

TMC-İŞ PORTFÖY TEMA GÖNÜLLÜLERİ DEĞİŞKEN ÖZEL
A 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALISLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFYKBKA2010	08/12/20	04/08/20	100.000	200,000.00	200,000.00
BONO TÜRK		Toplamı:		200000.00	200000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATISLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFTHALE2026	27/10/20	19/08/20	97.920	244,800.83	250,000.00
		Toplamı:		244800.83	250000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFYKBK82042	04/08/20	04/08/20	0.979	200,000.00	200,000.00
		Toplamı:		200000.00	200000.00
TAHVİL TÜRK					
TRT120820T12	12/08/20	12/08/20	1.112	5,000.00	5,000.00
TAHVİL TÜRK		Toplamı:		5000.00	5000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT070727T13	05/08/20	04/08/20		1,000,000.00	647,685.00
TRT230222T13	05/08/20	04/08/20		362,000.00	154,890.00
TRT230222T13	05/08/20	04/08/20		82,000.00	35,090.00
TRT050624T35	06/08/20	05/08/20		1,000,000.00	824,295.00
TRT230222T13	06/08/20	05/08/20		30,000.00	12,445.00
TRT230222T13	06/08/20	05/08/20		5,000.00	2,075.00
TRT230222T13	06/08/20	05/08/20		112,000.00	47,910.00
TRT230222T13	06/08/20	05/08/20		87,000.00	37,215.00
TRT071020T23	07/08/20	06/08/20		159,000.00	180,000.00
TRT071020T23	07/08/20	06/08/20		121,000.00	140,000.00
TRT230222T13	07/08/20	06/08/20		26,000.00	11,120.00
TRT071020T23	07/08/20	06/08/20		1,000,000.00	1,046,095.00
TRT160920T25	10/08/20	07/08/20		132,000.00	137,470.00
TRT080328T15	10/08/20	07/08/20		1,000,000.00	1,047,535.00

TRT230222T13	11/08/20	10/08/20	138,000.00	58,920.00
TRT060825T15	11/08/20	10/08/20	1,000,000.00	985,990.00
TRT070727T13	12/08/20	11/08/20	1,000,000.00	645,840.00
TRT220921T18	12/08/20	11/08/20	106,000.00	109,530.00
TRT220921T18	12/08/20	11/08/20	62,000.00	64,065.00
TRT230222T13	13/08/20	12/08/20	92,000.00	39,250.00
TRT160920T25	13/08/20	12/08/20	86,000.00	89,525.00
TRT061124T11	13/08/20	12/08/20	1,500,000.00	1,322,685.00
TRT230222T13	14/08/20	13/08/20	126,000.00	53,735.00
TRT160425T17	14/08/20	13/08/20	1,500,000.00	823,030.00
TRT230222T13	14/08/20	13/08/20	40,000.00	17,060.00
TRT220921T18	17/08/20	14/08/20	147,000.00	152,160.00
TRT210721T11	17/08/20	14/08/20	1,500,000.00	625,835.00
TRT100124T17	18/08/20	17/08/20	1,000,000.00	811,260.00
TRT230222T13	18/08/20	17/08/20	26,000.00	11,075.00
TRT230222T13	18/08/20	17/08/20	318,000.00	135,410.00
TRT230222T13	19/08/20	18/08/20	371,000.00	157,915.00
TRT070727T13	19/08/20	18/08/20	1,000,000.00	643,975.00
TRT230222T13	20/08/20	19/08/20	149,000.00	63,400.00
TRT261022T10	20/08/20	19/08/20	1,000,000.00	441,675.00
TRT120325T12	21/08/20	20/08/20	500,000.00	612,665.00
TRT120325T12	21/08/20	20/08/20	500,000.00	612,665.00
TRT160920T25	21/08/20	20/08/20	117,000.00	135,000.00
TRT160920T25	21/08/20	20/08/20	246,000.00	275,000.00
TRT230222T13	24/08/20	21/08/20	363,000.00	154,400.00
TRT240724T15	24/08/20	21/08/20	1,000,000.00	1,187,345.00
TRT111120T18	25/08/20	24/08/20	1,000,000.00	1,006,735.00
TRT071020T23	25/08/20	24/08/20	256,000.00	285,000.00
TRT071020T23	25/08/20	24/08/20	106,000.00	125,000.00
TRT240724T15	26/08/20	25/08/20	1,000,000.00	1,184,980.00
TRT220921T18	26/08/20	25/08/20	34,000.00	34,850.00
TRT220921T18	26/08/20	25/08/20	288,000.00	295,180.00
TRT071020T23	27/08/20	26/08/20	288,000.00	320,000.00
TRT071020T23	27/08/20	26/08/20	36,000.00	50,000.00
TRT050624T35	27/08/20	26/08/20	1,000,000.00	817,275.00
TRT230222T13	28/08/20	27/08/20	67,000.00	28,835.00
TRT070727T13	28/08/20	27/08/20	1,000,000.00	641,580.00
TRT220921T18	28/08/20	27/08/20	289,000.00	298,405.00
TRT230222T13	31/08/20	28/08/20	203,000.00	84,688.00
TRT230222T13	31/08/20	28/08/20	147,000.00	61,326.00
TRT100124T17	31/08/20	28/08/20	1,000,000.00	808,110.00
TRT030523T13	01/09/20	31/08/20	1,000,000.00	477,015.00
TRT160920T25	01/09/20	31/08/20	143,000.00	148,160.00

TRT230222T13	01/09/20	31/08/20	195,000.00	83,790.00
T.REPO		Toplamı:	27055000.00	21304164.00

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	06/08/20	05/08/20		70,000.00	
TPP		Toplamı:		70000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XAUTRYM0820	31/08/20	05/08/20	468.210	13,578.09	29.00
F_XAUTRYM0820	31/08/20	05/08/20	468.300	5,151.30	11.00
F_XAUTRYM0820	31/08/20	05/08/20	468.650	51,551.50	110.00
F_USDTRY0820	31/08/20	20/08/20	7.347	36,736.50	5.00
F_XAUTRYM1020	30/10/20	25/08/20	474.140	71,121.00	150.00
F_XU0301020	30/10/20	27/08/20	1,267.250	76,035.00	6.00
F_USDTRY1020	30/10/20	27/08/20	7.474	149,480.00	20.00
F_XU0301020	30/10/20	27/08/20	1,267.500	76,050.00	6.00
F_USDTRY1020	30/10/20	27/08/20	7.456	74,560.00	10.00
F_XAUTRYM1020	30/10/20	27/08/20	475.390	47,539.00	100.00
FUTURES		Toplamı:		601802.39	447.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300820	31/08/20	06/08/20	1,203.750	48,150.00	4.00
F_XU0300820	31/08/20	10/08/20	1,201.500	24,030.00	2.00
F_USDTRY0820	31/08/20	10/08/20	7.320	226,904.50	31.00
F_XAUTRYM0820	31/08/20	25/08/20	460.170	69,025.50	150.00
F_XU0300820	31/08/20	27/08/20	1,258.500	75,510.00	6.00
F_USDTRY0820	31/08/20	27/08/20	7.337	146,730.00	20.00
F_XU0301020	30/10/20	27/08/20	1,260.250	25,205.00	2.00

		Toplamı:		615555.00	215.00
TOPLAM:				28992158.22	21959826.00