

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

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		06/05/20	7.118	10,676,250.00	1,500,000.00
USD		07/05/20	7.239	11,582,400.00	1,600,000.00
USD		08/05/20	7.157	3,578,250.00	500,000.00
DÖVİZ		Toplamı:		25836900.00	3600000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US455780CH76	12/02/29	06/05/20	111.998	447,991.67	400,000.00
US168863CE60	21/06/47	06/05/20	109.258	327,774.67	300,000.00
US77586TAD81	22/01/24	06/05/20	107.972	323,915.63	300,000.00
US912828XZ81	30/06/25	06/05/20	112.959	338,878.43	300,000.00
US168863CE60	21/06/47	07/05/20	109.769	329,306.83	300,000.00
US77586TAD81	22/01/24	07/05/20	107.985	215,970.83	200,000.00
XS1837994794	15/06/48	07/05/20	110.886	221,771.53	200,000.00
US00206RCM25	30/06/22	07/05/20	104.417	208,833.33	200,000.00
US912828XZ81	30/06/25	07/05/20	112.817	338,451.10	300,000.00
US91086QAN88	08/04/33	08/05/20	130.738	392,212.50	300,000.00
US912810FT08	15/02/36	28/05/20	154.473	308,946.70	200,000.00
TAHVİL TÜRK		Toplamı:		3454053.22	3000000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
02.06.2020 USD ALİŞ	02/06/20	29/05/20	6.834	2,050,260.00	300,000.00
521		Toplamı:		2050260.00	300000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		04/05/20	7.009	3,504,500.00	500,000.00
USD		04/05/20	7.010	3,505,000.00	500,000.00

USD	04/05/20	7.010	1,402,000.00	200,000.00
USD	15/05/20	6.909	2,763,400.00	400,000.00
USD	18/05/20	6.846	3,422,750.00	500,000.00
USD	20/05/20	6.784	6,783,500.00	1,000,000.00
DÖVİZ		Toplamı:	21381150.00	3100000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US168863CE60	21/06/47	15/05/20	108.376	433,504.67	400,000.00
US455780CH76	12/02/29	18/05/20	113.806	341,418.75	300,000.00
US912828YP90	01/11/21	18/05/20	101.982	203,963.04	200,000.00
US168863CE60	21/06/47	18/05/20	110.348	220,695.22	200,000.00
US91087BAF76	23/04/29	18/05/20	102.950	308,850.00	300,000.00
US77586TAD81	22/01/24	20/05/20	107.998	323,993.75	300,000.00
US91086QAN88	08/04/33	21/05/20	132.167	396,500.00	300,000.00
US168863CE60	21/06/47	28/05/20	115.644	346,932.33	300,000.00
TAHVİL TÜRK		Toplamı:	2575857.76	2300000.00	

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT130520T14	05/05/20	04/05/20		270,000.00	315,000.00
TRT030523T13	05/05/20	04/05/20		11,500,000.00	5,907,015.00
TRT071020T23	06/05/20	05/05/20		400,000.00	470,000.00
TRT190521T17	06/05/20	05/05/20		6,500,000.00	6,236,060.00
TRT140623T19	07/05/20	06/05/20		5,500,000.00	4,683,985.00
TRT071020T23	07/05/20	06/05/20		91,000.00	110,000.00
TRT140922T17	08/05/20	07/05/20		103,000.00	108,755.00
TRT140922T17	08/05/20	07/05/20		135,000.00	142,545.00
TRT120325T12	08/05/20	07/05/20		5,500,000.00	6,475,435.00
TRT230222T13	11/05/20	08/05/20		303,000.00	136,655.00
TRT060121T16	11/05/20	08/05/20		5,000,000.00	2,047,430.00
TRT261022T10	12/05/20	11/05/20		47,000.00	22,000.00
TRT261022T10	12/05/20	11/05/20		58,000.00	27,150.00
TRT071020T23	12/05/20	11/05/20		233,000.00	275,000.00
TRT080328T15	12/05/20	11/05/20		7,000,000.00	7,146,820.00
TRT100124T17	13/05/20	12/05/20		9,000,000.00	7,548,850.00
TRT071020T23	13/05/20	12/05/20		219,000.00	260,000.00
TRT071020T23	14/05/20	13/05/20		120,000.00	140,000.00
TRT080328T15	14/05/20	13/05/20		3,500,000.00	3,603,260.00

TRT080328T15	14/05/20	13/05/20	4,000,000.00	4,118,010.00
TRT230222T13	15/05/20	14/05/20	92,000.00	41,425.00
TRT071020T23	15/05/20	14/05/20	125,000.00	150,000.00
TRT071020T23	15/05/20	14/05/20	191,000.00	220,000.00
TRT140623T19	15/05/20	14/05/20	6,500,000.00	5,615,240.00
TRT280628T18	18/05/20	15/05/20	5,500,000.00	4,061,645.00
TRT230222T13	18/05/20	15/05/20	285,000.00	128,315.00
TRT071020T23	18/05/20	15/05/20	88,000.00	105,000.00
TRT090621T18	18/05/20	15/05/20	3,000,000.00	3,386,435.00
TRT120325T12	20/05/20	18/05/20	7,000,000.00	8,415,255.00
TRT071020T23	20/05/20	18/05/20	283,000.00	330,000.00
TRT080524T17	21/05/20	20/05/20	5,000,000.00	2,667,375.00
TRT230222T13	21/05/20	20/05/20	123,000.00	55,305.00
TRT080524T17	21/05/20	20/05/20	6,500,000.00	3,467,590.00
TRT230222T13	22/05/20	21/05/20	233,000.00	104,740.00
TRT261022T10	22/05/20	21/05/20	6,000,000.00	2,802,280.00
TRT160920T25	22/05/20	21/05/20	139,000.00	146,845.00
TRT220921T18	27/05/20	22/05/20	5,000,000.00	5,050,845.00
TRT230222T13	27/05/20	22/05/20	193,000.00	86,795.00
TRT210721T11	28/05/20	27/05/20	2,500,000.00	1,060,315.00
TRT160920T25	28/05/20	27/05/20	148,000.00	156,125.00
TRT230222T13	29/05/20	28/05/20	420,000.00	188,480.00
TRT230222T13	29/05/20	28/05/20	50,000.00	22,440.00
TRT050624T35	29/05/20	28/05/20	2,000,000.00	1,687,600.00
TRT020823T11	01/06/20	29/05/20	3,000,000.00	1,470,235.00
TRT230222T13	01/06/20	29/05/20	22,000.00	9,875.00

T.REPO	Toplamı:	113871000.00	91204130.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0620	30/06/20	07/05/20	7.333	3,666,400.00	500.00
F_USDTRY0620	30/06/20	20/05/20	6.827	314,037.40	46.00
F_USDTRY0620	30/06/20	20/05/20	6.827	170,670.00	25.00
F_USDTRY0620	30/06/20	20/05/20	6.827	812,413.00	119.00
F_USDTRY0620	30/06/20	20/05/20	6.830	116,108.30	17.00
F_USDTRY0620	30/06/20	20/05/20	6.831	170,777.50	25.00
F_USDTRY0620	30/06/20	20/05/20	6.832	1,058,882.50	155.00
F_USDTRY0620	30/06/20	20/05/20	6.831	136,628.00	20.00
F_USDTRY0620	30/06/20	20/05/20	6.833	6,832.50	1.00
F_USDTRY0620	30/06/20	20/05/20	6.833	1,728,749.00	253.00

F_USDTRY0620	30/06/20	20/05/20	6.833	6,832.70	1.00
F_USDTRY0620	30/06/20	20/05/20	6.833	259,646.40	38.00
F_USDTRY0620	30/06/20	22/05/20	6.847	547,792.00	80.00
F_USDTRY0620	30/06/20	22/05/20	6.848	6,848.10	1.00
F_USDTRY0620	30/06/20	22/05/20	6.849	1,349,253.00	197.00
F_USDTRY0620	30/06/20	22/05/20	6.849	6,848.80	1.00
F_USDTRY0620	30/06/20	22/05/20	6.849	143,822.70	21.00
FUTURES			Toplamı:	10502541.90	1500.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0620	30/06/20	08/05/20	7.240	1,353,880.00	187.00
F_USDTRY0620	30/06/20	08/05/20	7.230	375,960.00	52.00
F_USDTRY0620	30/06/20	08/05/20	7.220	1,884,420.00	261.00
F_USDTRY0620	30/06/20	15/05/20	6.967	3,483,650.00	500.00
F_USDTRY0620	30/06/20	18/05/20	6.881	1,720,250.00	250.00
F_USDTRY0620	30/06/20	18/05/20	6.882	1,720,500.00	250.00
F_USDTRY0620	30/06/20	20/05/20	6.825	3,412,250.00	500.00
F_USDTRY0620	30/06/20	21/05/20	6.838	1,367,600.00	200.00
Toplamı:				15318510.00	2200.00
TOPLAM:				194990272.88	103507830.00