

TDG-İŞ PORTFÖY YABANCI B.A. FONU
N 2020

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		03/04/20	6.692	1,672,875.00	250,000.00
USD		07/04/20	6.715	671,500.00	100,000.00
USD		07/04/20	6.721	1,344,200.00	200,000.00
USD		08/04/20	6.790	2,716,000.00	400,000.00
USD		09/04/20	6.761	1,690,250.00	250,000.00
USD		16/04/20	6.913	2,765,280.00	400,000.00
USD		17/04/20	6.946	3,473,150.00	500,000.00
USD		22/04/20	6.984	3,491,750.00	500,000.00
USD		27/04/20	6.987	10,480,500.00	1,500,000.00
DÖVİZ			Toplamı:	28305505.00	4100000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US91087BAF76	23/04/29	02/04/20	103.913	207,825.00	200,000.00
US912828XZ81	30/06/25	03/04/20	113.033	226,065.66	200,000.00
US91086QAN88	08/04/33	06/04/20	131.600	263,200.00	200,000.00
US912828XZ81	30/06/25	08/04/20	112.298	224,595.88	200,000.00
US168863CE60	21/06/47	08/04/20	102.858	205,716.00	200,000.00
US77586TAD81	22/01/24	08/04/20	106.543	213,085.42	200,000.00
US455780CH76	12/02/29	14/04/20	110.108	220,215.28	200,000.00
XS1837994794	15/06/48	15/04/20	110.137	220,273.61	200,000.00
US168863CE60	21/06/47	17/04/20	103.326	206,651.89	200,000.00
US91086QAN88	08/04/33	17/04/20	132.000	264,000.00	200,000.00
US912828YP90	01/11/21	17/04/20	102.771	205,542.86	200,000.00
US91087BAF76	23/04/29	22/04/20	100.463	200,925.00	200,000.00
XS1837994794	15/06/48	22/04/20	112.236	224,472.92	200,000.00
US77586TAD81	22/01/24	27/04/20	107.664	322,990.63	300,000.00
US455780CH76	12/02/29	27/04/20	111.079	333,237.50	300,000.00
US91087BAF76	23/04/29	27/04/20	98.825	296,475.00	300,000.00
US912828Z864	15/02/23	27/04/20	103.422	310,265.93	300,000.00
US168863CE60	21/06/47	27/04/20	104.962	314,885.17	300,000.00
TAHVİL TÜRK			Toplamı:	4460423.75	4100000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
US912828XZ81	30/06/25	30/04/20	112.994	338,983.10	300,000.00
USP0918ZAX44	09/07/22	30/04/20	102.077	255,191.84	250,000.00
US77586TAD81	22/01/24	30/04/20	107.231	321,693.75	300,000.00
Toplamı:				915868.69	850000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
USG8201JAB73	28/04/20	28/04/20	0.958	100,000.00	100,000.00
Toplamı:				100000.00	100000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT240724T15	02/04/20	01/04/20		1,500,000.00	1,738,290.00
TRT160920T25	02/04/20	01/04/20		203,000.00	219,300.00
TRT160920T25	02/04/20	01/04/20		87,000.00	93,985.00
TRT060121T16	03/04/20	02/04/20		2,500,000.00	1,048,825.00
TRT130520T14	03/04/20	02/04/20		113,000.00	135,000.00
TRT230222T13	03/04/20	02/04/20		35,000.00	16,250.00
TRT230222T13	06/04/20	03/04/20		188,000.00	87,280.00
TRT240724T15	06/04/20	03/04/20		1,500,000.00	1,760,995.00
TRT120325T12	06/04/20	03/04/20		290,000.00	367,275.00
TRT130520T14	07/04/20	06/04/20		169,000.00	195,000.00
TRT140421T13	07/04/20	06/04/20		2,500,000.00	2,890,025.00
TRT071020T23	08/04/20	07/04/20		15,000.00	25,000.00
TRT071020T23	08/04/20	07/04/20		271,000.00	330,000.00
TRT070727T13	08/04/20	07/04/20		1,500,000.00	1,040,415.00
TRT230222T13	09/04/20	08/04/20		6,000.00	2,790.00
TRT071020T23	09/04/20	08/04/20		198,000.00	240,000.00
TRT020823T11	09/04/20	08/04/20		1,500,000.00	742,905.00
TRT230222T13	10/04/20	09/04/20		256,000.00	118,915.00
TRT170221T12	10/04/20	09/04/20		2,000,000.00	2,038,130.00
TRT130520T14	13/04/20	10/04/20		257,000.00	295,000.00
TRT020823T11	13/04/20	10/04/20		2,000,000.00	990,660.00
TRT230222T13	14/04/20	13/04/20		308,000.00	142,955.00
TRT230222T13	14/04/20	13/04/20		108,000.00	50,130.00
TRT230222T13	14/04/20	13/04/20		2,500,000.00	1,125,285.00
TRT210721T11	15/04/20	14/04/20		466,000.00	203,380.00

TRT140623T19	15/04/20	14/04/20	2,000,000.00	1,829,655.00
TRT050624T35	15/04/20	14/04/20	1,500,000.00	1,306,975.00
TRT230222T13	16/04/20	15/04/20	55,000.00	25,530.00
TRT060825T15	16/04/20	15/04/20	4,500,000.00	4,586,815.00
TRT230222T13	16/04/20	15/04/20	221,000.00	102,570.00
TRT230222T13	17/04/20	16/04/20	12,000.00	5,570.00
TRT261022T10	17/04/20	16/04/20	474,000.00	450,775.00
TRT070727T13	17/04/20	16/04/20	3,000,000.00	2,299,245.00
TRT230222T13	20/04/20	17/04/20	168,000.00	77,970.00
TRT070727T13	20/04/20	17/04/20	3,500,000.00	2,683,135.00
TRT130520T14	20/04/20	17/04/20	129,000.00	150,000.00
TRT280628T18	21/04/20	20/04/20	4,500,000.00	3,591,030.00
TRT230222T13	21/04/20	20/04/20	67,000.00	31,065.00
TRT230222T13	21/04/20	20/04/20	285,000.00	132,135.00
TRT230222T13	22/04/20	21/04/20	240,000.00	110,420.00
TRT070727T13	22/04/20	21/04/20	5,500,000.00	4,210,465.00
TRT230222T13	22/04/20	21/04/20	165,000.00	75,915.00
TRT240724T15	24/04/20	22/04/20	4,500,000.00	5,002,860.00
TRT210721T11	24/04/20	22/04/20	178,000.00	76,615.00
TRT210721T11	24/04/20	22/04/20	78,000.00	33,575.00
TRT110226T13	27/04/20	24/04/20	5,000,000.00	5,370,555.00
TRT261022T10	27/04/20	24/04/20	382,000.00	177,685.00
TRT240724T15	28/04/20	27/04/20	1,500,000.00	1,621,130.00
TRT240724T15	28/04/20	27/04/20	3,500,000.00	3,782,630.00
TRT071020T23	28/04/20	27/04/20	173,000.00	210,000.00
TRT071020T23	28/04/20	27/04/20	95,000.00	115,000.00
TRT230222T13	29/04/20	28/04/20	90,000.00	41,350.00
TRT230222T13	29/04/20	28/04/20	8,000.00	3,680.00
TRT020823T11	29/04/20	28/04/20	6,500,000.00	3,207,690.00
TRT070727T13	30/04/20	29/04/20	2,000,000.00	1,415,650.00
TRT240227T17	30/04/20	29/04/20	4,500,000.00	4,639,670.00
TRT071020T23	30/04/20	29/04/20	373,000.00	440,000.00
TRT071020T23	04/05/20	30/04/20	167,000.00	200,000.00
TRT261022T10	04/05/20	30/04/20	3,000,000.00	1,408,780.00
T.REPO			Toplamı:	
			78830000.00	65313930.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0620	30/06/20	21/04/20	7.113	49,787.50	7.00
F_USDTRY0620	30/06/20	21/04/20	7.114	1,017,302.00	143.00

FUTURES

Toplamı:

1067089.50

150.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0620	30/06/20	28/04/20	7.077	1,061,595.00	150.00
Toplamı:				1061595.00	150.00
TOPLAM:				114740481.94	74464230.00