

TDG-İŞ PORTFÖY YABANCI B.A. FONU

A 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US912828Z864	15/02/23	31/12/20	103.191	309,571.71	300,000.00
TAHVİL TÜRK			Toplamı:	309571.71	300000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		09/12/20	7.815	3,907,600.00	500,000.00
USD		15/12/20	7.833	3,916,500.00	500,000.00
USD		22/12/20	7.658	3,829,000.00	500,000.00
USD		28/12/20	7.512	3,756,000.00	500,000.00
USD		29/12/20	7.401	2,960,520.00	400,000.00
USD		30/12/20	7.333	7,332,900.00	1,000,000.00
USD		31/12/20	7.362	7,361,500.00	1,000,000.00
DÖVİZ			Toplamı:	33064020.00	4400000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US912828ZQ64	15/05/30	08/12/20	97.480	487,398.55	500,000.00
US168863CE60	21/06/47	10/12/20	121.575	243,149.89	200,000.00
US912828YP90	01/11/21	14/12/20	101.382	202,764.64	200,000.00
US77586TAD81	22/01/24	14/12/20	113.425	226,850.00	200,000.00
US455780CH76	12/02/29	14/12/20	122.549	245,098.61	200,000.00
US912828XZ81	30/06/25	18/12/20	112.238	224,475.71	200,000.00
US91086QAN88	08/04/33	21/12/20	145.012	290,023.33	200,000.00
US455780CH76	12/02/29	28/12/20	122.934	491,736.11	400,000.00
US91087BAF76	23/04/29	29/12/20	117.950	471,800.00	400,000.00
US912828XZ81	30/06/25	29/12/20	112.160	392,560.19	350,000.00
US455780CH76	12/02/29	29/12/20	122.934	245,868.06	200,000.00
US912828YP90	01/11/21	30/12/20	101.409	202,817.24	200,000.00
US77586TAC09	22/08/23	30/12/20	110.696	221,391.11	200,000.00
US91086QBC15	02/10/23	30/12/20	110.508	221,015.56	200,000.00
US00206RCM25	30/06/22	30/12/20	103.370	206,740.00	200,000.00
US168863CF36	07/02/28	30/12/20	114.366	228,732.00	200,000.00

US912828XZ81	30/06/25	30/12/20	112.208	224,415.05	200,000.00
US91087BAF76	23/04/29	30/12/20	118.100	354,300.00	300,000.00
US91087BAJ98	28/04/25	30/12/20	113.153	452,610.00	400,000.00
US455780CH76	12/02/29	30/12/20	123.054	369,162.08	300,000.00
USY20721AL30	18/01/38	30/12/20	160.559	481,677.08	300,000.00
US77586TAD81	22/01/24	30/12/20	113.920	341,758.75	300,000.00
XS1837994794	15/06/48	30/12/20	127.774	383,320.63	300,000.00
US912828ZQ64	15/05/30	30/12/20	97.528	390,110.77	400,000.00
US912828Z864	15/02/23	30/12/20	103.122	412,487.55	400,000.00
US168863CE60	21/06/47	31/12/20	121.859	243,718.78	200,000.00
TAHVİL TÜRK			Toplamı:	8255981.69	7150000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT230222T13	02/12/20	01/12/20		83,000.00	35,525.00
TRT230222T13	02/12/20	01/12/20		27,000.00	11,560.00
TRT070727T13	02/12/20	01/12/20		14,000,000.00	8,711,475.00
TRT230222T13	03/12/20	02/12/20		11,500,000.00	4,918,830.00
TRT230222T13	03/12/20	02/12/20		113,000.00	48,330.00
TRT230222T13	03/12/20	02/12/20		79,000.00	33,785.00
TRT230222T13	04/12/20	03/12/20		12,000.00	5,130.00
TRT210623T10	04/12/20	03/12/20		11,000,000.00	11,038,980.00
TRB091220T11	07/12/20	04/12/20		56,000.00	75,000.00
TRT230222T13	07/12/20	04/12/20		7,000.00	2,995.00
TRT210623T10	07/12/20	04/12/20		6,500,000.00	6,525,810.00
TRT210623T10	07/12/20	04/12/20		4,000,000.00	4,015,885.00
TRT230222T13	07/12/20	04/12/20		252,000.00	107,675.00
TRT050527T17	08/12/20	07/12/20		9,000,000.00	9,348,425.00
TRT230222T13	08/12/20	07/12/20		499,000.00	212,595.00
TRT230222T13	08/12/20	07/12/20		71,000.00	29,335.00
TRT230222T13	08/12/20	07/12/20		500,000.00	206,579.00
TRT230222T13	09/12/20	08/12/20		39,000.00	16,605.00
TRT230222T13	09/12/20	08/12/20		230,000.00	97,920.00
TRT110827T16	09/12/20	08/12/20		9,500,000.00	10,475,695.00
TRT020823T11	10/12/20	09/12/20		3,500,000.00	1,596,540.00
TRT020823T11	10/12/20	09/12/20		9,000,000.00	4,105,360.00
TRT230222T13	10/12/20	09/12/20		131,000.00	55,730.00
TRT230222T13	11/12/20	10/12/20		162,000.00	68,870.00
TRT110827T16	11/12/20	10/12/20		9,500,000.00	10,591,545.00
TRT080323T10	14/12/20	11/12/20		9,000,000.00	10,458,130.00
TRT230222T13	14/12/20	11/12/20		90,000.00	38,255.00
TRT020823T11	15/12/20	14/12/20		9,000,000.00	4,090,460.00

TRT160425T33	15/12/20	14/12/20	670,000.00	679,545.00
TRT160425T33	15/12/20	14/12/20	110,000.00	111,570.00
TRT261022T10	16/12/20	15/12/20	12,000,000.00	5,268,285.00
TRT200422T14	16/12/20	15/12/20	1,000,000.00	1,033,305.00
TRT230222T13	16/12/20	15/12/20	390,000.00	165,170.00
TRT170221T12	17/12/20	16/12/20	110,000.00	125,000.00
TRT060121T16	17/12/20	16/12/20	380,000.00	145,370.00
TRT060121T16	17/12/20	16/12/20	11,000,000.00	4,208,660.00
TRT050527T17	18/12/20	17/12/20	10,000,000.00	10,349,555.00
TRT160425T17	18/12/20	17/12/20	920,000.00	504,095.00
TRT261022T10	21/12/20	18/12/20	720,000.00	313,450.00
TRT030523T13	21/12/20	18/12/20	60,000.00	28,480.00
TRT060825T15	21/12/20	18/12/20	9,000,000.00	9,126,715.00
TRT170221T12	22/12/20	21/12/20	190,000.00	210,000.00
TRT261022T10	22/12/20	21/12/20	9,000,000.00	3,908,365.00
TRT170221T12	22/12/20	21/12/20	210,000.00	230,000.00
TRT160425T33	23/12/20	22/12/20	290,000.00	293,265.00
TRT070727T13	23/12/20	22/12/20	12,000,000.00	7,352,985.00
TRT060121T16	24/12/20	23/12/20	10,000,000.00	3,813,765.00
TRT160425T17	24/12/20	23/12/20	550,000.00	300,000.00
TRT070727T13	25/12/20	24/12/20	9,000,000.00	5,506,680.00
TRT160425T33	25/12/20	24/12/20	320,000.00	323,345.00
TRT210623T10	28/12/20	25/12/20	9,000,000.00	9,239,715.00
TRT230222T13	28/12/20	25/12/20	230,000.00	95,420.00
TRT230222T13	28/12/20	25/12/20	90,000.00	37,340.00
TRT160425T33	29/12/20	28/12/20	490,000.00	494,355.00
TRT070727T13	29/12/20	28/12/20	12,000,000.00	7,321,400.00
TRT100124T17	30/12/20	29/12/20	10,000,000.00	7,686,835.00
TRT060121T16	30/12/20	29/12/20	4,000,000.00	1,521,430.00
TRT160425T33	30/12/20	29/12/20	70,000.00	70,595.00
TRT160425T33	30/12/20	29/12/20	230,000.00	231,955.00
TRT160425T33	31/12/20	30/12/20	30,000.00	30,250.00
TRT030523T13	31/12/20	30/12/20	14,000,000.00	6,584,970.00
TRT100124T17	04/01/21	31/12/20	5,000,000.00	3,843,345.00
TRT160425T33	04/01/21	31/12/20	200,000.00	201,745.00
TRT160425T33	04/01/21	31/12/20	500,000.00	504,355.00
TRT070727T13	04/01/21	31/12/20	10,000,000.00	6,096,450.00
T.REPO		Toplamı:	261611000.00	184880789.00

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	31/12/20	30/12/20		7,000,000.00	

04/01/21	31/12/20	7,000,000.00
TPP	Toplamı:	14000000.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY1220	01/01/21	22/12/20	7.623	99,092.50	13.00
F_USDTRY1220	01/01/21	22/12/20	7.626	1,906,400.00	250.00
F_USDTRY1220	01/01/21	22/12/20	7.625	777,719.40	102.00
F_USDTRY1220	01/01/21	22/12/20	7.626	1,029,510.00	135.00
F_USDTRY1220	01/01/21	24/12/20	7.650	3,824,800.00	500.00
FUTURES					
	Toplamı:			7637521.90	1000.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0221	26/02/21	28/12/20	7.606	387,880.50	51.00
F_USDTRY0221	26/02/21	28/12/20	7.603	53,217.50	7.00
F_USDTRY0221	26/02/21	28/12/20	7.591	75,905.00	10.00
F_USDTRY0221	26/02/21	28/12/20	7.590	834,911.00	110.00
F_USDTRY0221	26/02/21	28/12/20	7.590	45,540.00	6.00
F_USDTRY0221	26/02/21	28/12/20	7.589	948,625.00	125.00
F_USDTRY0221	26/02/21	28/12/20	7.586	5,196,547.00	685.00
F_USDTRY0221	26/02/21	28/12/20	7.586	37,931.50	5.00
F_USDTRY0221	26/02/21	28/12/20	7.587	7,586.60	1.00
F_USDTRY0221	26/02/21	29/12/20	7.503	3,751,250.00	500.00
F_USDTRY0221	26/02/21	29/12/20	7.505	1,876,250.00	250.00
F_USDTRY0221	26/02/21	29/12/20	7.502	75,016.00	10.00
F_USDTRY0221	26/02/21	29/12/20	7.502	75,015.00	10.00
F_USDTRY0221	26/02/21	29/12/20	7.500	772,510.30	103.00
F_USDTRY0221	26/02/21	29/12/20	7.501	37,503.50	5.00
F_USDTRY0221	26/02/21	29/12/20	7.500	75,003.00	10.00
F_USDTRY0221	26/02/21	29/12/20	7.500	765,000.00	102.00
F_USDTRY0221	26/02/21	29/12/20	7.500	75,002.00	10.00
F_USDTRY0221	26/02/21	31/12/20	7.621	1,905,200.00	250.00

	Toplamı:			16995893.90	2250.00
TOPLAM:				341873989.20	196734039.00