

**Tİ4-İŞ PORTFÖY DEĞİŞKEN FON**  
**O 2018**

**VII-PORTFÖYDEN**

**E) DÖVİZ (ALİŞLAR)**

| KIYMET | VADE | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------|------|-----------------|-------|--------------|----------------|
| DÖVİZ  |      |                 |       |              |                |
| USD    |      | 17/01/18        | 3.817 | 5,229,016.00 | 1,370,000.00   |
| DÖVİZ  |      | Toplamı:        |       | 5229016.00   | 1370000.00     |

**A) HİSSE SENETLERİ(ALİŞLAR)**

| KIYMET     | VADE | İŞLEM<br>TARİHİ | FIYAT  | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|------------|------|-----------------|--------|--------------|----------------|
| HISSE TÜRK |      |                 |        |              |                |
| PGSUS      |      | 08/01/18        | 36.420 | 364,200.00   | 10,000.00      |
| PGSUS      |      | 08/01/18        | 36.460 | 364,600.00   | 10,000.00      |
| BKF.US     |      | 18/01/18        | 48.212 | 747,278.25   | 15,500.00      |
| TATGD      |      | 30/01/18        | 5.570  | 362,050.00   | 65,000.00      |
| HISSE TÜRK |      | Toplamı:        |        | 1838128.25   | 100500.00      |

**B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)**

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT   | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|---------|--------------|----------------|
| BONO TÜRK    |          |                 |         |              |                |
| TRFDSTF61821 | 22/06/18 | 08/01/18        | 0.093   | 372,864.00   | 400,000.00     |
| TRFCKKB51811 | 09/05/18 | 10/01/18        | 0.095   | 953,380.00   | 1,000,000.00   |
| BONO TÜRK    |          | Toplamı:        |         | 1326244.00   | 1400000.00     |
| TAHVİL TÜRK  |          |                 |         |              |                |
| TRSKCTF71913 | 16/07/19 | 15/01/18        | 0.100   | 1,000,000.00 | 1,000,000.00   |
| XS1508914691 | 27/10/21 | 16/01/18        | 102.288 | 204,575.00   | 200,000.00     |
| XS1571399754 | 24/02/22 | 16/01/18        | 104.950 | 209,900.00   | 200,000.00     |
| XS1508390090 | 21/04/22 | 16/01/18        | 102.954 | 205,908.33   | 200,000.00     |
| TAHVİL TÜRK  |          | Toplamı:        |         | 1620383.33   | 1600000.00     |

**C) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)**

| KIYMET                        | VADE | İŞLEM<br>TARİHİ | FIYAT   | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|-------------------------------|------|-----------------|---------|--------------|----------------|
| Y.FONU TÜRK                   |      |                 |         |              |                |
| Tİ1-İŞPORTFÖY PP              |      | 04/01/18        | 188.962 | 4,999,931.21 | 26,460.00      |
| Tİ1-İŞPORTFÖY PP              |      | 05/01/18        | 189.027 | 4,999,958.81 | 26,451.00      |
| TPO-İŞ PORTFÖY B TİPİ         |      | 08/01/18        | 0.018   | 5,000,000.00 | 273,762,593.00 |
| ŞEMS. BAĞLI P. Y.<br>DEĞİŞKEN |      |                 |         |              |                |
| Tİ1-İŞPORTFÖY PP              |      | 08/01/18        | 189.229 | 4,999,985.13 | 26,423.00      |
| TPO-İŞ PORTFÖY B TİPİ         |      | 09/01/18        | 0.018   | 4,999,999.98 | 273,657,708.00 |
| ŞEMS. BAĞLI P. Y.<br>DEĞİŞKEN |      |                 |         |              |                |
| Tİ1-İŞPORTFÖY PP              |      | 10/01/18        | 189.366 | 1,499,970.53 | 7,921.00       |
| TPO-İŞ PORTFÖY B TİPİ         |      | 11/01/18        | 0.018   | 1,499,999.99 | 82,029,968.00  |
| DEĞİŞKEN                      |      |                 |         |              |                |
| Y.FONU TÜRK                   |      | Toplamı:        |         | 27999845.65  | 629537524.00   |

**A) HİSSE SENETLERİ(SATIŞLAR)**

| KIYMET     | VADE | İŞLEM<br>TARİHİ | FIYAT  | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|------------|------|-----------------|--------|--------------|----------------|
| HISSE TÜRK |      |                 |        |              |                |
| PGSUS      |      | 09/01/18        | 35.640 | 356,257.44   | 9,996.00       |
| PGSUS      |      | 09/01/18        | 35.700 | 357,142.80   | 10,004.00      |

HISSE TÜRK

Toplamı:

713400.24

20000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| TAHVİL TÜRK  |          |                 |          |              |                |
| TRT110718T18 | 11/07/18 | 17/01/18        | 98.137   | 1,962,746.16 | 2,000,000.00   |
| TRT110718T18 | 11/07/18 | 18/01/18        | 98.261   | 982,612.09   | 1,000,000.00   |
| TAHVİL TÜRK  |          |                 | Toplamı: | 2945358.25   | 3000000.00     |

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| BONO TÜRK    |          |                 |          |              |                |
| TRFCKKB11815 | 10/01/18 | 10/01/18        | 0.961    | 500,000.00   | 500,000.00     |
| TR0GRAN00Jİ8 | 23/01/18 | 23/01/18        | 1.000    | 1,000,000.00 | 1,000,000.00   |
| TR0YKYM00KT3 | 30/01/18 | 30/01/18        | 0.968    | 1,000,000.00 | 1,000,000.00   |
| BONO TÜRK    |          |                 | Toplamı: | 2500000.00   | 2500000.00     |

C) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

| KIYMET                        | VADE | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|-------------------------------|------|-----------------|----------|--------------|----------------|
| Y.FONU TÜRK                   |      |                 |          |              |                |
| İSZ-İŞ PORTFÖY<br>BİRİNCİ GYF |      | 02/01/18        | 1.071    | 18,751.71    | 17,505.00      |
| İSZ-İŞ PORTFÖY<br>BİRİNCİ GYF |      | 03/01/18        | 1.071    | 107,103.80   | 100,000.00     |
| Tİ1-İŞPORTFÖY PP              |      | 08/01/18        | 189.229  | 5,006,986.59 | 26,460.00      |
| Tİ1-İŞPORTFÖY PP              |      | 08/01/18        | 189.229  | 5,005,283.53 | 26,451.00      |
| Tİ1-İŞPORTFÖY PP              |      | 09/01/18        | 189.299  | 5,001,856.94 | 26,423.00      |
| Tİ1-İŞPORTFÖY PP              |      | 11/01/18        | 189.431  | 1,500,480.18 | 7,921.00       |
| Y.FONU TÜRK                   |      |                 | Toplamı: | 16640462.74  | 204760.00      |

G) TERS REPO

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|-------|--------------|----------------|
| T.REPO       |          |                 |       |              |                |
| TRT210721T11 | 03/01/18 | 02/01/18        |       | 5,000,000.00 | 3,043,150.00   |
| TRT210721T11 | 03/01/18 | 02/01/18        |       | 1,000,000.00 | 608,630.00     |
| TRT210721T11 | 03/01/18 | 02/01/18        |       | 6,000,000.00 | 3,651,780.00   |
| TRT010420T19 | 03/01/18 | 02/01/18        |       | 106,000.00   | 58,575.00      |
| TRT190521T17 | 04/01/18 | 03/01/18        |       | 1,000,000.00 | 1,035,360.00   |
| TRT190521T17 | 04/01/18 | 03/01/18        |       | 9,000,000.00 | 9,318,210.00   |
| TRT190521T17 | 04/01/18 | 03/01/18        |       | 1,000,000.00 | 1,035,360.00   |
| TRT190521T17 | 04/01/18 | 03/01/18        |       | 1,500,000.00 | 1,553,035.00   |
| TRT110718T18 | 04/01/18 | 03/01/18        |       | 232,000.00   | 233,395.00     |
| TRT010420T19 | 04/01/18 | 03/01/18        |       | 121,000.00   | 66,670.00      |
| TRT080818T12 | 05/01/18 | 04/01/18        |       | 500,000.00   | 559,045.00     |
| TRT080818T12 | 05/01/18 | 04/01/18        |       | 7,500,000.00 | 8,385,660.00   |
| TRT020823T11 | 05/01/18 | 04/01/18        |       | 86,000.00    | 60,785.00      |
| TRT200324T13 | 08/01/18 | 05/01/18        |       | 138,000.00   | 141,861.00     |
| TRT020823T11 | 08/01/18 | 05/01/18        |       | 500,000.00   | 354,915.00     |
| TRT020823T11 | 08/01/18 | 05/01/18        |       | 7,000,000.00 | 4,968,795.00   |
| TRT200324T13 | 09/01/18 | 08/01/18        |       | 270,000.00   | 277,191.00     |
| TRT020823T11 | 09/01/18 | 08/01/18        |       | 7,000,000.00 | 4,978,695.00   |
| TRT200324T13 | 10/01/18 | 09/01/18        |       | 73,000.00    | 74,891.00      |
| TRT200324T13 | 10/01/18 | 09/01/18        |       | 220,000.00   | 225,699.00     |
| TRT020823T11 | 10/01/18 | 09/01/18        |       | 7,000,000.00 | 4,982,100.00   |
| TRT180924T11 | 11/01/18 | 10/01/18        |       | 4,500,000.00 | 3,785,415.00   |
| TRT020823T11 | 11/01/18 | 10/01/18        |       | 134,000.00   | 94,585.00      |

|              |          |          |              |              |             |
|--------------|----------|----------|--------------|--------------|-------------|
| TRT200324T13 | 12/01/18 | 11/01/18 | 331,000.00   | 339,516.00   |             |
| TRT200324T13 | 12/01/18 | 11/01/18 | 5,000,000.00 | 5,128,626.00 |             |
| TRT270923T11 | 15/01/18 | 12/01/18 | 2,000,000.00 | 2,295,600.00 |             |
| TRT270923T11 | 15/01/18 | 12/01/18 | 3,000,000.00 | 3,443,395.00 |             |
| TRT110718T18 | 15/01/18 | 12/01/18 | 227,000.00   | 239,030.00   |             |
| TRT210721T11 | 16/01/18 | 15/01/18 | 500,000.00   | 303,640.00   |             |
| TRT210721T11 | 16/01/18 | 15/01/18 | 3,500,000.00 | 2,125,475.00 |             |
| TRT020823T11 | 16/01/18 | 15/01/18 | 217,000.00   | 153,700.00   |             |
| TRT200324T13 | 17/01/18 | 16/01/18 | 227,000.00   | 233,194.00   |             |
| TRT010420T19 | 17/01/18 | 16/01/18 | 1,000,000.00 | 545,085.00   |             |
| TRT010420T19 | 17/01/18 | 16/01/18 | 3,000,000.00 | 1,635,255.00 |             |
| TRT200324T13 | 18/01/18 | 17/01/18 | 393,000.00   | 406,336.00   |             |
| TRT200422T14 | 18/01/18 | 17/01/18 | 500,000.00   | 513,025.00   |             |
| TRT010420T19 | 19/01/18 | 18/01/18 | 1,500,000.00 | 818,825.00   |             |
| TRT010420T19 | 19/01/18 | 18/01/18 | 169,000.00   | 92,250.00    |             |
| TRT200324T13 | 22/01/18 | 19/01/18 | 157,000.00   | 162,656.00   |             |
| TRT190521T17 | 22/01/18 | 19/01/18 | 1,500,000.00 | 1,557,950.00 |             |
| TRT200324T13 | 23/01/18 | 22/01/18 | 65,000.00    | 67,348.00    |             |
| TRT200324T13 | 23/01/18 | 22/01/18 | 1,500,000.00 | 1,554,179.00 |             |
| TRT010420T19 | 23/01/18 | 22/01/18 | 84,000.00    | 45,980.00    |             |
| TRT210721T11 | 24/01/18 | 23/01/18 | 2,500,000.00 | 1,528,935.00 |             |
| TRT010420T19 | 24/01/18 | 23/01/18 | 19,000.00    | 10,390.00    |             |
| TRT010420T19 | 24/01/18 | 23/01/18 | 178,000.00   | 97,330.00    |             |
| TRT200324T13 | 25/01/18 | 24/01/18 | 228,000.00   | 236,581.00   |             |
| TRT170822T15 | 25/01/18 | 24/01/18 | 2,500,000.00 | 2,643,810.00 |             |
| TRT200422T14 | 26/01/18 | 25/01/18 | 2,500,000.00 | 2,556,185.00 |             |
| TRT010420T19 | 26/01/18 | 25/01/18 | 262,000.00   | 142,985.00   |             |
| TRT200324T13 | 29/01/18 | 26/01/18 | 19,000.00    | 19,421.00    |             |
| TRT200324T13 | 29/01/18 | 26/01/18 | 301,000.00   | 307,665.00   |             |
| TRT190521T17 | 29/01/18 | 26/01/18 | 2,500,000.00 | 2,566,150.00 |             |
| TRT200324T13 | 30/01/18 | 29/01/18 | 316,000.00   | 322,568.00   |             |
| TRT170822T15 | 30/01/18 | 29/01/18 | 2,500,000.00 | 2,601,105.00 |             |
| TRT200324T13 | 31/01/18 | 30/01/18 | 321,000.00   | 328,530.00   |             |
| TRT080818T12 | 31/01/18 | 30/01/18 | 3,500,000.00 | 3,873,740.00 |             |
| TRT200324T13 | 01/02/18 | 31/01/18 | 328,000.00   | 335,726.00   |             |
| TRT110718T18 | 01/02/18 | 31/01/18 | 3,500,000.00 | 3,653,950.00 |             |
| T.REPO       |          |          | Toplamı:     | 106222000.00 | 92379938.00 |

H) MEVDUAT

| KIYMET  | VADE     | İŞLEM TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|---------|----------|--------------|----------|--------------|----------------|
| MEVDUAT |          |              |          |              |                |
|         | 09/02/18 | 03/01/18     |          | 1,200,000.00 |                |
|         | 09/02/18 | 05/01/18     |          | 660,000.00   |                |
|         | 09/02/18 | 05/01/18     |          | 340,000.00   |                |
| MEVDUAT |          |              | Toplamı: | 2200000.00   |                |

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

| KIYMET       | VADE     | İŞLEM TARİHİ | FIYAT   | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|--------------|---------|--------------|----------------|
| FUTURES      |          |              |         |              |                |
| F_XU0300218  | 28/02/18 | 03/01/18     | 149.300 | 597,200.00   | 40.00          |
| F_XU0300218  | 28/02/18 | 04/01/18     | 144.625 | 578,500.00   | 40.00          |
| F_XU0300218  | 28/02/18 | 05/01/18     | 145.875 | 583,500.00   | 40.00          |
| F_XU0300218  | 28/02/18 | 08/01/18     | 147.000 | 1,176,000.00 | 80.00          |
| F_XU0300218  | 28/02/18 | 16/01/18     | 142.250 | 1,707,000.00 | 120.00         |
| F_XU0300218  | 28/02/18 | 16/01/18     | 141.875 | 1,702,500.00 | 120.00         |
| F_USDTRY0118 | 31/01/18 | 29/01/18     | 3.784   | 18,921.00    | 5.00           |

|              |          |          |          |             |         |
|--------------|----------|----------|----------|-------------|---------|
| F_USDTRY0118 | 31/01/18 | 29/01/18 | 3.785    | 295,230.00  | 78.00   |
| F_USDTRY0118 | 31/01/18 | 29/01/18 | 3.786    | 632,178.50  | 167.00  |
| F_USDTRY0118 | 31/01/18 | 30/01/18 | 3.770    | 942,600.00  | 250.00  |
| F_USDTRY0118 | 31/01/18 | 30/01/18 | 3.795    | 493,285.00  | 130.00  |
| F_USDTRY0118 | 31/01/18 | 30/01/18 | 3.790    | 454,812.00  | 120.00  |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.757    | 901,776.00  | 240.00  |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.760    | 146,620.50  | 39.00   |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.760    | 184,240.00  | 49.00   |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.760    | 409,850.90  | 109.00  |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.758    | 199,174.00  | 53.00   |
| F_USDTRY0118 | 31/01/18 | 31/01/18 | 3.757    | 37,573.00   | 10.00   |
| FUTURES      |          |          | Toplamı: | 11060960.90 | 1690.00 |

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| F_XU0300218  | 28/02/18 | 03/01/18        | 147.025  | 588,100.00   | 40.00          |
| F_XU0300218  | 28/02/18 | 05/01/18        | 146.500  | 1,172,000.00 | 80.00          |
| F_XU0300218  | 28/02/18 | 09/01/18        | 144.225  | 317,295.00   | 22.00          |
| F_XU0300218  | 28/02/18 | 09/01/18        | 144.150  | 836,070.00   | 58.00          |
| F_USDTRY1218 | 31/12/18 | 29/01/18        | 4.178    | 1,044,500.00 | 250.00         |
| F_USDTRY1218 | 31/12/18 | 30/01/18        | 4.187    | 1,046,750.00 | 250.00         |
| F_USDTRY1218 | 31/12/18 | 30/01/18        | 4.167    | 4,166.50     | 1.00           |
| F_USDTRY1218 | 31/12/18 | 30/01/18        | 4.163    | 8,326.20     | 2.00           |
| F_USDTRY1218 | 31/12/18 | 30/01/18        | 4.164    | 4,164.00     | 1.00           |
| F_USDTRY1218 | 31/12/18 | 30/01/18        | 4.157    | 1,022,720.40 | 246.00         |
| F_USDTRY1218 | 31/12/18 | 31/01/18        | 4.141    | 911,020.00   | 220.00         |
| F_USDTRY1218 | 31/12/18 | 31/01/18        | 4.141    | 37,272.60    | 9.00           |
| F_USDTRY1218 | 31/12/18 | 31/01/18        | 4.141    | 4,141.10     | 1.00           |
| F_USDTRY1218 | 31/12/18 | 31/01/18        | 4.147    | 1,036,800.00 | 250.00         |
| F_USDTRY1218 | 31/12/18 | 31/01/18        | 4.145    | 82,900.00    | 20.00          |
|              |          |                 | Toplamı: | 8116225.80   | 1450.00        |
| TOPLAM:      |          |                 |          | 188412025.17 | 732115862.00   |