

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

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		27/04/20	6.988	6,988,300.00	1,000,000.00
USD		29/04/20	6.991	10,487,100.00	1,500,000.00
USD		30/04/20	6.970	12,545,100.00	1,800,000.00
DÖVİZ			Toplamı:	30020500.00	4300000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1788516679	16/03/23	02/04/20	93.288	466,440.28	500,000.00
US900123CT57	26/04/29	06/04/20	92.431	277,293.75	300,000.00
US900123CF53	22/03/24	06/04/20	87.776	219,438.89	250,000.00
XS1578203462	25/04/24	07/04/20	89.473	178,946.53	200,000.00
US900123CT57	26/04/29	09/04/20	97.683	293,050.00	300,000.00
XS1574750292	16/03/27	09/04/20	84.060	210,150.00	250,000.00
US900123CT57	26/04/29	10/04/20	98.838	494,191.67	500,000.00
XS1412393172	18/05/21	24/04/20	101.167	252,916.67	250,000.00
XS1684378208	18/09/22	24/04/20	93.235	559,412.50	600,000.00
US900123BZ27	26/09/22	24/04/20	98.663	493,315.97	500,000.00
US900123CT57	26/04/29	27/04/20	97.939	293,815.63	300,000.00
XS1686704948	18/10/24	29/04/20	88.200	352,800.00	400,000.00
XS1686704948	18/10/24	29/04/20	88.500	531,000.00	600,000.00
XS1970705528	28/03/24	29/04/20	101.100	404,398.61	400,000.00
US900123CF53	22/03/24	29/04/20	97.357	973,569.44	1,000,000.00
XS1605397394	03/05/22	30/04/20	97.544	351,159.25	360,000.00
XS1747548532	26/01/23	30/04/20	97.629	195,258.61	200,000.00
TAHVİL TÜRK			Toplamı:	6547157.80	6910000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1578203462	25/04/24	07/04/20	89.773	179,546.53	200,000.00
XS1412393172	18/05/21	09/04/20	98.464	295,390.63	300,000.00
XS1617531063	24/05/27	15/04/20	83.204	166,408.06	200,000.00

US900123CT57	26/04/29	15/04/20	98.622	493,109.38	500,000.00
Toplamı:				1134454.60	1200000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1219733752	22/04/20	22/04/20	1.020	250,000.00	250,000.00
Toplamı:				250000.00	250000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT050624T19	02/04/20	01/04/20		3,500,000.00	3,451,300.00
TRT160920T25	02/04/20	01/04/20		402,000.00	434,270.00
TRT210721T11	03/04/20	02/04/20		4,500,000.00	1,968,705.00
TRT230222T13	03/04/20	02/04/20		178,000.00	82,625.00
TRT071020T23	06/04/20	03/04/20		100,000.00	120,000.00
TRT240724T15	06/04/20	03/04/20		500,000.00	587,000.00
TRT240724T15	06/04/20	03/04/20		4,500,000.00	5,282,975.00
TRT071020T23	07/04/20	06/04/20		344,000.00	420,000.00
TRT060825T15	07/04/20	06/04/20		4,000,000.00	4,012,840.00
TRT060825T15	08/04/20	07/04/20		4,000,000.00	4,009,715.00
TRT071020T23	08/04/20	07/04/20		39,000.00	50,000.00
TRT070727T13	09/04/20	08/04/20		3,500,000.00	2,427,175.00
TRT140922T17	09/04/20	08/04/20		383,000.00	435,810.00
TRT060825T15	10/04/20	09/04/20		4,000,000.00	4,086,635.00
TRT071020T23	13/04/20	10/04/20		27,000.00	35,000.00
TRT070727T13	13/04/20	10/04/20		4,000,000.00	3,071,285.00
TRT230222T13	13/04/20	10/04/20		158,000.00	73,410.00
TRT070727T13	14/04/20	13/04/20		4,000,000.00	3,067,740.00
TRT230222T13	14/04/20	13/04/20		183,000.00	84,940.00
TRT050624T35	15/04/20	14/04/20		1,500,000.00	1,306,975.00
TRT240227T17	15/04/20	14/04/20		2,500,000.00	2,860,060.00
TRT210721T11	15/04/20	14/04/20		156,000.00	68,085.00
TRT061124T11	16/04/20	15/04/20		5,000,000.00	4,737,495.00
TRT071020T23	16/04/20	15/04/20		268,000.00	325,000.00
TRT070727T13	17/04/20	16/04/20		4,500,000.00	3,448,880.00
TRT230222T13	17/04/20	16/04/20		141,000.00	126,945.00
TRT071020T23	17/04/20	16/04/20		255,000.00	310,000.00
TRT081123T10	20/04/20	17/04/20		5,500,000.00	2,814,080.00
TRT071020T23	20/04/20	17/04/20		192,000.00	230,000.00
TRT050624T35	21/04/20	20/04/20		2,500,000.00	2,175,860.00

TRT050624T35	21/04/20	20/04/20	2,500,000.00	2,175,860.00
TRT210721T11	21/04/20	20/04/20	149,000.00	64,955.00
TRT210721T11	22/04/20	21/04/20	118,000.00	50,795.00
TRT130520T14	22/04/20	21/04/20	270,000.00	310,000.00
TRT070727T13	22/04/20	21/04/20	5,000,000.00	3,827,695.00
TRT090621T18	24/04/20	22/04/20	6,000,000.00	6,867,215.00
TRT261022T10	24/04/20	22/04/20	146,000.00	69,295.00
TRT261022T10	27/04/20	24/04/20	58,000.00	26,980.00
TRT261022T10	27/04/20	24/04/20	8,500,000.00	3,955,020.00
TRT240724T15	28/04/20	27/04/20	3,500,000.00	3,782,630.00
TRT230222T13	28/04/20	27/04/20	35,000.00	16,085.00
TRT070727T13	29/04/20	28/04/20	6,500,000.00	4,601,770.00
TRT230222T13	29/04/20	28/04/20	19,000.00	8,730.00
TRT230222T13	29/04/20	28/04/20	244,000.00	112,100.00
TRT070727T13	30/04/20	29/04/20	4,000,000.00	2,831,300.00
TRT230222T13	30/04/20	29/04/20	315,000.00	144,690.00
TRT071020T23	04/05/20	30/04/20	259,000.00	310,000.00
TRT240724T15	04/05/20	30/04/20	4,500,000.00	4,853,085.00
T.REPO			Toplamı:	102939000.00
				86113010.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0620	30/06/20	22/04/20	7.130	1,782,500.00	250.00
F_USDTRY0620	30/06/20	22/04/20	7.129	1,782,125.00	250.00
FUTURES			Toplamı:	3564625.00	500.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0420	30/04/20	27/04/20	6.983	3,491,500.00	500.00
			Toplamı:	3491500.00	500.00
TOPLAM:				147947237.40	98774010.00