

TBP-İŞ PORTFÖY PRİVIA BANKACILIK DEĞİŞKEN ÖZE
T 2018

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFKPTLE1836	02/10/18	04/07/18	95.222	285,666.00	300,000.00
BONO TÜRK		Toplamı:		285666.00	300000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFCLKM71814	13/07/18	13/07/18	0.970	720,000.00	720,000.00
		Toplamı:		720000.00	720000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFCLKM11919	08/01/19	13/07/18	90.263	577,683.20	640,000.00
		Toplamı:		577683.20	640000.00

TAHVİL TÜRK					
TRSMGTI72011	16/07/20	19/07/18	100.000	230,000.00	230,000.00
TAHVİL TÜRK		Toplamı:		230000.00	230000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TREPOTEMINAT	03/07/18	02/07/18		126,000.00	100,000.00
TREPOTEMINAT	03/07/18	02/07/18		154,000.00	100,000.00
TRT170822T15	04/07/18	03/07/18		77,000.00	90,544.00
TRT200219T11	04/07/18	03/07/18		500,000.00	500,237.00
TRT170822T15	05/07/18	04/07/18		320,000.00	380,238.00
TRT170822T15	06/07/18	05/07/18		143,000.00	171,307.00
TRT170822T15	06/07/18	05/07/18		218,000.00	261,153.00
TRT170822T15	09/07/18	06/07/18		391,000.00	467,514.00
TRT170822T15	10/07/18	09/07/18		140,000.00	166,828.00
TRT131119T19	10/07/18	09/07/18		1,000,000.00	2,162,000.00
TRT080720T19	11/07/18	10/07/18		1,000,000.00	1,167,115.00
TRT170822T15	11/07/18	10/07/18		179,000.00	212,111.00
TRT131119T19	12/07/18	11/07/18		90,000.00	105,000.00

TRT100719T18	12/07/18	11/07/18	1,000,000.00	1,147,760.00
TRT170822T15	13/07/18	12/07/18	160,000.00	194,532.00
TRT170822T15	13/07/18	12/07/18	1,000,000.00	1,215,821.00
TRT110827T16	16/07/18	13/07/18	1,000,000.00	1,448,285.00
TRT170822T15	16/07/18	13/07/18	184,000.00	227,394.00
TRT170822T15	16/07/18	13/07/18	117,000.00	144,593.00
TRT080818T12	17/07/18	16/07/18	1,000,000.00	1,048,660.00
TRT170822T15	17/07/18	16/07/18	76,000.00	93,561.00
TRT170822T15	17/07/18	16/07/18	226,000.00	278,219.00
TRT150120T16	18/07/18	17/07/18	1,000,000.00	1,115,150.00
TRT170822T15	18/07/18	17/07/18	164,000.00	201,539.00
TRT170822T15	18/07/18	17/07/18	168,000.00	206,455.00
TRT170822T15	19/07/18	18/07/18	162,000.00	199,378.00
TRT170822T15	19/07/18	18/07/18	103,000.00	126,765.00
TRT070727T13	19/07/18	18/07/18	3,000,000.00	2,912,005.00
TRT060121T16	20/07/18	19/07/18	2,500,000.00	1,386,795.00
TRT060121T16	20/07/18	19/07/18	500,000.00	277,365.00
TRT170822T15	20/07/18	19/07/18	36,000.00	43,421.00
TRT170221T12	23/07/18	20/07/18	2,500,000.00	2,998,280.00
TRT010420T19	23/07/18	20/07/18	420,000.00	218,085.00
TRT170822T15	24/07/18	23/07/18	42,000.00	50,841.00
TRT150120T16	24/07/18	23/07/18	2,000,000.00	2,345,770.00
TRT170822T15	25/07/18	24/07/18	249,000.00	297,901.00
TRT170822T15	26/07/18	25/07/18	103,000.00	123,245.00
TREPOTEMINAT	27/07/18	26/07/18	125,000.00	100,000.00
TREPOTEMINAT	27/07/18	26/07/18	63,000.00	100,000.00
TREPOTEMINAT	30/07/18	27/07/18	39,000.00	100,000.00
TREPOTEMINAT	30/07/18	27/07/18	150,000.00	100,000.00
TRT190521T17	31/07/18	30/07/18	500,000.00	532,590.00
TRT170822T15	31/07/18	30/07/18	114,000.00	139,782.00
TRT170822T15	31/07/18	30/07/18	138,000.00	169,209.00
TRT170822T15	01/08/18	31/07/18	6,000.00	7,426.00
TRT170822T15	01/08/18	31/07/18	424,000.00	524,701.00
TRT150120T16	01/08/18	31/07/18	1,000,000.00	1,174,695.00
T.REPO			Toplamı:	24607000.00
				27134270.00

I) BORSA PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BPP					
	03/09/18	23/07/18		1,000,000.00	
BPP			Toplamı:	1000000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0818	31/08/18	05/07/18	4.740	829,500.00	175.00
F_USDTRY0818	31/08/18	06/07/18	4.700	705,000.00	150.00
F_XU0300818	31/08/18	09/07/18	125.925	12,592.50	1.00
F_XU0300818	31/08/18	09/07/18	125.950	617,155.00	49.00
F_USDTRY0818	31/08/18	10/07/18	4.779	477,900.00	100.00
F_USDTRY0818	31/08/18	19/07/18	4.928	236,520.00	48.00
F_USDTRY0818	31/08/18	19/07/18	4.925	256,120.80	52.00
F_USDTRY0818	31/08/18	24/07/18	4.993	394,407.50	79.00
F_USDTRY0818	31/08/18	24/07/18	4.995	1,103,784.50	221.00
F_USDTRY0818	31/08/18	24/07/18	4.968	745,230.00	150.00
F_USDTRY0818	31/08/18	30/07/18	4.964	248,200.00	50.00
FUTURES			Toplamı:	5626410.30	1075.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300818	31/08/18	10/07/18	122.725	208,632.50	17.00
F_XU0300818	31/08/18	10/07/18	122.750	98,200.00	8.00
F_XU0300818	31/08/18	11/07/18	118.100	295,250.00	25.00
F_USDTRY0818	31/08/18	17/07/18	4.904	245,215.00	50.00
F_USDTRY0818	31/08/18	17/07/18	4.908	490,810.00	100.00
F_USDTRY0818	31/08/18	18/07/18	4.890	102,690.00	21.00
F_USDTRY0818	31/08/18	18/07/18	4.889	92,887.20	19.00
F_USDTRY0818	31/08/18	18/07/18	4.887	48,871.00	10.00
F_USDTRY0818	31/08/18	18/07/18	4.872	487,210.00	100.00
F_USDTRY0818	31/08/18	18/07/18	4.868	243,390.00	50.00
F_USDTRY0818	31/08/18	23/07/18	4.841	701,945.00	145.00
F_USDTRY0818	31/08/18	23/07/18	4.843	24,216.50	5.00
F_XU0300818	31/08/18	31/07/18	120.850	1,075,565.00	89.00
F_XU0300818	31/08/18	31/07/18	120.775	132,852.50	11.00
			Toplamı:	4247734.70	650.00
TOPLAM:				37294494.20	29025995.00