

TPE-İŞ PORTFÖY EUROBOND BA (DÖVİZ) ÖZ. FONU
N 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US900123CF53	22/03/24	06/04/20	87.776	219,438.89	250,000.00
US900123BZ27	26/09/22	06/04/20	94.541	283,622.92	300,000.00
XS2112797290	05/02/25	07/04/20	82.683	496,100.00	600,000.00
US900123CT57	26/04/29	09/04/20	97.683	195,366.67	200,000.00
XS1574750292	16/03/27	09/04/20	84.060	210,150.00	250,000.00
XS1622626379	30/05/22	09/04/20	95.644	478,218.75	500,000.00
US900123CT57	26/04/29	10/04/20	99.433	596,600.00	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	195,877.08	200,000.00
TAHVİL TÜRK			Toplamı:	3168690.28	3400000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		28/04/20	6.993	1,398,600.00	200,000.00
DÖVİZ			Toplamı:	1398600.00	200000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1574750292	16/03/27	14/04/20	86.600	216,500.00	250,000.00
TAHVİL TÜRK			Toplamı:	216500.00	250000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1219733752	22/04/20	22/04/20	1.022	100,000.00	100,000.00
XS0922615819	24/04/20	24/04/20	0.985	100,000.00	100,000.00
XS1121459074	30/04/20	30/04/20	0.967	65,000.00	65,000.00
			Toplamı:	265000.00	265000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
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T.REPO				
TRT140623T19	02/04/20	01/04/20	1,500,000.00	1,356,180.00
TRT160920T25	02/04/20	01/04/20	38,000.00	41,055.00
TRT160920T25	02/04/20	01/04/20	161,000.00	173,925.00
TRT140623T19	02/04/20	01/04/20	500,000.00	452,060.00
TRT060121T16	03/04/20	02/04/20	2,000,000.00	839,060.00
TRT230222T13	03/04/20	02/04/20	200,000.00	92,835.00
TRT230222T13	06/04/20	03/04/20	13,000.00	6,040.00
TRT130520T14	06/04/20	03/04/20	187,000.00	220,000.00
TRT261022T10	06/04/20	03/04/20	2,000,000.00	977,175.00
TRT070727T13	07/04/20	06/04/20	2,000,000.00	1,387,480.00
TRT071020T23	07/04/20	06/04/20	167,000.00	200,000.00
TRT071020T23	08/04/20	07/04/20	118,000.00	140,000.00
TRT071020T23	08/04/20	07/04/20	50,000.00	65,000.00
TRT240227T17	08/04/20	07/04/20	2,000,000.00	2,361,430.00
TRT110226T13	09/04/20	08/04/20	1,000,000.00	1,154,010.00
TRT071020T23	09/04/20	08/04/20	168,000.00	210,000.00
TRT110226T13	09/04/20	08/04/20	1,000,000.00	1,154,010.00
TRT230222T13	10/04/20	09/04/20	168,000.00	78,040.00
TRT060825T15	10/04/20	09/04/20	1,000,000.00	1,021,655.00
TRT060825T15	10/04/20	09/04/20	1,000,000.00	1,021,655.00
TRT230222T13	10/04/20	09/04/20	1,000.00	465.00
TRT140421T13	13/04/20	10/04/20	2,000,000.00	2,304,075.00
TRT230222T13	13/04/20	10/04/20	169,000.00	78,520.00
TRT071020T23	14/04/20	13/04/20	171,000.00	210,000.00
TRT280628T18	14/04/20	13/04/20	2,000,000.00	1,598,375.00
TRT061124T11	15/04/20	14/04/20	2,000,000.00	1,895,335.00
TRT130520T14	15/04/20	14/04/20	75,000.00	100,000.00
TRT130520T14	15/04/20	14/04/20	83,000.00	120,000.00
TRT060825T15	16/04/20	15/04/20	2,000,000.00	2,038,600.00
TRT210721T11	16/04/20	15/04/20	123,000.00	53,675.00
TRT071020T23	16/04/20	15/04/20	31,000.00	40,000.00
TRT261022T10	17/04/20	16/04/20	2,000,000.00	974,020.00
TRT071020T23	17/04/20	16/04/20	155,000.00	190,000.00
TRT261022T10	20/04/20	17/04/20	2,000,000.00	974,305.00
TRT071020T23	20/04/20	17/04/20	45,000.00	60,000.00
TRT071020T23	20/04/20	17/04/20	110,000.00	135,000.00
TRT230222T13	21/04/20	20/04/20	157,000.00	72,790.00
TRT081123T10	21/04/20	20/04/20	2,000,000.00	1,022,195.00
TRT210721T11	22/04/20	21/04/20	2,000,000.00	860,970.00
TRT130520T14	22/04/20	21/04/20	157,000.00	180,000.00
TRT210721T11	24/04/20	22/04/20	158,000.00	68,010.00

TRT070727T13	24/04/20	22/04/20	2,000,000.00	1,531,095.00
TRT070727T13	27/04/20	24/04/20	1,000,000.00	708,830.00
TRT261022T10	27/04/20	24/04/20	159,000.00	73,960.00
TRT070727T13	27/04/20	24/04/20	1,000,000.00	708,830.00
TRT240724T15	28/04/20	27/04/20	2,000,000.00	2,161,505.00
TRT230222T13	28/04/20	27/04/20	22,000.00	10,110.00
TRT230222T13	28/04/20	27/04/20	138,000.00	63,415.00
TRT050624T19	29/04/20	28/04/20	3,000,000.00	2,928,990.00
TRT230222T13	29/04/20	28/04/20	351,000.00	161,260.00
TRT230222T13	29/04/20	28/04/20	108,000.00	49,620.00
TRT070727T13	30/04/20	29/04/20	3,000,000.00	2,123,470.00
TRT230222T13	30/04/20	29/04/20	288,000.00	132,290.00
TRT071020T23	30/04/20	29/04/20	172,000.00	210,000.00
TRT071020T23	04/05/20	30/04/20	253,000.00	300,000.00
TRT071020T23	04/05/20	30/04/20	172,000.00	205,000.00
T.REPO			Toplamı:	
			46368000.00	37296320.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0420	30/04/20	02/04/20	6.753	337,645.00	50.00
FUTURES			Toplamı:	337645.00	50.00
TOPLAM:				51754435.28	41411370.00