

**TBP-İŞ PORTFÖY PRİVİA BANKACILIK DEĞİŞKEN ÖZE
H 2018**

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRSKALE62114	17/06/21	21/06/18	100.000	1,000,000.00	1,000,000.00
TAHVİL TÜRK			Toplamı:	1000000.00	1000000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFKPTL61812	01/06/18	01/06/18	0.939	500,000.00	500,000.00
BONO TÜRK			Toplamı:	500000.00	500000.00
TAHVİL TÜRK					
TRSKALE61819	21/06/18	21/06/18	1.004	1,000,000.00	1,000,000.00
TAHVİL TÜRK			Toplamı:	1000000.00	1000000.00
BONO TÜRK					
TRFDSTF61813	22/06/18	22/06/18	0.930	200,000.00	200,000.00
BONO TÜRK			Toplamı:	200000.00	200000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT100719T18	04/06/18	01/06/18		1,500,000.00	1,654,960.00
TRT200618T18	04/06/18	01/06/18		125,000.00	121,032.00
TRT200618T18	05/06/18	04/06/18		320,000.00	309,475.00
TRT200618T18	06/06/18	05/06/18		223,000.00	215,684.00
TRT200618T18	06/06/18	05/06/18		181,000.00	175,062.00
TRT200618T18	07/06/18	06/06/18		450,000.00	434,888.00
TRT200618T18	08/06/18	07/06/18		19,000.00	18,355.00
TRT010420T19	11/06/18	08/06/18		161,000.00	85,090.00
TRT200618T18	12/06/18	11/06/18		460,000.00	443,421.00
TRT150120T16	12/06/18	11/06/18		1,500,000.00	1,610,735.00
TRT080524T17	13/06/18	12/06/18		1,000,000.00	766,190.00
TRT200618T18	13/06/18	12/06/18		357,000.00	343,108.00
TRT080818T12	14/06/18	13/06/18		1,000,000.00	1,068,555.00
TRT020823T11	14/06/18	13/06/18		156,000.00	107,465.00
TRT020823T11	14/06/18	13/06/18		144,000.00	99,200.00
TREPOTEMINAT	18/06/18	14/06/18		114,000.00	100,000.00
TRT200618T18	19/06/18	18/06/18		114,000.00	109,550.00
TRT230222T13	20/06/18	19/06/18		172,000.00	100,514.00
TRT230222T13	21/06/18	20/06/18		328,000.00	191,542.00
TRT110718T18	22/06/18	21/06/18		359,000.00	358,125.00
TRT170822T15	22/06/18	21/06/18		49,000.00	58,105.00
TRT140126T11	25/06/18	22/06/18		500,000.00	424,800.00
TRT150519T15	25/06/18	22/06/18		237,000.00	270,000.00
TRT170822T15	26/06/18	25/06/18		83,000.00	97,063.00
TRT150120T16	26/06/18	25/06/18		500,000.00	541,590.00
TRT170822T15	27/06/18	26/06/18		61,000.00	70,871.00
TRT170822T15	27/06/18	26/06/18		51,000.00	59,253.00
TRT100719T18	27/06/18	26/06/18		500,000.00	549,835.00
TRT170822T15	28/06/18	27/06/18		122,000.00	145,467.00
TRT170822T15	28/06/18	27/06/18		19,000.00	22,655.00
TRT170822T15	28/06/18	27/06/18		297,000.00	354,128.00
TRT110718T18	29/06/18	28/06/18		424,000.00	425,000.00
TRT170822T15	02/07/18	29/06/18		280,000.00	326,470.00

T.REPO

Toplamı:

11806000.00

11658188.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	02/08/18	19/06/18		750,000.00	
	02/08/18	19/06/18		781,900.17	
	02/08/18	19/06/18		481,570.28	
	02/08/18	20/06/18		650,000.00	
MEVDUAT			Toplamı:	2663470.45	

I) BORSA PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BPP					
	20/06/18	04/06/18		1,000,000.00	
	22/06/18	14/06/18		100,000.00	
	29/06/18	14/06/18		1,000,000.00	
	09/07/18	29/06/18		700,000.00	
	30/07/18	29/06/18		500,000.00	
BPP			Toplamı:	3300000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0618	29/06/18	04/06/18	4.679	336,916.80	72.00
F_USDTRY0618	29/06/18	04/06/18	4.679	814,180.80	174.00
F_USDTRY0618	29/06/18	04/06/18	4.679	481,937.00	103.00
F_USDTRY0618	29/06/18	04/06/18	4.679	4,678.50	1.00
F_XU0300618	29/06/18	04/06/18	123.475	197,560.00	16.00
F_XU0300618	29/06/18	04/06/18	123.575	1,038,030.00	84.00
F_XU0300618	29/06/18	08/06/18	119.225	298,062.50	25.00
F_XU0300618	29/06/18	11/06/18	116.600	583,000.00	50.00
F_XU0300618	29/06/18	12/06/18	117.350	586,750.00	50.00
F_USDTRY0618	29/06/18	28/06/18	4.598	3,057,537.00	665.00
F_USDTRY0618	29/06/18	28/06/18	4.597	45,965.00	10.00
FUTURES			Toplamı:	7444617.60	1250.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300618	29/06/18	04/06/18	122.850	1,142,505.00	93.00
F_XU0300618	29/06/18	04/06/18	123.125	86,187.50	7.00
F_XU0300618	29/06/18	08/06/18	119.500	442,150.00	37.00
F_XU0300618	29/06/18	08/06/18	119.525	119,525.00	10.00
F_XU0300618	29/06/18	08/06/18	119.550	334,740.00	28.00
F_XU0300618	29/06/18	11/06/18	119.675	598,375.00	50.00
F_USDTRY0618	29/06/18	20/06/18	4.764	1,548,300.00	325.00
F_USDTRY0818	31/08/18	28/06/18	4.715	3,182,625.00	675.00
			Toplamı:	7454407.50	1225.00
TOPLAM:				35368495.55	14360663.00