519T15	21/05/18	18/05/18	4,000,000.00	4,368,885.00
TRT200422T14	22/05/18	21/05/18	3,000,000.00	3,378,300.00
TRT030523T13	22/05/18	21/05/18	7,000,000.00	5,400,780.00
TRT200422T14	22/05/18	21/05/18	3,000,000.00	3,378,300.00
TRT200618T18	22/05/18	21/05/18	94,000.00	91,269.00
TRT200618T18	22/05/18	21/05/18	35,000.00	33,983.00
TRT010420T19	23/05/18	22/05/18	50,000.00	26,645.00
TRT140126T11	23/05/18	22/05/18	3,000,000.00	2,528,815.00
TRT140126T11	23/05/18	22/05/18	4,000,000.00	3,371,755.00
TRT140126T11	23/05/18	22/05/18	6,000,000.00	5,057,630.00
TRT200618T18	23/05/18	22/05/18	54,000.00	52,370.00
TRT140126T11	24/05/18	23/05/18	3,000,000.00	2,531,635.00
TRT140126T11	24/05/18	23/05/18	500,000.00	421,940.00
TRT140126T11	24/05/18	23/05/18	9,500,000.00	8,016,840.00
TRT200618T18	24/05/18	23/05/18	15,000.00	14,558.00
TRT200618T18	24/05/18	23/05/18	278,000.00	269,791.00
TRT200618T18	25/05/18	24/05/18	82,000.00	79,583.00
TRT190521T17	25/05/18	24/05/18	3,000,000.00	3,430,200.00
TRT190521T17	25/05/18	24/05/18	2,000,000.00	2,286,800.00
TRT030523T13	25/05/18	24/05/18	8,000,000.00	6,047,315.00
TRT200618T18	28/05/18	25/05/18	198,000.00	192,068.00
TRT200618T18	28/05/18	25/05/18	225,000.00	218,259.00
TRT190521T17	28/05/18	25/05/18	2,000,000.00	2,176,465.00
TRT190521T17	28/05/18	25/05/18	3,000,000.00	3,264,695.00

TRT190521T17	28/05/18	25/05/18	7,000,000.00	7,617,620.00
TRT190521T17	28/05/18	25/05/18	500,000.00	544,120.00
TRT200422T14	29/05/18	28/05/18	5,500,000.00	5,901,915.00
TRT190521T17	29/05/18	28/05/18	3,000,000.00	3,276,155.00
TRT200618T18	29/05/18	28/05/18	281,000.00	272,493.00
TRT200618T18	30/05/18	29/05/18	33,000.00	31,989.00
TRT131119T19	30/05/18	29/05/18	3,500,000.00	3,937,225.00
TRT200618T18	31/05/18	30/05/18	274,000.00	265,507.00
TRT200618T18	31/05/18	30/05/18	206,000.00	199,615.00
TRT110718T18	31/05/18	30/05/18	1,500,000.00	1,506,610.00
TRT110718T18	31/05/18	30/05/18	5,500,000.00	5,524,235.00
TRT200618T18	01/06/18	31/05/18	31,000.00	30,028.00
TRT200422T14	01/06/18	31/05/18	7,500,000.00	7,946,080.00
T.REPO			Toplamı:	251616000.00
				231542164.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	13/06/18	02/05/18		1,123,230.71	
	13/06/18	02/05/18		1,442,895.59	
	13/06/18	02/05/18		951,534.35	
	13/06/18	02/05/18		1,472,148.92	
MEVDUAT			Toplamı:	4989809.57	

I) BORSA PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BPP					
	12/07/18	28/05/18		3,500,000.00	
	10/07/18	29/05/18		2,000,000.00	
BPP			Toplamı:	5500000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0618	29/06/18	03/05/18	4.267	426,700.00	100.00
F_USDTRY0618	29/06/18	03/05/18	4.274	42,743.00	10.00
F_XU0300618	29/06/18	03/05/18	126.750	12,675.00	1.00
F_XU0300618	29/06/18	03/05/18	126.500	126,500.00	10.00
F_USDTRY0618	29/06/18	03/05/18	4.270	469,722.00	110.00
F_XU0300618	29/06/18	03/05/18	126.275	126,275.00	10.00
F_XU0300618	29/06/18	03/05/18	126.675	240,682.50	19.00
F_XU0300618	29/06/18	04/05/18	126.475	252,950.00	20.00
F_USDTRY0618	29/06/18	07/05/18	4.334	433,400.00	100.00
F_USDTRY0618	29/06/18	07/05/18	4.342	26,054.40	6.00
F_USDTRY0618	29/06/18	07/05/18	4.344	508,224.60	117.00
F_USDTRY0618	29/06/18	07/05/18	4.344	4,343.60	1.00
F_USDTRY0618	29/06/18	07/05/18	4.344	434,370.00	100.00
F_USDTRY0618	29/06/18	07/05/18	4.344	4,343.50	1.00
F_USDTRY0618	29/06/18	07/05/18	4.343	108,585.00	25.00
F_USDTRY0618	29/06/18	07/05/18	4.343	403,908.30	93.00
F_USDTRY0618	29/06/18	07/05/18	4.343	655,793.00	151.00
F_USDTRY0618	29/06/18	07/05/18	4.343	17,371.60	4.00
F_USDTRY0618	29/06/18	07/05/18	4.343	8,685.00	2.00
F_USDTRY0618	29/06/18	07/05/18	4.338	325,365.00	75.00
F_USDTRY0618	29/06/18	07/05/18	4.338	433,790.00	100.00

F_USDTRY0618	29/06/18	07/05/18	4.338	108,440.00	25.00
F_XU0300618	29/06/18	07/05/18	124.325	435,137.50	35.00
F_USDTRY0618	29/06/18	07/05/18	4.335	433,450.00	100.00
F_USDTRY0618	29/06/18	07/05/18	4.336	429,264.00	99.00
F_USDTRY0618	29/06/18	07/05/18	4.336	4,335.90	1.00
F_USDTRY0618	29/06/18	08/05/18	4.364	170,211.60	39.00
F_USDTRY0618	29/06/18	08/05/18	4.364	21,821.50	5.00
F_USDTRY0618	29/06/18	08/05/18	4.364	244,378.40	56.00
F_USDTRY0618	29/06/18	08/05/18	4.367	436,700.00	100.00
F_USDTRY0618	29/06/18	08/05/18	4.368	436,790.00	100.00
F_USDTRY0618	29/06/18	08/05/18	4.375	875,000.00	200.00
F_USDTRY0618	29/06/18	08/05/18	4.376	437,550.00	100.00
F_USDTRY0618	29/06/18	08/05/18	4.372	437,220.00	100.00
F_USDTRY0618	29/06/18	08/05/18	4.368	436,840.00	100.00
F_USDTRY0618	29/06/18	24/05/18	4.831	3,265,958.80	676.00
F_USDTRY0618	29/06/18	24/05/18	4.831	9,661.40	2.00
F_USDTRY0618	29/06/18	24/05/18	4.831	24,153.00	5.00
F_USDTRY0618	29/06/18	24/05/18	4.830	82,110.00	17.00
F_USDTRY0618	29/06/18	24/05/18	4.824	1,582,272.00	328.00
F_USDTRY0618	29/06/18	24/05/18	4.824	24,119.50	5.00
F_USDTRY0618	29/06/18	24/05/18	4.824	120,587.50	25.00
F_USDTRY0618	29/06/18	24/05/18	4.823	120,572.50	25.00
F_USDTRY0618	29/06/18	24/05/18	4.821	3,292,879.60	683.00
F_USDTRY0618	29/06/18	24/05/18	4.821	602,600.00	125.00
F_USDTRY0618	29/06/18	24/05/18	4.820	24,100.00	5.00
F_USDTRY0618	29/06/18	24/05/18	4.821	862,869.50	179.00
F_USDTRY0618	29/06/18	24/05/18	4.820	120,492.50	25.00
F_XU0300618	29/06/18	29/05/18	131.575	552,615.00	42.00
F_XU0300618	29/06/18	29/05/18	131.650	763,570.00	58.00
F_XU0300618	29/06/18	29/05/18	131.625	13,162.50	1.00
F_XU0300618	29/06/18	29/05/18	131.550	223,635.00	17.00
F_XU0300618	29/06/18	29/05/18	131.675	645,207.50	49.00
F_XU0300618	29/06/18	29/05/18	131.825	659,125.00	50.00
F_XU0300618	29/06/18	29/05/18	131.700	434,610.00	33.00
F_USDTRY0618	29/06/18	30/05/18	4.576	4,575,800.00	1,000.00
FUTURES			Toplamı:	27969721.70	5465.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300618	29/06/18	02/05/18	127.450	254,900.00	20.00
F_XU0300618	29/06/18	02/05/18	128.225	256,450.00	20.00
F_USDTRY0618	29/06/18	02/05/18	4.210	505,176.00	120.00
F_XU0300618	29/06/18	02/05/18	127.850	255,700.00	20.00
F_XU0300618	29/06/18	02/05/18	129.125	193,687.50	15.00
F_XU0300618	29/06/18	03/05/18	128.400	513,600.00	40.00
F_XU0300618	29/06/18	03/05/18	128.125	512,500.00	40.00
F_XU0300618	29/06/18	04/05/18	125.250	250,500.00	20.00
F_USDTRY0618	29/06/18	24/05/18	4.740	1,275,060.00	269.00
F_USDTRY0618	29/06/18	24/05/18	4.748	142,440.00	30.00
F_USDTRY0618	29/06/18	24/05/18	4.750	4,749.50	1.00
F_USDTRY0618	29/06/18	24/05/18	4.759	2,222,266.20	467.00
F_USDTRY0618	29/06/18	24/05/18	4.759	23,795.00	5.00
F_USDTRY0618	29/06/18	24/05/18	4.750	133,000.00	28.00
F_USDTRY0618	29/06/18	24/05/18	4.758	2,374,341.80	499.00
F_USDTRY0618	29/06/18	24/05/18	4.758	4,758.30	1.00
F_USDTRY0618	29/06/18	24/05/18	4.755	2,377,250.00	500.00

F_USDTRY0618	29/06/18	28/05/18	4.658	419,202.00	90.00
F_USDTRY0618	29/06/18	28/05/18	4.658	1,569,847.10	337.00
F_USDTRY0618	29/06/18	28/05/18	4.657	3,273,871.00	703.00
F_USDTRY0618	29/06/18	28/05/18	4.658	326,060.00	70.00
F_USDTRY0618	29/06/18	28/05/18	4.654	930,800.00	200.00
			Toplamı:	17819954.40	3495.00
TOPLAM:				325637609.14	245299624.00