

Tİ4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON

A 2019

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
BONO TÜRK					
TRFTCZB82013	27/08/20	29/08/19	100.000	1,800,000.00	1,800,000.00
BONO TÜRK		Toplamı:		1800000.00	1800000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
T.REPO					
TRT030523T13	02/08/19	01/08/19		10,500,000.00	6,384,155.00
TRT030523T13	02/08/19	01/08/19		12,000,000.00	7,296,160.00
TRT220921T18	02/08/19	01/08/19		248,000.00	277,355.00
TRT110320T18	02/08/19	01/08/19		9,500,000.00	9,018,380.00
TRT110827T16	05/08/19	02/08/19		2,000,000.00	2,471,475.00
TRT220921T18	05/08/19	02/08/19		28,000.00	31,385.00
TRT010420T19	05/08/19	02/08/19		271,000.00	116,965.00
TRT110320T18	05/08/19	02/08/19		10,500,000.00	9,976,435.00
TRT210721T11	05/08/19	02/08/19		9,500,000.00	4,605,355.00
TRT210721T11	05/08/19	02/08/19		10,000,000.00	4,847,740.00
TRT180123T10	06/08/19	05/08/19		11,000,000.00	12,329,235.00
TRT180123T10	06/08/19	05/08/19		4,500,000.00	5,043,780.00
TRT220921T18	06/08/19	05/08/19		221,000.00	247,700.00
TRT030523T13	06/08/19	05/08/19		14,500,000.00	8,812,075.00
TRT030523T13	06/08/19	05/08/19		5,500,000.00	3,342,515.00
TRT180123T10	07/08/19	06/08/19		1,000,000.00	1,119,780.00
TRT070727T13	07/08/19	06/08/19		11,000,000.00	9,301,335.00
TRT100124T17	07/08/19	06/08/19		5,000,000.00	4,942,245.00
TRT220921T18	07/08/19	06/08/19		183,000.00	205,035.00
TRT030523T13	07/08/19	06/08/19		19,000,000.00	11,545,445.00
TRT050220T17	08/08/19	07/08/19		14,500,000.00	15,615,095.00
TRT050220T17	08/08/19	07/08/19		5,500,000.00	5,922,970.00
TRT210721T11	08/08/19	07/08/19		11,000,000.00	5,323,760.00
TRT220921T18	08/08/19	07/08/19		61,000.00	68,195.00
TRT030523T13	08/08/19	07/08/19		5,000,000.00	3,037,910.00
TRT220921T18	08/08/19	07/08/19		183,000.00	204,575.00
TRT140623T19	09/08/19	08/08/19		19,500,000.00	19,166,305.00

TRT140623T19	09/08/19	08/08/19	500,000.00	491,450.00
TRT140623T19	09/08/19	08/08/19	10,000,000.00	9,828,880.00
TRT220921T18	09/08/19	08/08/19	79,000.00	88,220.00
TRT110827T16	09/08/19	08/08/19	9,000,000.00	10,992,135.00
TRT110226T13	15/08/19	09/08/19	1,000,000.00	1,169,110.00
TRT110320T18	15/08/19	09/08/19	19,000,000.00	17,824,695.00
TRT110320T18	15/08/19	09/08/19	19,000,000.00	17,824,695.00
TRT220921T18	15/08/19	09/08/19	13,000.00	14,425.00
TRT220921T18	15/08/19	09/08/19	240,000.00	266,235.00
TRT220921T18	16/08/19	15/08/19	119,000.00	130,815.00
TRT120128T11	16/08/19	15/08/19	5,500,000.00	4,875,170.00
TRT220921T18	16/08/19	15/08/19	361,000.00	396,830.00
TRT030523T13	16/08/19	15/08/19	13,500,000.00	8,194,475.00
TRT030523T13	16/08/19	15/08/19	13,500,000.00	8,194,475.00
TRT030523T13	16/08/19	15/08/19	6,500,000.00	3,945,490.00
TRT110827T16	19/08/19	16/08/19	17,500,000.00	21,157,640.00
TRT110827T16	19/08/19	16/08/19	2,500,000.00	3,022,525.00
TRT110827T16	19/08/19	16/08/19	2,500,000.00	3,022,525.00
TRT030523T13	19/08/19	16/08/19	17,000,000.00	10,240,230.00
TRT220921T18	19/08/19	16/08/19	329,000.00	364,140.00
TRT220921T18	19/08/19	16/08/19	141,000.00	156,060.00
TRT110827T16	20/08/19	19/08/19	1,500,000.00	1,818,380.00
TRT110827T16	20/08/19	19/08/19	1,500,000.00	1,818,380.00
TRT110827T16	20/08/19	19/08/19	10,000,000.00	12,122,615.00
TRT010420T19	20/08/19	19/08/19	233,000.00	100,455.00
TRT060825T15	20/08/19	19/08/19	8,500,000.00	8,821,470.00
TRT120325T12	20/08/19	19/08/19	18,500,000.00	24,596,535.00
TRT080328T15	21/08/19	20/08/19	8,000,000.00	8,894,765.00
TRT280628T18	21/08/19	20/08/19	500,000.00	457,635.00
TRT110827T16	21/08/19	20/08/19	7,500,000.00	9,161,560.00
TRT010420T19	21/08/19	20/08/19	8,000.00	3,450.00
TRT220921T18	21/08/19	20/08/19	414,000.00	457,360.00
TRT060121T16	21/08/19	20/08/19	12,500,000.00	5,764,630.00
TRT160425T17	21/08/19	20/08/19	12,000,000.00	8,417,580.00
TRT030523T13	22/08/19	21/08/19	12,000,000.00	7,216,600.00
TRT030523T13	22/08/19	21/08/19	500,000.00	300,695.00
TRT030523T13	22/08/19	21/08/19	12,000,000.00	7,216,600.00
TRT030523T13	22/08/19	21/08/19	8,000,000.00	4,811,065.00
TRT030523T13	22/08/19	21/08/19	8,000,000.00	4,811,065.00
TRT220921T18	22/08/19	21/08/19	143,000.00	159,395.00
TRT220921T18	22/08/19	21/08/19	329,000.00	366,720.00
TRT131119T19	23/08/19	22/08/19	16,000,000.00	16,055,845.00

TRT131119T19	23/08/19	22/08/19	4,000,000.00	4,013,965.00
TRT131119T19	23/08/19	22/08/19	4,500,000.00	4,515,710.00
TRT150120T16	23/08/19	22/08/19	500,000.00	521,425.00
TRT131119T19	23/08/19	22/08/19	15,500,000.00	15,554,100.00
TRT220921T18	23/08/19	22/08/19	250,000.00	278,410.00
TRT220921T18	26/08/19	23/08/19	395,000.00	442,290.00
TRT210721T11	26/08/19	23/08/19	6,000,000.00	2,883,330.00
TRT100124T17	26/08/19	23/08/19	500,000.00	493,720.00
TRT070727T13	26/08/19	23/08/19	14,000,000.00	11,825,465.00
TRT240227T17	26/08/19	23/08/19	14,000,000.00	17,358,950.00
TRT220921T18	26/08/19	23/08/19	31,000.00	34,715.00
TRT210721T11	26/08/19	23/08/19	6,000,000.00	2,883,340.00
TRT240724T15	27/08/19	26/08/19	500,000.00	670,695.00
TRT210721T11	27/08/19	26/08/19	8,500,000.00	4,079,130.00
TRT100124T17	27/08/19	26/08/19	11,500,000.00	11,339,560.00
TRT110320T18	27/08/19	26/08/19	10,000,000.00	9,306,935.00
TRT220921T18	27/08/19	26/08/19	185,000.00	207,215.00
TRT220921T18	27/08/19	26/08/19	294,000.00	329,300.00
TRT060121T16	27/08/19	26/08/19	10,000,000.00	4,608,215.00
TRT140922T17	28/08/19	27/08/19	5,000,000.00	6,032,615.00
TRT220921T18	28/08/19	27/08/19	193,000.00	216,785.00
TRT140922T17	28/08/19	27/08/19	5,000,000.00	6,032,615.00
TRT230222T13	28/08/19	27/08/19	14,000,000.00	7,104,675.00
TRT200422T14	28/08/19	27/08/19	15,000,000.00	14,537,665.00
TRT230222T13	29/08/19	28/08/19	14,000,000.00	7,213,350.00
TRT010420T19	29/08/19	28/08/19	112,000.00	48,235.00
TRT200324T13	29/08/19	28/08/19	7,500,000.00	9,022,040.00
TRT200324T13	29/08/19	28/08/19	11,500,000.00	13,833,790.00
TRT110827T16	29/08/19	28/08/19	6,000,000.00	8,290,065.00
TRT010420T19	02/09/19	29/08/19	240,000.00	103,490.00
TRT131119T19	02/09/19	29/08/19	14,500,000.00	14,561,480.00
TRT131119T19	02/09/19	29/08/19	2,500,000.00	2,510,605.00
TRT131119T19	02/09/19	29/08/19	5,500,000.00	5,523,325.00
TRT131119T19	02/09/19	29/08/19	14,500,000.00	14,561,480.00
TRT220921T18	02/09/19	29/08/19	187,000.00	209,390.00

T.REPO	Toplamı:	690991000.00	597974455.00
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I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	07/10/19	27/08/19		3,000,000.00	

TPP Toplamı: 3000000.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0301019	30/10/19	28/08/19	122.325	2,446,500.00	200.00
F_USDTRY0819	29/08/19	28/08/19	5.802	580,170.00	100.00
F_USDTRY0819	29/08/19	28/08/19	5.801	580,050.00	100.00
F_USDTRY0819	29/08/19	28/08/19	5.802	580,160.00	100.00
F_XU0301019	30/10/19	28/08/19	122.350	1,835,250.00	150.00
F_XU0300819	30/08/19	28/08/19	119.125	1,131,687.50	95.00

FUTURES Toplamı: 7153817.50 745.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300819	30/08/19	28/08/19	118.900	1,129,550.00	95.00
F_USDTRY1019	31/10/19	28/08/19	5.962	596,150.00	100.00
F_USDTRY1019	31/10/19	28/08/19	5.960	41,719.30	7.00
F_USDTRY1019	31/10/19	28/08/19	5.959	512,482.60	86.00
F_USDTRY1019	31/10/19	28/08/19	5.960	41,720.00	7.00
F_USDTRY1019	31/10/19	28/08/19	5.959	17,876.70	3.00
F_USDTRY1019	31/10/19	28/08/19	5.959	577,993.90	97.00
F_XU0300819	30/08/19	28/08/19	119.025	1,785,375.00	150.00
F_XU0300819	30/08/19	28/08/19	119.000	1,190,000.00	100.00
F_XU0301019	30/10/19	28/08/19	122.400	1,224,000.00	100.00

Toplamı: 7116867.50 745.00

TOPLAM: 710061685.00 599775945.00