

**TMC-İŞ PORTFÖY TEMA GÖNÜLLÜLERİ DEĞİŞKEN ÖZEL
H 2020**

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRSMGT172011	16/07/20	02/06/20	102.020	102,020.22	100,000.00
TAHVİL TÜRK			Toplamı:	102020.22	100000.00
BONO TÜRK					
TRFAKBKA2026	04/12/20	03/06/20	95.315	238,287.50	250,000.00
TRFAKBK121B7	14/01/21	26/06/20	100.000	250,000.00	250,000.00
BONO TÜRK			Toplamı:	488287.50	500000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFAKBKE2014	21/10/20	02/06/20	96.538	241,344.65	250,000.00
			Toplamı:	241344.65	250000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFGAN62034	11/06/20	11/06/20	0.983	250,000.00	250,000.00
TRFAKBK62036	26/06/20	26/06/20	0.976	250,000.00	250,000.00
			Toplamı:	500000.00	500000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT280628T18	02/06/20	01/06/20		2,000,000.00	1,469,875.00
TRT071020T23	02/06/20	01/06/20		238,000.00	275,000.00
TRT071020T23	02/06/20	01/06/20		196,000.00	230,000.00
TRT120820T12	03/06/20	02/06/20		2,000,000.00	1,874,505.00
TRT230222T13	03/06/20	02/06/20		243,000.00	107,425.00
TRT230222T13	03/06/20	02/06/20		150,000.00	66,310.00
TRT111120T18	04/06/20	03/06/20		1,000,000.00	1,014,695.00
TRT210721T11	04/06/20	03/06/20		322,000.00	134,665.00
TRT210721T11	04/06/20	03/06/20		42,000.00	17,570.00
TRT060121T16	04/06/20	03/06/20		218,000.00	88,895.00
TRT060121T16	04/06/20	03/06/20		239,000.00	97,455.00

TRT060121T16	04/06/20	03/06/20	177,000.00	72,175.00
TRT090621T18	05/06/20	04/06/20	2,000,000.00	2,238,200.00
TRT261022T10	05/06/20	04/06/20	171,000.00	78,285.00
TRT071020T23	05/06/20	04/06/20	228,000.00	265,000.00
TRT230222T13	08/06/20	05/06/20	79,000.00	34,750.00
TRT230222T13	08/06/20	05/06/20	334,000.00	146,905.00
TRT220921T18	08/06/20	05/06/20	2,000,000.00	2,011,205.00
TRT080323T10	09/06/20	08/06/20	1,000,000.00	1,076,390.00
TRT080323T10	09/06/20	08/06/20	1,000,000.00	1,076,390.00
TRT160920T25	09/06/20	08/06/20	85,000.00	100,000.00
TRT160920T25	09/06/20	08/06/20	364,000.00	420,000.00
TRT071020T23	10/06/20	09/06/20	74,000.00	85,000.00
TRT071020T23	10/06/20	09/06/20	328,000.00	375,000.00
TRT060121T16	10/06/20	09/06/20	2,000,000.00	814,055.00
TRT100124T17	11/06/20	10/06/20	2,000,000.00	1,664,470.00
TRT230222T13	11/06/20	10/06/20	211,000.00	92,640.00
TRT071020T23	12/06/20	11/06/20	99,000.00	120,000.00
TRT261022T10	12/06/20	11/06/20	2,500,000.00	1,142,165.00
TRT210721T11	15/06/20	12/06/20	147,000.00	60,905.00
TRT040522T13	15/06/20	12/06/20	2,500,000.00	2,549,690.00
TRT261022T10	16/06/20	15/06/20	20,000.00	9,130.00
TRT090621T18	16/06/20	15/06/20	2,500,000.00	2,794,600.00
TRT230222T13	16/06/20	15/06/20	133,000.00	58,305.00
TRT060121T16	17/06/20	16/06/20	2,500,000.00	1,015,315.00
TRT261022T10	18/06/20	17/06/20	408,000.00	186,040.00
TRT060121T16	18/06/20	17/06/20	2,000,000.00	812,005.00
TRT170221T12	19/06/20	18/06/20	2,000,000.00	1,960,685.00
TRT110827T16	19/06/20	18/06/20	52,000.00	54,695.00
TRT110827T16	19/06/20	18/06/20	346,000.00	363,910.00
TRT040522T13	22/06/20	19/06/20	2,000,000.00	2,031,745.00
TRT160920T25	22/06/20	19/06/20	9,000.00	9,465.00
TRT230222T13	22/06/20	19/06/20	365,000.00	159,835.00
TRT071020T23	23/06/20	22/06/20	217,000.00	255,000.00
TRT071020T23	23/06/20	22/06/20	165,000.00	190,000.00
TRT261022T10	23/06/20	22/06/20	2,000,000.00	910,645.00
TRT261022T10	24/06/20	23/06/20	2,000,000.00	910,360.00
TRT160920T25	24/06/20	23/06/20	230,000.00	260,000.00
TRT071020T23	24/06/20	23/06/20	154,000.00	175,000.00
TRT081123T10	25/06/20	24/06/20	1,500,000.00	728,040.00
TRT160920T25	25/06/20	24/06/20	500,000.00	525,020.00
TRT230222T13	25/06/20	24/06/20	171,000.00	74,755.00
TRT230222T13	25/06/20	24/06/20	221,000.00	96,615.00

TRT230222T13	26/06/20	25/06/20	19,000.00	8,305.00
TRT071020T23	26/06/20	25/06/20	478,000.00	550,000.00
TRT210721T11	26/06/20	25/06/20	2,000,000.00	825,650.00
TRT230222T13	29/06/20	26/06/20	16,000.00	6,995.00
TRT090621T18	29/06/20	26/06/20	2,500,000.00	2,793,245.00
TRT261022T10	30/06/20	29/06/20	2,000,000.00	908,685.00
TRT120820T12	30/06/20	29/06/20	500,000.00	466,715.00
TRT071020T23	30/06/20	29/06/20	88,000.00	105,000.00
TRT210421T14	01/07/20	30/06/20	2,500,000.00	2,271,605.00
TRT230222T13	01/07/20	30/06/20	85,000.00	37,095.00
T.REPO		Toplamı:	53622000.00	41354080.00

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP	04/06/20	03/06/20		400,000.00	
TPP		Toplamı:		400000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0300620	30/06/20	01/06/20	122.000	48,800.00	4.00
F_XU0300620	30/06/20	02/06/20	125.250	12,525.00	1.00
F_XU0300620	30/06/20	03/06/20	126.650	88,655.00	7.00
F_XU0300620	30/06/20	03/06/20	127.325	127,325.00	10.00
F_USDTRY0620	30/06/20	04/06/20	6.791	47,535.60	7.00
F_USDTRY0620	30/06/20	04/06/20	6.795	20,383.50	3.00
F_XAUTRYM0620	30/06/20	04/06/20	374.580	65,551.50	175.00
F_XU0300620	30/06/20	04/06/20	127.925	25,585.00	2.00
F_XU0300620	30/06/20	04/06/20	127.975	140,772.50	11.00
F_XU0300620	30/06/20	04/06/20	127.750	217,175.00	17.00
F_USDTRY0620	30/06/20	05/06/20	6.799	33,994.00	5.00
F_XAUTRYM0620	30/06/20	09/06/20	375.350	33,781.50	90.00
F_XU0300620	30/06/20	10/06/20	128.575	64,287.50	5.00
F_XAUTRYM0620	30/06/20	11/06/20	380.670	18,652.83	49.00
F_XU0300620	30/06/20	11/06/20	127.125	50,850.00	4.00
F_XAUTRYM0620	30/06/20	11/06/20	380.750	46,451.50	122.00
F_XAUTRYM0620	30/06/20	11/06/20	380.850	380.85	1.00
F_XAUTRYM0620	30/06/20	11/06/20	380.820	9,520.50	25.00
F_XAUTRYM0620	30/06/20	11/06/20	380.830	1,523.32	4.00
F_XAUTRYM0620	30/06/20	11/06/20	380.880	11,045.52	29.00

F_XAUTRYM0620	30/06/20	11/06/20	381.400	38,140.00	100.00
F_USDTRY0620	30/06/20	11/06/20	6.866	68,659.00	10.00
F_XU0300620	30/06/20	12/06/20	125.350	100,280.00	8.00
F_XU0300620	30/06/20	12/06/20	125.650	62,825.00	5.00
F_XAUTRYM0620	30/06/20	12/06/20	382.580	37,875.42	99.00
F_XAUTRYM0620	30/06/20	12/06/20	382.830	9,570.75	25.00
F_XAUTRYM0620	30/06/20	12/06/20	382.850	9,954.10	26.00
F_XU0300620	30/06/20	16/06/20	128.275	89,792.50	7.00
F_XU0300620	30/06/20	16/06/20	128.225	64,112.50	5.00
F_XU0300620	30/06/20	17/06/20	127.875	191,812.50	15.00
F_XU0300620	30/06/20	17/06/20	127.300	38,190.00	3.00
F_USDTRY0620	30/06/20	17/06/20	6.875	68,750.00	10.00
F_XU0300620	30/06/20	18/06/20	128.025	64,012.50	5.00
F_XU0300620	30/06/20	18/06/20	129.400	64,700.00	5.00
F_XU0300620	30/06/20	19/06/20	131.100	65,550.00	5.00
F_USDTRY0620	30/06/20	24/06/20	6.865	102,979.50	15.00
F_XAUTRYM0820	31/08/20	25/06/20	397.730	218,751.50	550.00
F_USDTRY0820	31/08/20	25/06/20	6.969	243,915.00	35.00
F_XU0300620	30/06/20	26/06/20	133.350	40,005.00	3.00
F_XU0300620	30/06/20	26/06/20	133.375	66,687.50	5.00
F_XU0300820	31/08/20	30/06/20	134.575	269,150.00	20.00
FUTURES		Toplamı:		2980508.39	1527.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300620	30/06/20	03/06/20	126.100	214,370.00	17.00
F_XU0300620	30/06/20	04/06/20	127.900	217,430.00	17.00
F_XU0300620	30/06/20	04/06/20	127.450	101,960.00	8.00
F_XU0300620	30/06/20	04/06/20	127.500	25,500.00	2.00
F_USDTRY0620	30/06/20	04/06/20	6.761	101,407.50	15.00
F_XU0300620	30/06/20	04/06/20	127.325	165,522.50	13.00
F_XU0300620	30/06/20	05/06/20	128.500	218,450.00	17.00
F_XU0300620	30/06/20	05/06/20	128.675	64,337.50	5.00
F_XAUTRYM0620	30/06/20	05/06/20	374.060	1,496.24	4.00
F_XAUTRYM0620	30/06/20	05/06/20	374.000	15,334.00	41.00
F_XAUTRYM0620	30/06/20	05/06/20	374.010	20,570.55	55.00
F_XAUTRYM0620	30/06/20	05/06/20	374.210	26,194.70	70.00
F_XU0300620	30/06/20	11/06/20	126.150	37,845.00	3.00
F_XU0300620	30/06/20	11/06/20	126.300	25,260.00	2.00
F_USDTRY0620	30/06/20	11/06/20	6.814	68,140.00	10.00
F_USDTRY0620	30/06/20	11/06/20	6.830	34,150.00	5.00

F_XAUTRYM0620	30/06/20	11/06/20	384.900	76,980.00	200.00
F_USDTRY0620	30/06/20	12/06/20	6.845	34,225.00	5.00
F_XU0300620	30/06/20	16/06/20	128.175	153,810.00	12.00
F_XU0300620	30/06/20	16/06/20	128.000	64,000.00	5.00
F_XU0300620	30/06/20	16/06/20	127.950	63,975.00	5.00
F_XU0300620	30/06/20	17/06/20	127.825	191,737.50	15.00
F_XU0300620	30/06/20	17/06/20	127.650	38,295.00	3.00
F_USDTRY0620	30/06/20	19/06/20	6.852	6,852.00	1.00
F_USDTRY0620	30/06/20	19/06/20	6.851	95,914.00	14.00
F_XU0300620	30/06/20	19/06/20	131.550	39,465.00	3.00
F_XU0300620	30/06/20	25/06/20	131.875	197,812.50	15.00
F_XAUTRYM0620	30/06/20	25/06/20	388.700	143,819.00	370.00
F_XAUTRYM0620	30/06/20	25/06/20	388.600	69,948.00	180.00
F_USDTRY0620	30/06/20	25/06/20	6.863	240,187.50	35.00
F_XU0300620	30/06/20	30/06/20	134.525	269,050.00	20.00

Toplamı: 3024038.49 1167.00

TOPLAM: 61358199.25 42706774.00