

Tİ4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON
T 2019

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRSARCL72112	16/07/21	24/07/19	100.000	1,500,000.00	1,500,000.00
Toplamı:				1500000.00	1500000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRT210421T14	21/04/21	03/07/19	107.694	1,615,413.46	1,500,000.00
Toplamı:				1615413.46	1500000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRSKCTF71913	16/07/19	16/07/19	1.000	1,000,000.00	1,000,000.00
Toplamı:				1000000.00	1000000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT220921T18	02/07/19	01/07/19		345,000.00	408,350.00
TRT120325T12	02/07/19	01/07/19		17,000,000.00	24,396,815.00
TRT180924T11	02/07/19	01/07/19		3,000,000.00	2,031,080.00
TRT180924T11	02/07/19	01/07/19		3,000,000.00	2,031,080.00
TRT180924T11	02/07/19	01/07/19		3,000,000.00	2,031,080.00
TRT140126T11	03/07/19	02/07/19		19,000,000.00	13,870,750.00
TRT110827T16	03/07/19	02/07/19		6,000,000.00	7,777,740.00
TRT050624T35	03/07/19	02/07/19		1,000,000.00	1,018,150.00
TRT220921T18	03/07/19	02/07/19		34,000.00	40,250.00
TRT220921T18	03/07/19	02/07/19		369,000.00	436,790.00
TRT220921T18	04/07/19	03/07/19		226,000.00	265,785.00
TRT131119T19	04/07/19	03/07/19		12,500,000.00	12,993,315.00
TRT131119T19	04/07/19	03/07/19		8,000,000.00	8,315,725.00
TRT131119T19	04/07/19	03/07/19		7,500,000.00	7,795,990.00
TRT131119T19	05/07/19	04/07/19		1,000,000.00	1,038,680.00
TRT120820T12	05/07/19	04/07/19		8,000,000.00	7,351,305.00

TRT220921T18	05/07/19	04/07/19	69,000.00	81,120.00
TRT050624T19	05/07/19	04/07/19	19,000,000.00	19,772,040.00
TRT030523T13	08/07/19	05/07/19	2,500,000.00	1,539,365.00
TRT030523T13	08/07/19	05/07/19	7,500,000.00	4,618,075.00
TRT190521T17	08/07/19	05/07/19	17,500,000.00	17,686,075.00
TRT220921T18	08/07/19	05/07/19	171,000.00	200,705.00
TRT230222T13	09/07/19	08/07/19	13,500,000.00	6,942,450.00
TRT210721T11	09/07/19	08/07/19	6,500,000.00	3,131,905.00
TRT010420T19	09/07/19	08/07/19	109,000.00	47,485.00
TRT010420T19	09/07/19	08/07/19	116,000.00	50,535.00
TRT030523T13	09/07/19	08/07/19	6,500,000.00	3,992,295.00
TRT200324T13	09/07/19	08/07/19	1,000,000.00	1,211,165.00
TRT170822T15	10/07/19	09/07/19	3,500,000.00	4,069,795.00
TRT270923T11	10/07/19	09/07/19	8,000,000.00	10,533,390.00
TRT081123T10	10/07/19	09/07/19	6,500,000.00	3,888,255.00
TRT261022T10	10/07/19	09/07/19	10,000,000.00	5,508,675.00
TREPOTEMINAT	10/07/19	09/07/19	88,000.00	100,000.00
TREPOTEMINAT	10/07/19	09/07/19	238,000.00	100,000.00
TRT220921T18	11/07/19	10/07/19	90,000.00	105,930.00
TRT210721T11	11/07/19	10/07/19	1,500,000.00	722,160.00
TRT210721T11	11/07/19	10/07/19	1,500,000.00	722,160.00
TRT050624T19	11/07/19	10/07/19	18,500,000.00	19,165,850.00
TRT200422T14	11/07/19	10/07/19	13,500,000.00	13,711,625.00
TRT230222T13	12/07/19	11/07/19	12,500,000.00	6,420,130.00
TRT220921T18	12/07/19	11/07/19	68,000.00	80,495.00
TRT111120T18	12/07/19	11/07/19	3,000,000.00	3,061,445.00
TRT111120T18	12/07/19	11/07/19	3,000,000.00	3,061,445.00
TRT111120T18	12/07/19	11/07/19	17,000,000.00	17,348,150.00
TRT230222T13	16/07/19	12/07/19	13,000,000.00	6,686,765.00
TRT140126T11	16/07/19	12/07/19	18,000,000.00	13,109,985.00
TRT220921T18	16/07/19	12/07/19	47,000.00	55,690.00
TRT220921T18	16/07/19	12/07/19	332,000.00	393,385.00
TRT240724T15	16/07/19	12/07/19	2,000,000.00	2,649,825.00
TRT240724T15	16/07/19	12/07/19	2,000,000.00	2,649,825.00
TRT120820T12	17/07/19	16/07/19	20,000,000.00	18,201,030.00
TRT220921T18	17/07/19	16/07/19	38,000.00	44,760.00
TRT120820T12	17/07/19	16/07/19	16,500,000.00	15,015,850.00
TRT220921T18	18/07/19	17/07/19	225,000.00	264,800.00
TRT020823T11	18/07/19	17/07/19	13,500,000.00	7,674,560.00
TRT140126T11	18/07/19	17/07/19	12,500,000.00	9,068,015.00
TRT100124T17	18/07/19	17/07/19	6,500,000.00	6,469,725.00
TRT110226T13	19/07/19	18/07/19	14,000,000.00	17,958,725.00

TRT110827T16	19/07/19	18/07/19	6,000,000.00	7,974,245.00
TRT160425T17	19/07/19	18/07/19	7,000,000.00	4,951,150.00
TRT111120T18	19/07/19	18/07/19	6,000,000.00	6,081,040.00
TRT230222T13	19/07/19	18/07/19	283,000.00	140,492.00
TRT230222T13	19/07/19	18/07/19	5,000.00	2,483.00
TRT100124T17	22/07/19	19/07/19	4,000,000.00	3,983,030.00
TRT020823T11	22/07/19	19/07/19	13,500,000.00	7,677,760.00
TRT200422T14	22/07/19	19/07/19	16,000,000.00	16,160,830.00
TRT220921T18	22/07/19	19/07/19	59,000.00	68,325.00
TRT110320T18	23/07/19	22/07/19	8,000,000.00	7,683,860.00
TRT220921T18	23/07/19	22/07/19	415,000.00	476,095.00
TRT020823T11	23/07/19	22/07/19	12,000,000.00	6,807,590.00
TRT200324T13	23/07/19	22/07/19	10,500,000.00	12,587,455.00
TRT200324T13	23/07/19	22/07/19	2,500,000.00	2,997,020.00
TRT220921T18	23/07/19	22/07/19	71,000.00	81,455.00
TRT110827T16	24/07/19	23/07/19	500,000.00	635,140.00
TRT110827T16	24/07/19	23/07/19	500,000.00	635,140.00
TRT220921T18	24/07/19	23/07/19	72,000.00	82,800.00
TRT050624T19	24/07/19	23/07/19	19,500,000.00	19,998,045.00
TRT110226T13	24/07/19	23/07/19	13,000,000.00	15,998,665.00
TRT060121T16	25/07/19	24/07/19	6,500,000.00	3,015,165.00
TRT110226T13	25/07/19	24/07/19	13,500,000.00	16,525,785.00
TRT280628T18	25/07/19	24/07/19	12,000,000.00	11,046,620.00
TRT220921T18	25/07/19	24/07/19	268,000.00	307,680.00
TRT220921T18	25/07/19	24/07/19	124,000.00	142,360.00
TRT100124T17	26/07/19	25/07/19	3,500,000.00	3,472,100.00
TRT280628T18	26/07/19	25/07/19	12,500,000.00	11,502,010.00
TRT220921T18	26/07/19	25/07/19	21,000.00	24,185.00
TRT220921T18	26/07/19	25/07/19	14,000.00	16,125.00
TRT111120T18	26/07/19	25/07/19	16,500,000.00	16,641,010.00
TRT220921T18	29/07/19	26/07/19	250,000.00	285,730.00
TRT200324T13	29/07/19	26/07/19	1,500,000.00	1,792,575.00
TRT220921T18	29/07/19	26/07/19	123,000.00	140,580.00
TRT180123T10	29/07/19	26/07/19	10,000,000.00	11,418,710.00
TRT180123T10	29/07/19	26/07/19	18,500,000.00	21,124,605.00
TRT060825T15	29/07/19	26/07/19	2,500,000.00	2,515,175.00
TRT110827T16	30/07/19	29/07/19	7,500,000.00	9,234,970.00
TRT220921T18	30/07/19	29/07/19	379,000.00	429,525.00
TRT220921T18	30/07/19	29/07/19	103,000.00	116,735.00
TRT280628T18	30/07/19	29/07/19	2,500,000.00	2,296,350.00
TRT240724T15	30/07/19	29/07/19	2,500,000.00	3,105,215.00
TRT131119T19	30/07/19	29/07/19	20,000,000.00	20,388,520.00

TRT120325T12	31/07/19	30/07/19	6,500,000.00	8,708,965.00
TRT120820T12	31/07/19	30/07/19	3,000,000.00	2,652,545.00
TRT220921T18	31/07/19	30/07/19	30,000.00	33,665.00
TRT150120T16	31/07/19	30/07/19	6,500,000.00	6,887,085.00
TRT150120T16	31/07/19	30/07/19	3,500,000.00	3,708,435.00
TRT150120T16	31/07/19	30/07/19	13,500,000.00	14,303,940.00
TRT220921T18	01/08/19	31/07/19	427,000.00	476,965.00
TRT120820T12	01/08/19	31/07/19	10,000,000.00	8,812,840.00
TRT070727T13	01/08/19	31/07/19	11,000,000.00	9,310,820.00
TRT110827T16	01/08/19	31/07/19	2,000,000.00	2,450,715.00
TRT110320T18	01/08/19	31/07/19	9,000,000.00	8,549,625.00
T.REPO			Toplamı:	698209000.00
				656378495.00

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	05/08/19	17/07/19		3,000,000.00	
	27/08/19	17/07/19		3,000,000.00	
TPP			Toplamı:	6000000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0300819	30/08/19	01/07/19	128.025	1,600,312.50	125.00
F_XU0300819	30/08/19	01/07/19	127.975	1,599,687.50	125.00
F_USDTRY0819	29/08/19	01/07/19	5.874	587,350.00	100.00
FUTURES			Toplamı:	3787350.00	350.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XAUTRYM0819	29/08/19	01/07/19	263.220	65,805.00	250.00
F_XAUTRYM0819	29/08/19	01/07/19	263.250	6,581.25	25.00
F_XAUTRYM0819	29/08/19	01/07/19	263.240	125,039.00	475.00
F_XAUTRYM0819	29/08/19	01/07/19	263.320	65,830.00	250.00
F_XAUTRYM0819	29/08/19	01/07/19	263.480	65,870.00	250.00
F_XAUTRYM0819	29/08/19	01/07/19	263.430	158,058.00	600.00
F_XAUTRYM0819	29/08/19	01/07/19	263.530	158,118.00	600.00
F_XAUTRYM0819	29/08/19	01/07/19	263.500	131,750.00	500.00
F_XAUTRYM0819	29/08/19	01/07/19	263.670	171,385.50	650.00
F_XAUTRYM0819	29/08/19	01/07/19	263.800	263,800.00	1,000.00
F_XAUTRYM0819	29/08/19	01/07/19	263.710	39,556.50	150.00

F_XAUTRYM0819	29/08/19	01/07/19	263.720	79,116.00	300.00
F_XAUTRYM0819	29/08/19	01/07/19	263.870	26,387.00	100.00
F_XAUTRYM0819	29/08/19	01/07/19	263.810	151,690.75	575.00
F_XAUTRYM0819	29/08/19	01/07/19	263.900	65,975.00	250.00
F_XAUTRYM0819	29/08/19	01/07/19	263.830	6,595.75	25.00
F_XAUTRYM0819	29/08/19	01/07/19	263.750	131,875.00	500.00
F_XAUTRYM0819	29/08/19	01/07/19	263.730	6,593.25	25.00
F_XAUTRYM0819	29/08/19	01/07/19	263.700	527.40	2.00
F_XAUTRYM0819	29/08/19	01/07/19	263.690	124,725.37	473.00
F_XAUTRYM0819	29/08/19	04/07/19	263.700	59,068.80	224.00
F_XAUTRYM0819	29/08/19	04/07/19	263.600	396,981.60	1,506.00
F_XAUTRYM0819	29/08/19	04/07/19	263.650	131,825.00	500.00
F_XAUTRYM0819	29/08/19	04/07/19	263.550	733,986.75	2,785.00
F_XAUTRYM0819	29/08/19	04/07/19	263.400	917,422.20	3,483.00
F_XAUTRYM0819	29/08/19	04/07/19	263.430	177,815.25	675.00
F_XAUTRYM0819	29/08/19	04/07/19	263.480	6,587.00	25.00
F_XAUTRYM0819	29/08/19	04/07/19	263.510	236,895.49	899.00
F_XAUTRYM0819	29/08/19	04/07/19	263.540	225,853.78	857.00
F_XAUTRYM0819	29/08/19	04/07/19	263.500	446,896.00	1,696.00
F_XAUTRYM0819	29/08/19	04/07/19	263.460	131,730.00	500.00
F_XAUTRYM0819	29/08/19	04/07/19	263.450	6,586.25	25.00
F_XAUTRYM0819	29/08/19	04/07/19	263.420	125,124.50	475.00
F_XAUTRYM0819	29/08/19	04/07/19	263.410	13,170.50	50.00

Toplamı:			5455221.89	20700.00	
TOPLAM:			717566985.35	660399545.00	