

TPE-İŞ PORTFÖY EUROBOND BA (DÖVİZ) ÖZ. FONU
O 2021

VII-PORTFÖYDEN

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		07/01/21	7.268	428,812.00	59,000.00
USD		08/01/21	7.363	25,768,750.00	3,500,000.00
DÖVİZ		Toplamı:		26197562.00	3559000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1390320981	06/10/21	05/01/21	102.444	717,106.25	700,000.00
US900123BH29	30/03/21	06/01/21	102.231	1,052,981.88	1,030,000.00
XS1223394914	29/04/21	06/01/21	101.210	404,841.67	400,000.00
XS1079527211	25/06/21	06/01/21	100.856	201,711.11	200,000.00
USM8931TAA71	20/04/21	06/01/21	102.179	827,651.25	810,000.00
XS1571399754	24/02/22	07/01/21	103.665	1,036,652.78	1,000,000.00
XS1622626379	30/05/22	08/01/21	101.891	509,453.13	500,000.00
US900123BY51	25/03/22	13/01/21	103.916	2,493,983.33	2,400,000.00
XS1622626379	30/05/22	14/01/21	102.016	765,117.19	750,000.00
XS1605397394	03/05/22	14/01/21	101.832	2,036,638.89	2,000,000.00
XS1412393172	18/05/21	14/01/21	101.426	202,852.08	200,000.00
XS1571399754	24/02/22	15/01/21	104.232	917,241.11	880,000.00
US900123BZ27	26/09/22	18/01/21	106.329	3,189,875.00	3,000,000.00
XS1760780731	30/01/23	18/01/21	104.065	520,326.39	500,000.00
XS1571399754	24/02/22	18/01/21	104.082	1,040,819.44	1,000,000.00
XS1508390090	21/04/22	18/01/21	102.985	1,029,847.22	1,000,000.00
XS1750996206	16/01/23	21/01/21	100.812	201,623.33	200,000.00
TAHVİL TÜRK		Toplamı:		17148722.05	16570000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT230222T13	05/01/21	04/01/21		400,000.00	159,119.00
TRT180924T11	05/01/21	04/01/21		1,000,000.00	510,215.00
TRT140623T19	06/01/21	05/01/21		1,000,000.00	976,045.00
TRT160425T33	06/01/21	05/01/21		370,000.00	372,145.00
TRT210721T11	07/01/21	06/01/21		1,000,000.00	390,600.00

TRT230222T13	07/01/21	06/01/21	370,000.00	151,215.00
TRT020823T11	08/01/21	07/01/21	1,000,000.00	445,390.00
TRT160425T33	08/01/21	07/01/21	670,000.00	673,285.00
TRT020823T11	11/01/21	08/01/21	5,000,000.00	2,227,380.00
TRT170221T12	11/01/21	08/01/21	440,000.00	470,000.00
TRT020823T11	11/01/21	08/01/21	22,000,000.00	9,800,465.00
TRT160425T17	12/01/21	11/01/21	10,000.00	5,235.00
TRT170221T12	12/01/21	11/01/21	820,000.00	855,000.00
TRT230222T13	12/01/21	11/01/21	4,000,000.00	1,628,875.00
TRT020823T11	13/01/21	12/01/21	470,000.00	208,475.00
TRT020823T11	13/01/21	12/01/21	360,000.00	159,685.00
TRT020823T11	13/01/21	12/01/21	4,000,000.00	1,774,600.00
TRT020823T11	14/01/21	13/01/21	4,000,000.00	1,773,195.00
TRT160425T33	14/01/21	13/01/21	820,000.00	822,095.00
TRT020823T11	15/01/21	14/01/21	4,000,000.00	1,771,800.00
TRT160425T33	15/01/21	14/01/21	120,000.00	120,260.00
TRT160425T17	15/01/21	14/01/21	700,000.00	365,460.00
TRT160425T33	18/01/21	15/01/21	790,000.00	791,840.00
TRT120325T12	18/01/21	15/01/21	4,000,000.00	4,781,385.00
TRT160425T33	19/01/21	18/01/21	800,000.00	800,405.00
TRT020823T11	19/01/21	18/01/21	4,000,000.00	1,766,265.00
TRT030523T13	20/01/21	19/01/21	800,000.00	369,240.00
TRT280628T18	20/01/21	19/01/21	4,000,000.00	2,705,870.00
TRT280628T18	21/01/21	20/01/21	4,000,000.00	2,703,710.00
TRT160425T17	21/01/21	20/01/21	540,000.00	280,610.00
TRT160425T17	21/01/21	20/01/21	260,000.00	135,110.00
TRT030523T13	22/01/21	21/01/21	3,000,000.00	1,382,705.00
TRT160425T33	22/01/21	21/01/21	80,000.00	82,445.00
TRT160425T33	22/01/21	21/01/21	220,000.00	226,720.00
TRT170221T12	25/01/21	22/01/21	300,000.00	325,000.00
TRT030523T13	25/01/21	22/01/21	3,000,000.00	1,382,950.00
TRT170221T12	26/01/21	25/01/21	310,000.00	335,000.00
TRT100124T17	26/01/21	25/01/21	3,000,000.00	2,319,425.00
TRT020823T11	27/01/21	26/01/21	3,000,000.00	1,316,500.00
TRT170221T12	27/01/21	26/01/21	310,000.00	335,000.00
TRT160425T33	28/01/21	27/01/21	310,000.00	318,305.00
TRT261022T10	28/01/21	27/01/21	3,000,000.00	1,261,965.00
TRT160425T33	29/01/21	28/01/21	310,000.00	318,270.00
TRT020823T11	29/01/21	28/01/21	3,000,000.00	1,314,460.00
TRT290125T15	01/02/21	29/01/21	3,000,000.00	2,706,530.00
TRT261022T10	01/02/21	29/01/21	310,000.00	130,255.00

T.REPO	Toplamı:	94890000.00	53750504.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
FUTURES					
F_USDTRY0221	26/02/21	25/01/21	7.477	3,738,400.00	500.00
F_USDTRY0221	26/02/21	25/01/21	7.476	560,707.50	75.00
F_USDTRY0221	26/02/21	25/01/21	7.477	1,906,609.50	255.00
F_USDTRY0221	26/02/21	25/01/21	7.476	560,662.50	75.00
F_USDTRY0221	26/02/21	25/01/21	7.476	635,460.00	85.00
F_USDTRY0221	26/02/21	25/01/21	7.477	74,765.00	10.00
F_USDTRY0221	26/02/21	25/01/21	7.478	3,738,850.00	500.00
FUTURES			Toplamı:	11215454.50	1500.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
F_USDTRY0221	26/02/21	21/01/21	7.511	751,110.00	100.00
F_USDTRY0221	26/02/21	21/01/21	7.509	750,890.00	100.00
F_USDTRY0221	26/02/21	21/01/21	7.511	375,525.00	50.00
F_USDTRY0221	26/02/21	21/01/21	7.509	3,003,640.00	400.00
F_USDTRY0221	26/02/21	21/01/21	7.510	375,490.00	50.00
F_USDTRY0221	26/02/21	21/01/21	7.510	322,934.30	43.00
F_USDTRY0221	26/02/21	21/01/21	7.510	1,930,070.00	257.00
F_USDTRY0221	26/02/21	21/01/21	7.510	3,755,200.00	500.00
			Toplamı:	11264859.30	1500.00
TOPLAM:				160716597.85	73882504.00