

TI4-İŞ PORTFÖY BİRİNCİ DEĞİŞKEN FON
N 2020

VII-PORTFÖYDEN

E) DÖVİZ (ALIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		14/04/20	6.787	3,393,500.00	500,000.00
DÖVİZ					
			Toplamı:	3393500.00	500000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRT010420T19	01/04/20	01/04/20	1.722	229,059.13	89,870.00
TAHVİL TÜRK					
			Toplamı:	229059.13	89870.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS0927634807	09/05/20	10/04/20	101.410	507,049.31	500,000.00
			Toplamı:	507049.31	500000.00

521

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
20.05.2020 USD SATIŞ	20/05/20	14/04/20	6.838	3,419,000.00	500,000.00
521					
			Toplamı:	3419000.00	500000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT041126T11	02/04/20	01/04/20		10,000,000.00	9,780,340.00
TRT041126T11	02/04/20	01/04/20		10,000,000.00	9,780,340.00
TRT041126T11	02/04/20	01/04/20		10,000,000.00	9,780,340.00
TRT041126T11	02/04/20	01/04/20		10,000,000.00	9,780,340.00
TRT160920T25	02/04/20	01/04/20		63,000.00	68,060.00
TRT140623T19	02/04/20	01/04/20		1,000,000.00	904,120.00
TRT230222T13	03/04/20	02/04/20		420,000.00	194,950.00
TRT071020T23	03/04/20	02/04/20		26,000.00	35,000.00
TRT060121T16	03/04/20	02/04/20		16,500,000.00	6,922,220.00

TRT020823T11	03/04/20	02/04/20	3,500,000.00	1,735,295.00
TRT020823T11	03/04/20	02/04/20	3,500,000.00	1,735,295.00
TRT020823T11	03/04/20	02/04/20	16,500,000.00	8,180,650.00
TRT020823T11	03/04/20	02/04/20	1,000,000.00	495,805.00
TRT230222T13	06/04/20	03/04/20	40,000.00	18,570.00
TRT230222T13	06/04/20	03/04/20	304,000.00	141,130.00
TRT261022T10	06/04/20	03/04/20	1,000,000.00	488,590.00
TRT190521T17	06/04/20	03/04/20	11,500,000.00	11,158,560.00
TRT110226T13	06/04/20	03/04/20	8,500,000.00	9,707,905.00
TRT110226T13	06/04/20	03/04/20	8,500,000.00	9,707,905.00
TRT190521T17	06/04/20	03/04/20	11,500,000.00	11,158,560.00
TRT070727T13	07/04/20	06/04/20	2,500,000.00	1,734,350.00
TRT070727T13	07/04/20	06/04/20	2,500,000.00	1,734,350.00
TRT070727T13	07/04/20	06/04/20	1,000,000.00	693,740.00
TRT110226T13	07/04/20	06/04/20	17,500,000.00	20,427,535.00
TRT230222T13	07/04/20	06/04/20	289,000.00	134,040.00
TRT110226T13	07/04/20	06/04/20	17,500,000.00	20,427,535.00
TRT071020T23	08/04/20	07/04/20	246,000.00	290,000.00
TRT071020T23	08/04/20	07/04/20	230,000.00	275,000.00
TRT140421T13	08/04/20	07/04/20	2,500,000.00	2,886,270.00
TRT070727T13	08/04/20	07/04/20	11,500,000.00	7,976,505.00
TRT070727T13	08/04/20	07/04/20	11,500,000.00	7,976,505.00
TRT261022T10	08/04/20	07/04/20	8,500,000.00	4,147,435.00
TRT261022T10	08/04/20	07/04/20	8,500,000.00	4,147,435.00
TRT230222T13	09/04/20	08/04/20	9,000.00	4,185.00
TRT230222T13	09/04/20	08/04/20	428,000.00	198,855.00
TRT140421T13	09/04/20	08/04/20	4,500,000.00	5,192,115.00
TRT020823T11	09/04/20	08/04/20	3,500,000.00	1,733,435.00
TRT020823T11	09/04/20	08/04/20	15,500,000.00	7,676,625.00
TRT100124T17	09/04/20	08/04/20	15,500,000.00	13,528,955.00
TRT060825T15	10/04/20	09/04/20	2,500,000.00	2,554,135.00
TRT230222T13	10/04/20	09/04/20	73,000.00	33,910.00
TRT100124T17	10/04/20	09/04/20	15,500,000.00	13,526,310.00
TRT020322T17	10/04/20	09/04/20	18,000,000.00	18,987,490.00
TRT170221T12	10/04/20	09/04/20	2,000,000.00	2,038,125.00
TRT130520T14	13/04/20	10/04/20	37,000.00	45,000.00
TRT020823T11	13/04/20	10/04/20	19,500,000.00	9,658,915.00
TRT020823T11	13/04/20	10/04/20	500,000.00	247,670.00
TRT080328T15	13/04/20	10/04/20	17,000,000.00	18,300,330.00
TRT230222T13	14/04/20	13/04/20	353,000.00	163,840.00
TRT071020T23	14/04/20	13/04/20	67,000.00	85,000.00
TRT190521T17	14/04/20	13/04/20	12,500,000.00	12,085,510.00

TRT280628T18	14/04/20	13/04/20	6,500,000.00	5,194,720.00
TRT080328T15	14/04/20	13/04/20	13,500,000.00	14,280,135.00
TRT070727T13	14/04/20	13/04/20	5,000,000.00	3,834,685.00
TRT210721T11	15/04/20	14/04/20	43,000.00	18,770.00
TRT110226T13	15/04/20	14/04/20	15,500,000.00	17,735,805.00
TRT270923T11	15/04/20	14/04/20	20,000,000.00	23,427,340.00
TRT130520T14	15/04/20	14/04/20	362,000.00	430,000.00
TRT130520T14	15/04/20	14/04/20	28,000.00	50,000.00
TRT230222T13	16/04/20	15/04/20	93,000.00	43,165.00
TRT090621T18	16/04/20	15/04/20	11,000,000.00	12,918,605.00
TRT070727T13	16/04/20	15/04/20	9,000,000.00	6,899,380.00
TRT210623T10	16/04/20	15/04/20	16,000,000.00	16,549,025.00
TRT120325T12	17/04/20	16/04/20	10,000,000.00	12,835,835.00
TRT120325T12	17/04/20	16/04/20	10,000,000.00	12,835,835.00
TRT090621T18	17/04/20	16/04/20	5,500,000.00	6,465,490.00
TRT230222T13	17/04/20	16/04/20	271,000.00	125,750.00
TRT041126T11	17/04/20	16/04/20	9,000,000.00	8,766,675.00
TRT071020T23	17/04/20	16/04/20	127,000.00	155,000.00
TRT090621T18	20/04/20	17/04/20	5,000,000.00	5,875,280.00
TRT210623T10	20/04/20	17/04/20	15,000,000.00	15,518,040.00
TRT110226T13	20/04/20	17/04/20	8,000,000.00	9,318,060.00
TRT041126T11	20/04/20	17/04/20	7,000,000.00	6,818,475.00
TRT130520T14	20/04/20	17/04/20	343,000.00	400,000.00
TRT280628T18	21/04/20	20/04/20	9,500,000.00	7,581,055.00
TRT120325T12	21/04/20	20/04/20	10,500,000.00	13,572,405.00
TRT230222T13	21/04/20	20/04/20	60,000.00	27,820.00
TRT070727T13	21/04/20	20/04/20	8,500,000.00	6,508,575.00
TRT240724T15	21/04/20	20/04/20	5,500,000.00	6,570,445.00
TRT111120T18	22/04/20	21/04/20	20,000,000.00	18,894,215.00
TRT230222T13	22/04/20	21/04/20	298,000.00	137,105.00
TRT120325T12	22/04/20	21/04/20	1,500,000.00	1,809,245.00
TRT041126T11	22/04/20	21/04/20	13,500,000.00	13,122,805.00
TRT090621T18	24/04/20	22/04/20	5,000,000.00	5,722,650.00
TRT080323T10	24/04/20	22/04/20	15,000,000.00	16,986,645.00
TRT210721T11	24/04/20	22/04/20	260,000.00	111,910.00
TRT080323T10	24/04/20	22/04/20	15,500,000.00	17,552,865.00
TRT210721T11	24/04/20	22/04/20	125,000.00	53,805.00
TRT280628T18	27/04/20	24/04/20	1,000,000.00	797,650.00
TRT261022T10	27/04/20	24/04/20	160,000.00	74,425.00
TRT020322T17	27/04/20	24/04/20	19,000,000.00	18,968,190.00
TRT261022T10	27/04/20	24/04/20	310,000.00	144,195.00
TRT210421T14	27/04/20	24/04/20	6,000,000.00	5,566,885.00

TRT210721T11	27/04/20	24/04/20	11,000,000.00	4,699,370.00
TRT240724T15	28/04/20	27/04/20	500,000.00	540,380.00
TRT240724T15	28/04/20	27/04/20	2,000,000.00	2,161,505.00
TRT080323T10	28/04/20	27/04/20	18,000,000.00	19,910,475.00
TRT210623T10	28/04/20	27/04/20	18,000,000.00	18,488,810.00
TRT071020T23	28/04/20	27/04/20	100,000.00	120,000.00
TRT230222T13	29/04/20	28/04/20	153,000.00	70,295.00
TRT270923T11	29/04/20	28/04/20	2,500,000.00	2,686,200.00
TRT270923T11	29/04/20	28/04/20	500,000.00	537,245.00
TRT270923T11	29/04/20	28/04/20	4,000,000.00	4,297,915.00
TRT270923T11	29/04/20	28/04/20	2,500,000.00	2,686,200.00
TRT270923T11	29/04/20	28/04/20	17,500,000.00	18,803,345.00
TRT270923T11	29/04/20	28/04/20	17,500,000.00	18,803,345.00
TRT110226T13	30/04/20	29/04/20	6,000,000.00	6,229,830.00
TRT110226T13	30/04/20	29/04/20	6,000,000.00	6,229,830.00
TRT210721T11	30/04/20	29/04/20	15,500,000.00	6,613,830.00
TRT041126T11	30/04/20	29/04/20	14,000,000.00	13,576,900.00
TRT120325T12	30/04/20	29/04/20	4,500,000.00	5,184,400.00
TRT071020T23	30/04/20	29/04/20	324,000.00	380,000.00
TRT080323T10	04/05/20	30/04/20	14,500,000.00	16,050,715.00
TRT240724T15	04/05/20	30/04/20	5,500,000.00	5,931,495.00
TRT070727T13	04/05/20	30/04/20	7,500,000.00	5,311,600.00
TRT020823T11	04/05/20	30/04/20	2,000,000.00	987,365.00
TRT020322T17	04/05/20	30/04/20	20,000,000.00	19,755,620.00
TRT230222T13	04/05/20	30/04/20	103,000.00	47,320.00

T.REPO		Toplamı:	824745000.00	775488030.00
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H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	20/05/20	10/04/20		1,500,000.00	
	09/06/20	16/04/20		2,000,000.00	
	09/06/20	16/04/20		2,000,000.00	
	11/06/20	29/04/20		2,061,186.28	

MEVDUAT		Toplamı:	7561186.28	
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0420	30/04/20	02/04/20	6.753	229,602.00	34.00
F_USDTRY0420	30/04/20	02/04/20	6.754	54,030.40	8.00

F_USDTRY0420	30/04/20	02/04/20	6.754	54,029.60	8.00
F_USDTRY0420	30/04/20	16/04/20	6.930	3,257,100.00	470.00
F_USDTRY0420	30/04/20	16/04/20	6.929	6,831,994.00	986.00
F_USDTRY0420	30/04/20	16/04/20	6.929	41,573.40	6.00
F_USDTRY0420	30/04/20	16/04/20	6.928	55,424.00	8.00
F_XAUTRYM0620	30/06/20	27/04/20	393.900	196,950.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	393.700	393,700.00	1,000.00
F_XAUTRYM0620	30/06/20	27/04/20	393.600	393,600.00	1,000.00
F_XAUTRYM0620	30/06/20	27/04/20	393.800	196,900.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	393.850	196,925.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	393.940	196,970.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	393.840	196,920.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.810	196,405.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.800	196,400.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.870	196,435.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.860	392,860.00	1,000.00
F_XAUTRYM0620	30/06/20	27/04/20	392.650	274,855.00	700.00
F_USDTRY0620	30/06/20	27/04/20	7.088	489,072.00	69.00
F_USDTRY0620	30/06/20	27/04/20	7.089	7,088.60	1.00
F_XAUTRYM0620	30/06/20	30/04/20	389.510	97,377.50	250.00
F_XAUTRYM0620	30/06/20	30/04/20	389.580	214,269.00	550.00
FUTURES			Toplamı:	14360480.50	10090.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0420	30/04/20	15/04/20	6.897	34,484.00	5.00
F_USDTRY0420	30/04/20	15/04/20	6.897	34,483.50	5.00
F_USDTRY0420	30/04/20	15/04/20	6.896	34,482.00	5.00
F_USDTRY0420	30/04/20	15/04/20	6.897	34,483.00	5.00
F_USDTRY0420	30/04/20	15/04/20	6.896	165,504.00	24.00
F_USDTRY0420	30/04/20	15/04/20	6.897	34,482.50	5.00
F_USDTRY0420	30/04/20	15/04/20	6.896	34,481.50	5.00
F_USDTRY0420	30/04/20	15/04/20	6.897	75,865.90	11.00
F_USDTRY0420	30/04/20	15/04/20	6.896	34,481.00	5.00
F_XAUTRYM0420	30/04/20	15/04/20	383.530	76,706.00	200.00
F_XAUTRYM0420	30/04/20	16/04/20	385.610	19,280.50	50.00
F_XAUTRYM0420	30/04/20	16/04/20	385.600	378,273.60	981.00
F_XAUTRYM0420	30/04/20	16/04/20	385.700	26,613.30	69.00
F_XAUTRYM0420	30/04/20	16/04/20	385.210	13,097.14	34.00
F_XAUTRYM0420	30/04/20	16/04/20	385.200	1,657,900.80	4,304.00
F_XAUTRYM0420	30/04/20	16/04/20	385.320	1,155.96	3.00

F_XAUTRYM0420	30/04/20	16/04/20	385.300	191,494.10	497.00
F_XAUTRYM0420	30/04/20	16/04/20	385.230	38,523.00	100.00
F_XAUTRYM0420	30/04/20	16/04/20	385.220	266,572.24	692.00
F_XAUTRYM0420	30/04/20	16/04/20	385.400	770.80	2.00
F_XAUTRYM0420	30/04/20	16/04/20	385.140	73,176.60	190.00
F_XAUTRYM0420	30/04/20	16/04/20	385.130	6,547.21	17.00
F_XAUTRYM0420	30/04/20	16/04/20	385.120	81,645.44	212.00
F_XAUTRYM0420	30/04/20	16/04/20	385.100	169,058.90	439.00
F_XAUTRYM0420	30/04/20	16/04/20	385.160	157,915.60	410.00
F_USDTRY0620	30/06/20	16/04/20	7.057	3,577,899.00	507.00
F_USDTRY0620	30/06/20	16/04/20	7.058	21,174.00	3.00
F_USDTRY0620	30/06/20	16/04/20	7.055	3,245,300.00	460.00
F_USDTRY0620	30/06/20	16/04/20	7.054	3,527,000.00	500.00
F_XAUTRYM0420	30/04/20	21/04/20	375.800	187,900.00	500.00
F_USDTRY0620	30/06/20	27/04/20	7.084	56,673.60	8.00
F_USDTRY0620	30/06/20	27/04/20	7.080	42,480.00	6.00
F_USDTRY0620	30/06/20	27/04/20	7.080	254,865.60	36.00
F_XAUTRYM0420	30/04/20	27/04/20	385.950	192,975.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.810	385,810.00	1,000.00
F_XAUTRYM0420	30/04/20	27/04/20	385.710	192,855.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.760	192,880.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.790	192,895.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	386.000	193,000.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	386.010	193,005.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.920	192,960.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.050	182,898.75	475.00
F_XAUTRYM0420	30/04/20	27/04/20	385.060	9,626.50	25.00
F_XAUTRYM0420	30/04/20	27/04/20	385.090	192,545.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	385.120	192,560.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	384.970	9,624.25	25.00
F_XAUTRYM0420	30/04/20	27/04/20	384.960	375,336.00	975.00

Toplamı: 17253741.29 17290.00

TOPLAM: 871469016.51 777105280.00