

TDG-İŞ PORTFÖY YABANCI B.A. FONU

E 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US912810FT08	15/02/36	03/09/20	152.482	457,447.01	300,000.00
US912828ZQ64	15/05/30	09/09/20	100.019	500,093.55	500,000.00
US912828XZ81	30/06/25	29/09/20	112.500	225,000.05	200,000.00
US455780CH76	12/02/29	29/09/20	119.827	239,653.06	200,000.00
TAHVİL TÜRK		Toplamı:		1422193.67	1200000.00

521

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
24.09.2020 USD ALIŞ	24/09/20	17/09/20	7.582	2,274,450.00	300,000.00
05.10.2020 USD ALIŞ	05/10/20	28/09/20	7.860	3,143,800.00	400,000.00
521		Toplamı:		5418250.00	700000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US912810FT08	15/02/36	09/09/20	152.476	457,427.12	300,000.00
TAHVİL TÜRK		Toplamı:		457427.12	300000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT071020T23	02/09/20	01/09/20		79,000.00	95,000.00
TRT071020T23	02/09/20	01/09/20		280,000.00	310,000.00
TRT040522T13	02/09/20	01/09/20		2,000,000.00	2,129,200.00
TRT220921T18	03/09/20	02/09/20		3,000.00	3,075.00
TRT071020T23	03/09/20	02/09/20		457,000.00	500,000.00
TRT210421T14	03/09/20	02/09/20		2,000,000.00	1,830,950.00
TRT230222T13	04/09/20	03/09/20		74,000.00	31,775.00
TRT120325T12	04/09/20	03/09/20		2,000,000.00	2,368,140.00
TRT230222T13	04/09/20	03/09/20		247,000.00	106,050.00
TRT230222T13	07/09/20	04/09/20		116,000.00	49,815.00
TRT230222T13	07/09/20	04/09/20		216,000.00	92,760.00
TRT070727T13	07/09/20	04/09/20		3,500,000.00	2,240,595.00

TRT230222T13	08/09/20	07/09/20	3,500,000.00	1,501,565.00
TRT230222T13	08/09/20	07/09/20	4,000.00	1,720.00
TRT220921T18	08/09/20	07/09/20	324,000.00	331,350.00
TRT050527T17	09/09/20	08/09/20	5,500,000.00	5,608,975.00
TRT071020T23	09/09/20	08/09/20	50,000.00	55,000.00
TRT230222T13	10/09/20	09/09/20	89,000.00	38,165.00
TRT230222T13	10/09/20	09/09/20	186,000.00	79,760.00
TRT280628T18	10/09/20	09/09/20	9,000,000.00	6,208,700.00
TRT160425T17	11/09/20	10/09/20	7,000,000.00	3,803,255.00
TRT071020T23	11/09/20	10/09/20	119,000.00	135,000.00
TRT071020T23	11/09/20	10/09/20	253,000.00	280,000.00
TRT180123T10	14/09/20	11/09/20	4,500,000.00	4,640,220.00
TRT230222T13	14/09/20	11/09/20	22,000.00	9,435.00
TRT180123T10	14/09/20	11/09/20	3,500,000.00	3,609,060.00
TRT071020T23	15/09/20	14/09/20	85,000.00	100,000.00
TRT041126T11	15/09/20	14/09/20	1,000,000.00	1,005,835.00
TRT230222T13	15/09/20	14/09/20	33,000.00	14,140.00
TRT040522T13	15/09/20	14/09/20	7,500,000.00	7,929,475.00
TRT230222T13	16/09/20	15/09/20	147,000.00	62,955.00
TRT170822T15	16/09/20	15/09/20	9,000,000.00	9,555,165.00
TRT230222T13	16/09/20	15/09/20	31,000.00	13,280.00
TRT230222T13	17/09/20	16/09/20	178,000.00	76,215.00
TRT230222T13	17/09/20	16/09/20	181,000.00	77,500.00
TRT070727T13	17/09/20	16/09/20	10,000,000.00	6,379,400.00
TRT230222T13	18/09/20	17/09/20	209,000.00	89,470.00
TRT230222T13	18/09/20	17/09/20	151,000.00	64,640.00
TRT210623T10	18/09/20	17/09/20	10,000,000.00	10,096,170.00
TRT230222T13	21/09/20	18/09/20	75,000.00	32,110.00
TRT080530T19	21/09/20	18/09/20	11,000,000.00	13,234,970.00
TRT080530T19	22/09/20	21/09/20	11,000,000.00	13,216,970.00
TRT230222T13	22/09/20	21/09/20	2,000.00	860.00
TRT230222T13	22/09/20	21/09/20	9,000.00	3,850.00
TRT230222T13	23/09/20	22/09/20	146,000.00	62,435.00
TRT210623T10	23/09/20	22/09/20	2,500,000.00	2,520,585.00
TRT080530T19	23/09/20	22/09/20	10,500,000.00	12,612,865.00
TRT230222T13	24/09/20	23/09/20	132,000.00	56,435.00
TRT110827T16	24/09/20	23/09/20	15,000,000.00	17,671,210.00
TRT230222T13	24/09/20	23/09/20	149,000.00	63,705.00
TRT071020T23	24/09/20	23/09/20	115,000.00	130,000.00
TRT230222T13	25/09/20	24/09/20	12,000.00	5,130.00
TRT230222T13	25/09/20	24/09/20	306,000.00	130,800.00
TRT030523T13	25/09/20	24/09/20	5,500,000.00	2,609,885.00
TRT030523T13	25/09/20	24/09/20	7,500,000.00	3,558,930.00
TRT230222T13	28/09/20	25/09/20	175,000.00	74,820.00

TRT020823T11	28/09/20	25/09/20	13,500,000.00	6,340,740.00
TRT090621T18	29/09/20	28/09/20	3,500,000.00	3,905,715.00
TRT050527T17	29/09/20	28/09/20	10,000,000.00	10,083,765.00
TRT071020T23	29/09/20	28/09/20	1,000.00	5,000.00
TRT230222T13	30/09/20	29/09/20	335,000.00	143,045.00
TRT170724T14	30/09/20	29/09/20	2,000,000.00	2,031,320.00
TRT230222T13	30/09/20	29/09/20	28,000.00	11,960.00
TRT050527T17	30/09/20	29/09/20	14,000,000.00	14,114,605.00
TRT210421T14	01/10/20	30/09/20	6,000,000.00	5,419,980.00
TRT230222T13	01/10/20	30/09/20	48,000.00	20,495.00
TRT280628T18	01/10/20	30/09/20	12,000,000.00	8,603,440.00
T.REPO			Toplamı:	
			209067000.00	188189435.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY1020	30/10/20	09/09/20	7.586	1,896,500.00	250.00
F_USDTRY1020	30/10/20	09/09/20	7.585	2,275,500.00	300.00
F_USDTRY1020	30/10/20	28/09/20	7.794	1,558,800.00	200.00
FUTURES			Toplamı:	5730800.00	750.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY1020	30/10/20	29/09/20	7.879	102,427.00	13.00
F_USDTRY1020	30/10/20	29/09/20	7.874	3,834,638.00	487.00
F_USDTRY1020	30/10/20	30/09/20	7.767	279,597.60	36.00
F_USDTRY1020	30/10/20	30/09/20	7.767	1,273,706.00	164.00
			Toplamı:	5490368.60	700.00
TOPLAM:				227586039.39	190390885.00