

TPE-İŞ PORTFÖY EUROBOND BA (DÖVİZ) ÖZ. FONU
H 2018

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		04/06/18	4.638	2,319,000.00	500,000.00
USD		04/06/18	4.619	4,156,650.00	900,000.00
USD		06/06/18	4.606	2,302,750.00	500,000.00
USD		06/06/18	4.595	6,685,725.00	1,455,000.00
USD		07/06/18	4.567	4,566,800.00	1,000,000.00
USD		08/06/18	4.490	915,858.00	204,000.00
USD		11/06/18	4.494	2,471,425.00	550,000.00
USD		12/06/18	4.530	905,900.00	200,000.00
USD		13/06/18	4.635	1,854,000.00	400,000.00
DÖVİZ		Toplamı:		26178108.00	5709000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1175854923	03/02/25	05/06/18	98.504	197,007.92	200,000.00
US900123CL22	25/03/27	05/06/18	96.097	480,483.33	500,000.00
US900123CM05	11/05/47	05/06/18	81.413	407,066.67	500,000.00
US900123AX87	05/06/20	06/06/18	103.069	412,275.56	400,000.00
XS1613091500	19/05/22	06/06/18	94.149	188,297.50	200,000.00
XS1605397394	03/05/22	06/06/18	93.014	186,028.06	200,000.00
XS1003016018	10/12/23	06/06/18	104.140	208,279.17	200,000.00
XS1772360803	27/04/28	06/06/18	92.285	184,570.44	200,000.00
XS1175854923	03/02/25	06/06/18	97.762	195,524.31	200,000.00
XS1121459074	30/04/20	07/06/18	96.828	208,179.72	215,000.00
XS1028938915	22/10/19	07/06/18	99.060	495,299.31	500,000.00
US900123CA66	23/03/23	07/06/18	89.582	179,164.17	200,000.00
XS1576037284	16/03/23	07/06/18	97.368	194,736.39	200,000.00
XS1750996206	16/01/23	07/06/18	91.699	183,398.89	200,000.00
US900123BZ27	26/09/22	07/06/18	101.530	507,650.00	500,000.00
XS1412393172	18/05/21	08/06/18	95.091	190,182.92	200,000.00
XS1772360803	27/04/28	08/06/18	92.061	184,121.49	200,000.00
XS1617531063	24/05/27	11/06/18	92.103	184,206.53	200,000.00
XS1508914691	27/10/21	11/06/18	94.452	188,904.44	200,000.00
XS1412393172	18/05/21	11/06/18	93.975	187,950.00	200,000.00
US900123AX87	05/06/20	13/06/18	102.956	205,911.11	200,000.00
US912828WC06	31/10/20	20/06/18	98.368	895,144.50	910,000.00
US900123AY60	17/03/36	21/06/18	93.247	93,246.53	100,000.00
TAHVİL TÜRK		Toplamı:		6357628.96	6625000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		12/06/18	4.559	738,477.00	162,000.00
USD		26/06/18	4.699	7,639,761.00	1,626,000.00
USD		26/06/18	4.624	115,600.00	25,000.00
USD		29/06/18	4.554	2,094,840.00	460,000.00
DÖVİZ		Toplamı:		10588678.00	2273000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
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TAHVİL TÜRK					
US900123AX87	05/06/20	12/06/18	102.936	205,872.22	200,000.00
XS1617531063	24/05/27	21/06/18	84.446	675,571.11	800,000.00
US900123AY60	17/03/36	21/06/18	93.822	93,821.53	100,000.00
US912828WC06	31/10/20	25/06/18	98.361	393,444.24	400,000.00
XS1747548532	26/01/23	26/06/18	93.231	279,691.67	300,000.00
XS1760780731	30/01/23	27/06/18	91.084	182,167.78	200,000.00
XS1412393172	18/05/21	27/06/18	91.762	183,523.33	200,000.00
XS1028938915	22/10/19	27/06/18	99.110	198,219.17	200,000.00
US912828WC06	31/10/20	27/06/18	98.411	295,231.71	300,000.00
XS1571399754	24/02/22	29/06/18	94.514	189,028.89	200,000.00
TAHVİL TÜRK			Toplamı:	2696571.65	2900000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT120128T11	04/06/18	01/06/18		1,000,000.00	1,030,560.00
TRT200618T18	04/06/18	01/06/18		137,000.00	132,651.00
TRT200618T18	05/06/18	04/06/18		163,000.00	157,639.00
TRT210721T11	05/06/18	04/06/18		1,500,000.00	893,110.00
TRT110827T16	06/06/18	05/06/18		5,000,000.00	6,292,170.00
TRT200618T18	06/06/18	05/06/18		153,000.00	147,981.00
TRT150519T15	07/06/18	06/06/18		2,000,000.00	2,200,075.00
TRT010420T19	07/06/18	06/06/18		122,000.00	64,085.00
TRT120128T11	08/06/18	07/06/18		500,000.00	507,155.00
TRT200618T18	08/06/18	07/06/18		61,000.00	58,927.00
TRT010420T19	11/06/18	08/06/18		234,000.00	123,670.00
TRT200618T18	11/06/18	08/06/18		1,000,000.00	996,265.00
TRT030523T13	12/06/18	11/06/18		2,500,000.00	1,886,915.00
TRT200618T18	12/06/18	11/06/18		269,000.00	259,305.00
TRT020823T11	13/06/18	12/06/18		4,500,000.00	3,133,550.00
TRT020823T11	14/06/18	13/06/18		150,000.00	103,335.00
TRT150519T15	14/06/18	13/06/18		2,500,000.00	2,768,485.00
TRT200618T18	18/06/18	14/06/18		2,500,000.00	2,486,435.00
TREPOTEMINAT	18/06/18	14/06/18		152,000.00	100,000.00
TRT200618T18	19/06/18	18/06/18		157,000.00	150,871.00
TRT200618T18	19/06/18	18/06/18		2,500,000.00	2,478,110.00
TRT010420T19	20/06/18	19/06/18		86,000.00	45,255.00
TRT160425T17	20/06/18	19/06/18		283,000.00	236,735.00
TRT110827T16	20/06/18	19/06/18		2,000,000.00	2,708,665.00
TRT230222T13	21/06/18	20/06/18		370,000.00	216,069.00
TRT120122T17	21/06/18	20/06/18		2,000,000.00	2,515,220.00
TRT230222T13	22/06/18	21/06/18		9,000,000.00	5,595,945.00
TRT170822T15	22/06/18	21/06/18		371,000.00	439,934.00
TRT170822T15	25/06/18	22/06/18		152,000.00	179,872.00
TRT170822T15	25/06/18	22/06/18		223,000.00	263,890.00
TRT140126T11	25/06/18	22/06/18		1,000,000.00	849,590.00
TRT140126T11	25/06/18	22/06/18		8,000,000.00	6,796,680.00
TRT170822T15	26/06/18	25/06/18		322,000.00	376,556.00
TRT150120T16	26/06/18	25/06/18		2,000,000.00	2,166,360.00
TRT170822T15	28/06/18	27/06/18		3,000.00	3,578.00
TRT170822T15	02/07/18	29/06/18		67,000.00	78,120.00
T.REPO			Toplamı:	52975000.00	48443763.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0618	29/06/18	07/06/18	4.513	297,831.60	66.00
F_USDTRY0618	29/06/18	07/06/18	4.518	1,960,595.00	434.00

FUTURES
TOPLAM:

Toplamı:

2258426.60
101054413.21

500.00
65951263.00