

IPV-İŞ PORTFÖY EUROBOND B.A. (DÖVİZ) FONU
A 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1760780731	30/01/23	05/08/20	95.726	2,058,105.42	2,150,000.00
XS1622626379	30/05/22	05/08/20	98.561	1,034,893.13	1,050,000.00
XS1760780731	30/01/23	06/08/20	95.726	191,451.67	200,000.00
XS1622626379	30/05/22	06/08/20	98.561	197,122.50	200,000.00
XS1760780731	30/01/23	31/08/20	96.641	773,128.89	800,000.00
XS1622626379	30/05/22	31/08/20	99.468	298,402.50	300,000.00
TAHVİL TÜRK		Toplamı:		4553104.11	4700000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
06.08.2020 USD ALIŞ	06/08/20	04/08/20	6.978	13,956,000.00	2,000,000.00
07.08.2020 USD ALIŞ	07/08/20	05/08/20	7.048	3,524,000.00	500,000.00
19.08.2020 USD ALIŞ	19/08/20	17/08/20	7.412	2,223,450.00	300,000.00
521		Toplamı:		19703450.00	2800000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		11/08/20	7.329	10,994,100.00	1,500,000.00
USD		21/08/20	7.210	1,571,671.00	218,000.00
USD		24/08/20	7.350	7,350,000.00	1,000,000.00
DÖVİZ		Toplamı:		19915771.00	2718000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS0849728190	01/11/22	05/08/20	99.133	991,333.33	1,000,000.00
XS1970705528	28/03/24	05/08/20	102.379	1,126,170.83	1,100,000.00
XS0849728190	01/11/22	10/08/20	96.167	480,833.33	500,000.00
XS1760780731	30/01/23	19/08/20	95.769	957,694.44	1,000,000.00
XS1760780731	30/01/23	25/08/20	97.185	485,926.39	500,000.00
TAHVİL TÜRK		Toplamı:		4041958.32	4100000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT070727T13	05/08/20	04/08/20		9,000,000.00	5,829,160.00
TRT230222T13	05/08/20	04/08/20		40,000.00	17,115.00
TRT080530T19	06/08/20	05/08/20		15,500,000.00	18,928,150.00
TRT270923T11	06/08/20	05/08/20		2,500,000.00	2,733,315.00
TRT140623T19	06/08/20	05/08/20		4,500,000.00	4,152,840.00
TRT230222T13	06/08/20	05/08/20		59,000.00	24,476.00
TRT071020T23	07/08/20	06/08/20		103,000.00	120,000.00
TRT070727T13	07/08/20	06/08/20		11,000,000.00	7,118,945.00
TRT110827T16	10/08/20	07/08/20		5,000,000.00	5,673,540.00
TRT160920T25	10/08/20	07/08/20		89,000.00	92,690.00
TRT240724T15	10/08/20	07/08/20		3,500,000.00	4,126,335.00
TRT230222T13	11/08/20	10/08/20		7,500,000.00	3,105,321.00
TRT230222T13	11/08/20	10/08/20		41,000.00	17,505.00
TRT210721T11	12/08/20	11/08/20		10,000,000.00	4,174,965.00
TRT230222T13	12/08/20	11/08/20		445,000.00	189,920.00
TRT230222T13	12/08/20	11/08/20		39,000.00	16,645.00
TRT180924T11	12/08/20	11/08/20		4,500,000.00	2,384,785.00
TRT230222T13	13/08/20	12/08/20		1,000,000.00	413,730.00
TRT080328T15	13/08/20	12/08/20		8,500,000.00	8,974,320.00
TRT160920T25	13/08/20	12/08/20		70,000.00	72,870.00
TRT160920T25	13/08/20	12/08/20		368,000.00	383,085.00
TRT230222T13	14/08/20	13/08/20		35,000.00	14,930.00
TRT230222T13	14/08/20	13/08/20		2,500,000.00	1,033,930.00
TRT240724T15	14/08/20	13/08/20		4,500,000.00	5,364,705.00
TRT230222T13	14/08/20	13/08/20		93,000.00	39,660.00
TRT210721T11	17/08/20	14/08/20		4,500,000.00	1,877,495.00
TRT071020T23	17/08/20	14/08/20		59,000.00	70,000.00
TRT071020T23	17/08/20	14/08/20		235,000.00	270,000.00
TRT230222T13	18/08/20	17/08/20		135,000.00	57,485.00
TRT230222T13	18/08/20	17/08/20		86,000.00	36,620.00
TRT060121T16	18/08/20	17/08/20		3,000,000.00	1,192,745.00
TRT280628T18	19/08/20	18/08/20		6,000,000.00	4,171,375.00
TRT160920T25	19/08/20	18/08/20		339,000.00	352,280.00
TRT160920T25	19/08/20	18/08/20		147,000.00	152,760.00
TRT070727T13	20/08/20	19/08/20		4,500,000.00	2,896,660.00
TRT071020T23	20/08/20	19/08/20		354,000.00	400,000.00
TRT170221T12	20/08/20	19/08/20		112,000.00	130,000.00
TRT100124T17	21/08/20	20/08/20		6,000,000.00	4,861,645.00
TRT220921T18	21/08/20	20/08/20		102,000.00	105,115.00

TRT170221T12	21/08/20	20/08/20	384,000.00	430,000.00
TRT180625T13	25/08/20	24/08/20	3,500,000.00	3,581,000.00
TRT111120T18	25/08/20	24/08/20	1,000,000.00	1,006,735.00
TRT220921T18	25/08/20	24/08/20	275,000.00	282,045.00
TRT160920T25	25/08/20	24/08/20	85,000.00	105,000.00
TRT120128T11	26/08/20	25/08/20	6,000,000.00	4,025,790.00
TRT230222T13	26/08/20	25/08/20	113,000.00	47,975.00
TRT230222T13	27/08/20	26/08/20	81,000.00	34,875.00
TRT230222T13	27/08/20	26/08/20	105,000.00	45,205.00
TRT280628T18	27/08/20	26/08/20	7,500,000.00	5,196,885.00
TRT210421T14	28/08/20	27/08/20	9,500,000.00	8,740,140.00
TRT071020T23	28/08/20	27/08/20	342,000.00	385,000.00
TRT071020T23	28/08/20	27/08/20	40,000.00	50,000.00
TRT230222T13	31/08/20	28/08/20	164,000.00	68,418.00
TRT210421T14	31/08/20	28/08/20	10,000,000.00	19,403,105.00
TRT160920T25	01/09/20	31/08/20	151,000.00	156,450.00
TRT160920T25	01/09/20	31/08/20	245,000.00	253,840.00
TRT180625T13	01/09/20	31/08/20	9,000,000.00	9,181,375.00
T.REPO			Toplamı:	
			164936000.00	144570955.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0820	31/08/20	11/08/20	7.365	1,900,170.00	258.00
F_USDTRY0820	31/08/20	11/08/20	7.370	5,468,540.00	742.00
FUTURES			Toplamı:	7368710.00	1000.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0820	31/08/20	10/08/20	7.351	183,765.00	25.00
F_USDTRY0820	31/08/20	10/08/20	7.351	44,103.00	6.00
F_USDTRY0820	31/08/20	10/08/20	7.350	7,122,537.60	969.00
			Toplamı:	7350405.60	1000.00

TOPLAM: **227869399.03** **158890955.00**