

Tİ4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON
M 2020

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		15/05/20	6.916	9,681,700.00	1,400,000.00
USD		20/05/20	6.797	3,398,250.00	500,000.00
DÖVİZ		Toplamı:		13079950.00	1900000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US900123BY51	25/03/22	13/05/20	100.012	1,400,165.28	1,400,000.00
TAHVİL TÜRK		Toplamı:		1400165.28	1400000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1028943089	23/09/21	22/05/20	101.389	304,166.67	300,000.00
		Toplamı:		304166.67	300000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS0927634807	09/05/20	11/05/20	1.014	500,000.00	500,000.00
TRDKTLM52011	27/05/20	27/05/20	1.000	360,000.00	360,000.00
		Toplamı:		860000.00	860000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT180123T10	05/05/20	04/05/20		18,000,000.00	17,067,120.00
TRT261022T10	05/05/20	04/05/20		2,000,000.00	937,720.00
TRT230222T13	05/05/20	04/05/20		8,000,000.00	3,610,920.00
TRT261022T10	05/05/20	04/05/20		500,000.00	234,430.00
TRT110827T16	05/05/20	04/05/20		12,000,000.00	12,645,480.00
TRT110827T16	05/05/20	04/05/20		11,000,000.00	11,591,690.00
TRT230222T13	05/05/20	04/05/20		317,000.00	143,065.00
TRT230222T13	05/05/20	04/05/20		55,000.00	24,825.00

TRT280628T18	06/05/20	05/05/20	1,500,000.00	1,192,840.00
TRT280628T18	06/05/20	05/05/20	1,500,000.00	1,192,840.00
TRT240724T15	06/05/20	05/05/20	1,000,000.00	1,077,855.00
TRT280628T18	06/05/20	05/05/20	19,500,000.00	15,506,890.00
TRT240724T15	06/05/20	05/05/20	500,000.00	538,930.00
TRT180123T10	06/05/20	05/05/20	18,500,000.00	17,575,495.00
TRT170822T15	06/05/20	05/05/20	18,500,000.00	18,272,670.00
TRT230222T13	06/05/20	05/05/20	224,000.00	101,075.00
TRT210623T10	07/05/20	06/05/20	17,000,000.00	17,417,870.00
TRT090621T18	07/05/20	06/05/20	3,000,000.00	3,378,080.00
TRT041126T11	07/05/20	06/05/20	8,000,000.00	7,783,410.00
TRT041126T11	07/05/20	06/05/20	8,000,000.00	7,783,410.00
TRT080323T10	07/05/20	06/05/20	12,000,000.00	13,289,690.00
TRT080323T10	07/05/20	06/05/20	12,000,000.00	13,289,690.00
TRT071020T23	07/05/20	06/05/20	308,000.00	360,000.00
TRT220921T18	07/05/20	06/05/20	3,000,000.00	3,039,585.00
TRT230222T13	07/05/20	06/05/20	172,000.00	77,590.00
TRT071020T23	08/05/20	07/05/20	143,000.00	170,000.00
TRT280628T18	08/05/20	07/05/20	20,000,000.00	15,896,310.00
TRT190521T17	08/05/20	07/05/20	4,000,000.00	3,836,520.00
TRT090621T18	08/05/20	07/05/20	6,000,000.00	6,763,210.00
TRT170221T12	08/05/20	07/05/20	15,000,000.00	14,817,020.00
TRT100124T17	08/05/20	07/05/20	14,000,000.00	11,757,380.00
TRT190521T17	08/05/20	07/05/20	5,000,000.00	4,795,655.00
TRT090621T18	11/05/20	08/05/20	3,500,000.00	3,955,010.00
TRT090621T18	11/05/20	08/05/20	6,000,000.00	6,780,010.00
TRT090621T18	11/05/20	08/05/20	8,500,000.00	9,605,015.00
TRT041126T11	11/05/20	08/05/20	500,000.00	486,920.00
TRT280628T18	11/05/20	08/05/20	19,500,000.00	15,502,045.00
TRT130520T14	11/05/20	08/05/20	102,000.00	120,000.00
TRT090621T18	11/05/20	08/05/20	11,500,000.00	12,995,020.00
TRT090621T18	11/05/20	08/05/20	16,500,000.00	18,645,030.00
TRT090621T18	12/05/20	11/05/20	7,000,000.00	7,894,440.00
TRT230222T13	12/05/20	11/05/20	12,000,000.00	5,407,405.00
TRT090621T18	12/05/20	11/05/20	13,500,000.00	15,224,990.00
TRT140126T11	12/05/20	11/05/20	13,000,000.00	7,795,795.00
TRT090621T18	12/05/20	11/05/20	18,000,000.00	20,299,990.00
TRT170221T12	12/05/20	11/05/20	500,000.00	493,845.00
TRT071020T23	12/05/20	11/05/20	296,000.00	340,000.00
TRT140126T11	12/05/20	11/05/20	6,500,000.00	3,897,900.00
TRT140126T11	12/05/20	11/05/20	2,000,000.00	1,199,355.00
TRT170221T12	12/05/20	11/05/20	2,000,000.00	1,975,370.00

TRT170221T12	12/05/20	11/05/20	2,000,000.00	1,975,370.00
TRT070727T13	13/05/20	12/05/20	8,500,000.00	5,800,685.00
TRT060121T16	13/05/20	12/05/20	11,000,000.00	4,498,200.00
TRT110226T13	13/05/20	12/05/20	15,000,000.00	16,306,250.00
TRT100124T17	13/05/20	12/05/20	10,500,000.00	8,807,000.00
TRT020823T11	13/05/20	12/05/20	20,000,000.00	9,837,765.00
TRT071020T23	13/05/20	12/05/20	161,000.00	190,000.00
TRT120122T17	13/05/20	12/05/20	11,500,000.00	11,485,250.00
TRT110226T13	13/05/20	12/05/20	9,000,000.00	9,783,760.00
TRT100124T17	13/05/20	12/05/20	9,500,000.00	7,968,240.00
TRT090621T18	14/05/20	13/05/20	500,000.00	563,110.00
TRT220921T18	14/05/20	13/05/20	15,500,000.00	15,734,105.00
TRT090621T18	14/05/20	13/05/20	19,500,000.00	21,961,155.00
TRT071020T23	14/05/20	13/05/20	62,000.00	75,000.00
TRT111120T18	14/05/20	13/05/20	4,500,000.00	4,590,890.00
TRT080720T19	14/05/20	13/05/20	5,500,000.00	5,480,945.00
TRT080328T15	14/05/20	13/05/20	3,000,000.00	3,088,510.00
TRT080323T10	14/05/20	13/05/20	9,500,000.00	10,692,165.00
TRT090621T18	14/05/20	13/05/20	14,500,000.00	16,330,075.00
TRT170221T12	14/05/20	13/05/20	20,000,000.00	19,727,680.00
TRT080328T15	14/05/20	13/05/20	500,000.00	514,755.00
TRT090621T18	15/05/20	14/05/20	6,000,000.00	6,754,590.00
TRT210721T11	15/05/20	14/05/20	13,500,000.00	5,742,205.00
TRT280628T18	15/05/20	14/05/20	19,500,000.00	14,396,000.00
TRT230222T13	15/05/20	14/05/20	3,500,000.00	1,576,000.00
TRT071020T23	15/05/20	14/05/20	41,000.00	50,000.00
TRT041126T11	15/05/20	14/05/20	500,000.00	516,980.00
TRT170221T12	15/05/20	14/05/20	17,500,000.00	17,265,060.00
TRT090621T18	15/05/20	14/05/20	2,500,000.00	2,814,415.00
TRT090621T18	15/05/20	14/05/20	14,000,000.00	15,760,710.00
TRT110827T16	15/05/20	14/05/20	16,500,000.00	18,470,965.00
TRT020322T17	18/05/20	15/05/20	20,000,000.00	19,791,005.00
TRT020322T17	18/05/20	15/05/20	20,000,000.00	19,791,005.00
TRT261022T10	18/05/20	15/05/20	178,000.00	83,255.00
TRT230222T13	18/05/20	15/05/20	8,500,000.00	3,828,665.00
TRT041126T11	18/05/20	15/05/20	2,500,000.00	2,585,090.00
TRT020322T17	18/05/20	15/05/20	20,000,000.00	19,791,005.00
TRT280628T18	18/05/20	15/05/20	17,500,000.00	12,923,405.00
TRT071020T23	18/05/20	15/05/20	202,000.00	235,000.00
TRT100124T17	20/05/20	18/05/20	9,500,000.00	7,958,860.00
TRT280628T18	20/05/20	18/05/20	19,000,000.00	14,016,250.00
TRT041126T11	20/05/20	18/05/20	1,000,000.00	1,033,955.00

TRT060825T15	20/05/20	18/05/20	20,000,000.00	20,097,085.00
TRT230222T13	20/05/20	18/05/20	4,500,000.00	2,024,885.00
TRT060825T15	20/05/20	18/05/20	20,000,000.00	20,097,115.00
TRT120820T12	20/05/20	18/05/20	239,000.00	250,000.00
TRT080524T17	20/05/20	18/05/20	15,500,000.00	8,274,725.00
TRT020322T17	21/05/20	20/05/20	19,000,000.00	18,840,350.00
TRT230222T13	21/05/20	20/05/20	4,500,000.00	2,023,450.00
TRT110226T13	21/05/20	20/05/20	15,500,000.00	16,755,975.00
TRT170822T15	21/05/20	20/05/20	10,000,000.00	9,728,005.00
TRT100124T17	21/05/20	20/05/20	10,000,000.00	8,371,775.00
TRT230222T13	21/05/20	20/05/20	300,000.00	134,885.00
TRT020823T11	21/05/20	20/05/20	13,500,000.00	6,627,580.00
TRT220921T18	21/05/20	20/05/20	6,500,000.00	6,599,660.00
TRT230222T13	21/05/20	20/05/20	58,000.00	26,080.00
TRT230222T13	21/05/20	20/05/20	3,000,000.00	1,348,965.00
TRT110226T13	21/05/20	20/05/20	1,000,000.00	1,081,035.00
TRT060121T16	21/05/20	20/05/20	7,000,000.00	2,863,880.00
TRT020823T11	22/05/20	21/05/20	8,500,000.00	4,171,965.00
TRT020823T11	22/05/20	21/05/20	11,500,000.00	5,644,425.00
TRT100124T17	22/05/20	21/05/20	8,500,000.00	7,114,410.00
TRT020823T11	22/05/20	21/05/20	4,500,000.00	2,208,690.00
TRT020823T11	22/05/20	21/05/20	15,500,000.00	7,607,695.00
TRT020823T11	22/05/20	21/05/20	11,500,000.00	5,644,420.00
TRT090621T18	22/05/20	21/05/20	9,000,000.00	10,098,725.00
TRT080328T15	22/05/20	21/05/20	14,000,000.00	14,136,450.00
TRT080328T15	22/05/20	21/05/20	6,000,000.00	6,058,480.00
TRT160920T25	22/05/20	21/05/20	291,000.00	307,425.00
TRT230222T13	27/05/20	22/05/20	24,000.00	10,795.00
TRT270923T11	27/05/20	22/05/20	2,000,000.00	2,169,430.00
TRT270923T11	27/05/20	22/05/20	8,000,000.00	8,677,695.00
TRT270923T11	27/05/20	22/05/20	18,000,000.00	19,524,810.00
TRT270923T11	27/05/20	22/05/20	2,000,000.00	2,169,430.00
TRT270923T11	27/05/20	22/05/20	18,000,000.00	19,524,810.00
TRT270923T11	27/05/20	22/05/20	10,500,000.00	11,389,475.00
TRT270923T11	27/05/20	22/05/20	5,000,000.00	5,423,565.00
TRT270923T11	27/05/20	22/05/20	18,000,000.00	19,524,810.00
TRT270923T11	27/05/20	22/05/20	2,000,000.00	2,169,430.00
TRT270923T11	27/05/20	22/05/20	9,500,000.00	10,304,765.00
TRT160920T25	28/05/20	27/05/20	172,000.00	181,440.00
TRT160920T25	28/05/20	27/05/20	82,000.00	86,500.00
TRT090621T18	28/05/20	27/05/20	15,000,000.00	16,814,710.00
TRT090621T18	28/05/20	27/05/20	20,000,000.00	22,419,610.00

TRT120820T12	28/05/20	27/05/20	16,500,000.00	15,494,375.00
TRT230222T13	28/05/20	27/05/20	5,000,000.00	2,244,475.00
TRT280628T18	28/05/20	27/05/20	500,000.00	367,915.00
TRT060121T16	28/05/20	27/05/20	19,000,000.00	7,761,365.00
TRT280628T18	28/05/20	27/05/20	19,000,000.00	13,980,710.00
TRT070727T13	28/05/20	27/05/20	1,000,000.00	679,880.00
TRT070727T13	28/05/20	27/05/20	1,000,000.00	679,880.00
TRT140623T19	29/05/20	28/05/20	9,500,000.00	8,028,320.00
TRT020823T11	29/05/20	28/05/20	10,500,000.00	5,144,590.00
TRT230222T13	29/05/20	28/05/20	222,000.00	99,625.00
TRT020823T11	29/05/20	28/05/20	12,500,000.00	6,124,520.00
TRT020823T11	29/05/20	28/05/20	9,500,000.00	4,654,630.00
TRT020823T11	29/05/20	28/05/20	10,500,000.00	5,144,590.00
TRT020823T11	29/05/20	28/05/20	7,500,000.00	3,674,710.00
TRT020823T11	29/05/20	28/05/20	9,500,000.00	4,654,630.00
TRT020823T11	29/05/20	28/05/20	9,500,000.00	4,654,630.00
TRT120325T12	29/05/20	28/05/20	8,000,000.00	9,321,515.00
TRT080328T15	29/05/20	28/05/20	10,500,000.00	10,355,780.00
TRT210721T11	01/06/20	29/05/20	3,000,000.00	1,272,450.00
TRT020823T11	01/06/20	29/05/20	13,000,000.00	6,370,985.00
TRT110827T16	01/06/20	29/05/20	17,000,000.00	18,376,230.00
TRT080323T10	01/06/20	29/05/20	13,500,000.00	14,814,540.00
TRT230222T13	01/06/20	29/05/20	6,500,000.00	2,917,900.00
TRT140623T19	01/06/20	29/05/20	14,500,000.00	12,255,960.00
TRT090621T18	01/06/20	29/05/20	7,000,000.00	7,852,900.00
TRT210721T11	01/06/20	29/05/20	3,000,000.00	1,272,450.00
TRT110827T16	01/06/20	29/05/20	17,000,000.00	18,376,230.00
TRT230222T13	01/06/20	29/05/20	82,000.00	36,800.00
T.REPO			Toplamı:	1406231000.00

1234724730.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	03/07/20	20/05/20		1,517,622.95	

MEVDUAT

Toplamı:

1517622.95

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0620	30/06/20	06/05/20	7.266	544,950.00	75.00
F_XAUTRYM0620	30/06/20	06/05/20	398.050	199,025.00	500.00

F_USDTRY0620	30/06/20	07/05/20	7.230	723,000.00	100.00
F_USDTRY0620	30/06/20	11/05/20	7.162	1,074,240.00	150.00
F_XAUTRYM0620	30/06/20	11/05/20	393.200	11,402.80	29.00
F_XAUTRYM0620	30/06/20	11/05/20	393.290	11,798.70	30.00
F_XAUTRYM0620	30/06/20	11/05/20	393.280	372,042.88	946.00
F_XAUTRYM0620	30/06/20	11/05/20	393.270	9,438.48	24.00
F_XAUTRYM0620	30/06/20	11/05/20	393.430	9,835.75	25.00
F_XAUTRYM0620	30/06/20	11/05/20	393.440	786.88	2.00
F_XAUTRYM0620	30/06/20	11/05/20	393.530	118,059.00	300.00
F_XAUTRYM0620	30/06/20	11/05/20	393.540	166,467.42	423.00
F_XAUTRYM0620	30/06/20	11/05/20	393.360	14,160.96	36.00
F_XAUTRYM0620	30/06/20	11/05/20	393.370	5,900.55	15.00
F_XAUTRYM0620	30/06/20	11/05/20	393.380	7,867.60	20.00
F_XAUTRYM0620	30/06/20	11/05/20	393.390	7,867.80	20.00
F_XAUTRYM0620	30/06/20	11/05/20	393.400	51,142.00	130.00
F_XU0300620	30/06/20	12/05/20	114.800	1,687,560.00	147.00
F_USDTRY0620	30/06/20	12/05/20	7.076	3,891,800.00	550.00
F_XU0300620	30/06/20	12/05/20	114.900	2,332,470.00	203.00
F_XU0300620	30/06/20	13/05/20	116.525	582,625.00	50.00
F_XU0300620	30/06/20	13/05/20	116.950	584,750.00	50.00
F_USDTRY0620	30/06/20	15/05/20	6.963	1,218,437.50	175.00
F_XU0300620	30/06/20	15/05/20	115.900	579,500.00	50.00
F_XAUTRYM0620	30/06/20	15/05/20	390.570	9,764.25	25.00
F_XAUTRYM0620	30/06/20	15/05/20	390.580	42,573.22	109.00
F_XAUTRYM0620	30/06/20	15/05/20	390.590	338,250.94	866.00
F_USDTRY0620	30/06/20	22/05/20	6.850	1,027,515.00	150.00
F_XAUTRYM0620	30/06/20	22/05/20	383.900	178,513.50	465.00
F_XAUTRYM0620	30/06/20	22/05/20	384.050	205,466.75	535.00
F_XAUTRYM0620	30/06/20	22/05/20	384.380	106,088.88	276.00
F_XAUTRYM0620	30/06/20	22/05/20	384.390	216,411.57	563.00
F_XAUTRYM0620	30/06/20	22/05/20	384.400	7,688.00	20.00
F_XAUTRYM0620	30/06/20	22/05/20	384.440	54,206.04	141.00
F_XU0300620	30/06/20	22/05/20	118.350	591,750.00	50.00
F_XU0300620	30/06/20	27/05/20	121.500	607,500.00	50.00
FUTURES			Toplamı:	17590856.47	7300.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300620	30/06/20	14/05/20	114.700	1,147,000.00	100.00
F_USDTRY0620	30/06/20	15/05/20	6.966	34,831.50	5.00
F_USDTRY0620	30/06/20	15/05/20	6.966	41,797.20	6.00

F_USDTRY0620	30/06/20	15/05/20	6.966	1,762,423.30	253.00
F_USDTRY0620	30/06/20	15/05/20	6.965	3,559,115.00	511.00
F_USDTRY0620	30/06/20	15/05/20	6.965	243,778.50	35.00
F_USDTRY0620	30/06/20	15/05/20	6.963	229,762.50	33.00
F_USDTRY0620	30/06/20	15/05/20	6.962	90,509.90	13.00
F_USDTRY0620	30/06/20	15/05/20	6.962	3,014,632.60	433.00
F_USDTRY0620	30/06/20	15/05/20	6.962	772,782.00	111.00
F_USDTRY0620	30/06/20	20/05/20	6.831	2,281,554.00	334.00
F_USDTRY0620	30/06/20	20/05/20	6.829	1,024,290.00	150.00
F_XAUTRYM0620	30/06/20	20/05/20	385.450	289,087.50	750.00
F_XAUTRYM0620	30/06/20	20/05/20	385.440	96,360.00	250.00
F_XAUTRYM0620	30/06/20	20/05/20	385.510	69,777.31	181.00
F_USDTRY0620	30/06/20	20/05/20	6.828	1,133,448.00	166.00
F_XAUTRYM0620	30/06/20	20/05/20	385.410	4,239.51	11.00
F_XAUTRYM0620	30/06/20	20/05/20	385.400	84,788.00	220.00
F_XAUTRYM0620	30/06/20	20/05/20	385.350	43,544.55	113.00
F_XAUTRYM0620	30/06/20	20/05/20	385.340	9,633.50	25.00
F_XAUTRYM0620	30/06/20	20/05/20	385.330	86,699.25	225.00
F_XAUTRYM0620	30/06/20	20/05/20	385.390	86,712.75	225.00
F_XU0300620	30/06/20	22/05/20	117.775	588,875.00	50.00
F_USDTRY0620	30/06/20	27/05/20	6.808	680,800.00	100.00
F_XAUTRYM0620	30/06/20	27/05/20	373.000	679,979.00	1,823.00
F_XAUTRYM0620	30/06/20	27/05/20	372.900	66,003.30	177.00
F_XU0300620	30/06/20	29/05/20	121.150	848,050.00	70.00

Toplami:			18970474.17	6370.00
TOPLAM:			1459954235.54	1239198400.00