

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

## VII-PORTFÖYDEN

## E) DÖVİZ (ALİŞLAR)

| KIYMET | VADE | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------|------|-----------------|-------|--------------|----------------|
| DÖVİZ  |      |                 |       |              |                |
| USD    |      | 09/11/20        | 8.150 | 3,260,000.00 | 400,000.00     |
| DÖVİZ  |      | Toplamı:        |       | 3260000.00   | 400000.00      |

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

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT   | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|---------|--------------|----------------|
| TAHVİL TÜRK  |          |                 |         |              |                |
| US900123CT57 | 26/04/29 | 06/11/20        | 103.575 | 414,301.39   | 400,000.00     |
| US912810FT08 | 15/02/36 | 06/11/20        | 151.475 | 302,949.89   | 200,000.00     |
| US912828ZQ64 | 15/05/30 | 06/11/20        | 99.587  | 398,348.86   | 400,000.00     |
| TAHVİL TÜRK  |          | Toplamı:        |         | 1115600.14   | 1000000.00     |

## E) DÖVİZ (SATIŞLAR)

| KIYMET | VADE | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ  | NOMINAL DEĞERİ |
|--------|------|-----------------|-------|---------------|----------------|
| DÖVİZ  |      |                 |       |               |                |
| USD    |      | 17/11/20        | 7.711 | 11,565,750.00 | 1,500,000.00   |
| USD    |      | 18/11/20        | 7.730 | 6,184,160.00  | 800,000.00     |
| USD    |      | 24/11/20        | 7.930 | 4,758,240.00  | 600,000.00     |
| DÖVİZ  |      | Toplamı:        |       | 22508150.00   | 2900000.00     |

## B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT   | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|---------|--------------|----------------|
| TAHVİL TÜRK  |          |                 |         |              |                |
| US455780CH76 | 12/02/29 | 10/11/20        | 121.671 | 365,012.08   | 300,000.00     |
| US912810FT08 | 15/02/36 | 10/11/20        | 147.494 | 294,987.72   | 200,000.00     |
| US168863CF36 | 07/02/28 | 16/11/20        | 113.379 | 453,516.00   | 400,000.00     |
| US912828XZ81 | 30/06/25 | 16/11/20        | 111.939 | 559,693.61   | 500,000.00     |
| US900123CT57 | 26/04/29 | 16/11/20        | 111.165 | 666,988.75   | 600,000.00     |
| US91087BAF76 | 23/04/29 | 19/11/20        | 115.770 | 347,310.00   | 300,000.00     |
| TAHVİL TÜRK  |          | Toplamı:        |         | 2687508.16   | 2300000.00     |

## B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|-------|--------------|----------------|
| USY3860XAC75 | 16/11/20 | 16/11/20        | 1.051 | 250,000.00   | 250,000.00     |

G) TERS REPO

|          |           |           |
|----------|-----------|-----------|
| Toplamı: | 250000.00 | 250000.00 |
|----------|-----------|-----------|

| KIYMET       | VADE     | İŞLEM<br>TARİHİ | FIYAT | İŞLEM DEĞERİ  | NOMINAL DEĞERİ |
|--------------|----------|-----------------|-------|---------------|----------------|
| T.REPO       |          |                 |       |               |                |
| TRT040522T13 | 03/11/20 | 02/11/20        |       | 152,000.00    | 160,900.00     |
| TRT040522T13 | 03/11/20 | 02/11/20        |       | 78,000.00     | 82,565.00      |
| TRT210623T10 | 03/11/20 | 02/11/20        |       | 12,000,000.00 | 12,279,170.00  |
| TRT140126T11 | 03/11/20 | 02/11/20        |       | 6,000,000.00  | 3,326,205.00   |
| TRT040522T13 | 04/11/20 | 03/11/20        |       | 500,000.00    | 532,040.00     |
| TRT180123T10 | 04/11/20 | 03/11/20        |       | 18,500,000.00 | 19,248,155.00  |
| TRT040522T13 | 04/11/20 | 03/11/20        |       | 1,500,000.00  | 1,596,110.00   |
| TRT040522T13 | 04/11/20 | 03/11/20        |       | 286,000.00    | 304,280.00     |
| TRT040522T13 | 04/11/20 | 03/11/20        |       | 49,000.00     | 52,135.00      |
| TRT210623T10 | 05/11/20 | 04/11/20        |       | 1,500,000.00  | 1,535,230.00   |
| TRT210623T10 | 05/11/20 | 04/11/20        |       | 1,500,000.00  | 1,535,230.00   |
| TRT160425T33 | 05/11/20 | 04/11/20        |       | 89,000.00     | 91,750.00      |
| TRT240227T17 | 05/11/20 | 04/11/20        |       | 18,500,000.00 | 21,298,425.00  |
| TRT040522T13 | 06/11/20 | 05/11/20        |       | 12,000.00     | 13,415.00      |
| TRT210623T10 | 06/11/20 | 05/11/20        |       | 2,000,000.00  | 2,046,365.00   |
| TRT181023T19 | 06/11/20 | 05/11/20        |       | 15,000,000.00 | 13,636,300.00  |
| TRT210623T10 | 06/11/20 | 05/11/20        |       | 5,000,000.00  | 5,115,905.00   |
| TRT040522T13 | 09/11/20 | 06/11/20        |       | 2,500,000.00  | 2,799,115.00   |
| TRT040522T13 | 09/11/20 | 06/11/20        |       | 7,500,000.00  | 8,397,330.00   |
| TRT230222T13 | 09/11/20 | 06/11/20        |       | 94,000.00     | 40,655.00      |
| TRT040522T13 | 09/11/20 | 06/11/20        |       | 12,500,000.00 | 13,995,545.00  |
| TRT230222T13 | 10/11/20 | 09/11/20        |       | 227,000.00    | 97,985.00      |
| TRT100124T17 | 10/11/20 | 09/11/20        |       | 1,000,000.00  | 790,625.00     |
| TRT100124T17 | 10/11/20 | 09/11/20        |       | 7,500,000.00  | 5,929,640.00   |
| TRT100124T17 | 10/11/20 | 09/11/20        |       | 12,500,000.00 | 9,882,725.00   |
| TRT230222T13 | 10/11/20 | 09/11/20        |       | 87,000.00     | 37,555.00      |
| TRT160425T33 | 11/11/20 | 10/11/20        |       | 157,000.00    | 161,340.00     |
| TRT170724T14 | 11/11/20 | 10/11/20        |       | 500,000.00    | 510,435.00     |
| TRT180123T10 | 11/11/20 | 10/11/20        |       | 5,000,000.00  | 5,176,415.00   |
| TRT080530T19 | 11/11/20 | 10/11/20        |       | 15,000,000.00 | 17,735,360.00  |
| TRT201021T25 | 12/11/20 | 11/11/20        |       | 7,500,000.00  | 7,738,260.00   |
| TRT160425T33 | 12/11/20 | 11/11/20        |       | 500,000.00    | 513,565.00     |
| TRT230222T13 | 12/11/20 | 11/11/20        |       | 165,000.00    | 71,170.00      |
| TRT210721T11 | 12/11/20 | 11/11/20        |       | 12,500,000.00 | 5,028,155.00   |
| TRT090621T18 | 13/11/20 | 12/11/20        |       | 1,500,000.00  | 1,673,270.00   |
| TRT090621T18 | 13/11/20 | 12/11/20        |       | 2,500,000.00  | 2,788,780.00   |
| TRT170822T15 | 13/11/20 | 12/11/20        |       | 18,500,000.00 | 19,651,335.00  |
| TRT230222T13 | 13/11/20 | 12/11/20        |       | 32,000.00     | 13,800.00      |

|              |          |          |               |               |
|--------------|----------|----------|---------------|---------------|
| TRT070727T13 | 16/11/20 | 13/11/20 | 1,500,000.00  | 940,395.00    |
| TRT070727T13 | 16/11/20 | 13/11/20 | 500,000.00    | 313,470.00    |
| TRT040522T13 | 16/11/20 | 13/11/20 | 85,000.00     | 93,335.00     |
| TRT070727T13 | 16/11/20 | 13/11/20 | 19,500,000.00 | 12,225,050.00 |
| TRT120128T11 | 17/11/20 | 16/11/20 | 2,000,000.00  | 1,307,490.00  |
| TRT230222T13 | 17/11/20 | 16/11/20 | 85,000.00     | 36,595.00     |
| TRT230222T13 | 17/11/20 | 16/11/20 | 86,000.00     | 37,025.00     |
| TRT110827T16 | 17/11/20 | 16/11/20 | 500,000.00    | 538,345.00    |
| TRT080530T19 | 17/11/20 | 16/11/20 | 18,000,000.00 | 21,234,245.00 |
| TRT210623T10 | 18/11/20 | 17/11/20 | 3,500,000.00  | 3,529,550.00  |
| TRT210623T10 | 18/11/20 | 17/11/20 | 2,000,000.00  | 2,016,890.00  |
| TRT040522T13 | 18/11/20 | 17/11/20 | 7,000.00      | 7,640.00      |
| TRT020725T10 | 18/11/20 | 17/11/20 | 3,500,000.00  | 3,533,075.00  |
| TRT110827T16 | 18/11/20 | 17/11/20 | 16,500,000.00 | 17,793,305.00 |
| TRB091220T11 | 19/11/20 | 18/11/20 | 138,000.00    | 165,000.00    |
| TRT180625T13 | 19/11/20 | 18/11/20 | 13,000,000.00 | 13,138,490.00 |
| TRT180625T13 | 19/11/20 | 18/11/20 | 6,500,000.00  | 6,569,250.00  |
| TRT160425T33 | 20/11/20 | 19/11/20 | 190,000.00    | 194,295.00    |
| TRT160425T33 | 20/11/20 | 19/11/20 | 222,000.00    | 227,015.00    |
| TRT080323T10 | 20/11/20 | 19/11/20 | 15,000,000.00 | 17,138,230.00 |
| TRT160425T33 | 23/11/20 | 20/11/20 | 42,000.00     | 42,955.00     |
| TRT261022T10 | 23/11/20 | 20/11/20 | 13,000,000.00 | 5,830,075.00  |
| TRT230222T13 | 23/11/20 | 20/11/20 | 362,000.00    | 155,675.00    |
| TRT041126T11 | 23/11/20 | 20/11/20 | 500,000.00    | 513,905.00    |
| TRT230222T13 | 24/11/20 | 23/11/20 | 299,000.00    | 128,365.00    |
| TRT230222T13 | 24/11/20 | 23/11/20 | 120,000.00    | 51,520.00     |
| TRT160425T33 | 24/11/20 | 23/11/20 | 1,000,000.00  | 1,021,780.00  |
| TRT180924T11 | 24/11/20 | 23/11/20 | 10,000,000.00 | 5,289,990.00  |
| TRT230222T13 | 25/11/20 | 24/11/20 | 57,000.00     | 24,465.00     |
| TRT230222T13 | 25/11/20 | 24/11/20 | 292,000.00    | 125,310.00    |
| TRT080323T10 | 25/11/20 | 24/11/20 | 1,000,000.00  | 1,141,635.00  |
| TRT080323T10 | 25/11/20 | 24/11/20 | 16,000,000.00 | 18,266,085.00 |
| TRT220921T18 | 26/11/20 | 25/11/20 | 14,000,000.00 | 14,785,975.00 |
| TRT201021T25 | 26/11/20 | 25/11/20 | 2,500,000.00  | 2,555,665.00  |
| TRT230222T13 | 26/11/20 | 25/11/20 | 55,000.00     | 23,595.00     |
| TRT240227T17 | 27/11/20 | 26/11/20 | 16,500,000.00 | 17,255,360.00 |
| TRT230222T13 | 27/11/20 | 26/11/20 | 62,000.00     | 26,590.00     |
| TRT070727T13 | 30/11/20 | 27/11/20 | 15,000,000.00 | 9,355,355.00  |
| TRT160425T33 | 30/11/20 | 27/11/20 | 278,000.00    | 283,995.00    |
| TRT160425T33 | 30/11/20 | 27/11/20 | 220,000.00    | 224,745.00    |
| TRT230222T13 | 01/12/20 | 30/11/20 | 171,000.00    | 73,215.00     |
| TRT230222T13 | 01/12/20 | 30/11/20 | 197,000.00    | 84,345.00     |
| TRT030523T13 | 01/12/20 | 30/11/20 | 14,500,000.00 | 6,968,605.00  |

T.REPO

Toplamı:

399396000.00

371155135.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

| KIYMET       | VADE     | İŞLEM<br>TARIHI | FIYAT    | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|----------|--------------|----------------|
| FUTURES      |          |                 |          |              |                |
| F_USDTRY1220 | 31/12/20 | 24/11/20        | 8.050    | 3,220,000.00 | 400.00         |
| F_USDTRY1220 | 31/12/20 | 24/11/20        | 8.042    | 4,020,750.00 | 500.00         |
| FUTURES      |          |                 | Toplamı: | 7240750.00   | 900.00         |

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

| KIYMET       | VADE     | İŞLEM<br>TARIHI | FIYAT | İŞLEM DEĞERİ | NOMINAL DEĞERİ |
|--------------|----------|-----------------|-------|--------------|----------------|
| F_USDTRY1220 | 31/12/20 | 09/11/20        | 8.287 | 248,610.00   | 30.00          |
| F_USDTRY1220 | 31/12/20 | 09/11/20        | 8.286 | 3,065,635.00 | 370.00         |
| F_USDTRY1220 | 31/12/20 | 12/11/20        | 7.739 | 1,934,825.00 | 250.00         |
| F_USDTRY1220 | 31/12/20 | 12/11/20        | 7.727 | 193,182.50   | 25.00          |
| F_USDTRY1220 | 31/12/20 | 12/11/20        | 7.725 | 1,545,000.00 | 200.00         |
| F_USDTRY1220 | 31/12/20 | 12/11/20        | 7.727 | 193,175.00   | 25.00          |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.789 | 1,947,275.00 | 250.00         |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.801 | 218,416.80   | 28.00          |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.800 | 23,400.30    | 3.00           |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.800 | 62,402.40    | 8.00           |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.800 | 1,645,800.00 | 211.00         |
| F_USDTRY1220 | 31/12/20 | 13/11/20        | 7.800 | 3,900,200.00 | 500.00         |

Toplamı:

14977922.00

1900.00

TOPLAM:

451435930.30

378007935.00