

IPV-İŞ PORTFÖY EUROBOND B.A. (DÖVİZ) FONU
Ş 2020

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		04/02/20	5.989	5,989,100.00	1,000,000.00
USD		06/02/20	5.990	5,990,000.00	1,000,000.00
USD		11/02/20	6.030	9,045,000.00	1,500,000.00
USD		13/02/20	6.053	6,053,300.00	1,000,000.00
USD		20/02/20	6.093	4,874,000.00	800,000.00
USD		25/02/20	6.107	3,053,500.00	500,000.00
USD		28/02/20	6.252	3,750,900.00	600,000.00
DÖVİZ		Toplamı:		38755800.00	6400000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS0849728190	01/11/22	04/02/20	104.537	627,220.00	600,000.00
US900123CT57	26/04/29	04/02/20	118.327	1,183,268.75	1,000,000.00
XS0849728190	01/11/22	05/02/20	104.687	1,046,866.67	1,000,000.00
US900123CM05	11/05/47	07/02/20	97.322	389,286.11	400,000.00
US900123CY43	13/03/30	07/02/20	98.507	197,014.00	200,000.00
XS1605397394	03/05/22	17/02/20	103.529	1,035,290.28	1,000,000.00
XS1772360803	27/04/28	26/02/20	98.785	217,326.00	220,000.00
XS1390320981	06/10/21	27/02/20	104.120	208,240.28	200,000.00
TAHVİL TÜRK		Toplamı:		4904512.09	4620000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
XS1175854923	03/02/25	03/02/20	100.000	650,000.00	650,000.00
XS1622626379	30/05/22	05/02/20	104.335	479,942.73	460,000.00
US900123CW86	14/11/24	11/02/20	104.769	209,537.78	200,000.00
US900123CM05	11/05/47	20/02/20	92.645	370,580.56	400,000.00
XS1574750292	16/03/27	25/02/20	102.470	204,940.00	200,000.00
		Toplamı:		1915001.07	1910000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT270923T11	04/02/20	03/02/20		4,000,000.00	4,128,475.00
TRT140421T13	04/02/20	03/02/20		424,000.00	490,610.00
TRT020823T11	04/02/20	03/02/20		6,000.00	3,010.00
TRT100124T17	05/02/20	04/02/20		2,500,000.00	2,239,765.00
TRT140421T13	05/02/20	04/02/20		65,000.00	75,335.00
TRT071020T23	05/02/20	04/02/20		134,000.00	147,550.00
TRT071020T23	06/02/20	05/02/20		13,000.00	20,000.00
TRT100124T17	06/02/20	05/02/20		5,500,000.00	4,925,825.00
TRT050624T19	06/02/20	05/02/20		1,000,000.00	1,000,845.00
TRT071020T23	07/02/20	06/02/20		13,000.00	20,000.00
TRT100124T17	07/02/20	06/02/20		2,000,000.00	1,790,615.00
TRT261022T10	10/02/20	07/02/20		3,000,000.00	1,453,375.00
TRT010420T19	10/02/20	07/02/20		17,000.00	6,855.00
TRT180123T10	11/02/20	10/02/20		3,500,000.00	3,425,960.00
TRT130520T14	11/02/20	10/02/20		221,000.00	250,000.00
TRT010420T19	11/02/20	10/02/20		246,000.00	99,065.00
TRT010420T19	12/02/20	11/02/20		69,000.00	27,780.00
TRT050624T19	12/02/20	11/02/20		4,000,000.00	4,006,275.00
TRT010420T19	12/02/20	11/02/20		172,000.00	69,250.00
TRT010420T19	13/02/20	12/02/20		91,000.00	36,655.00
TRT041126T11	13/02/20	12/02/20		7,000,000.00	6,980,460.00
TRT071020T23	13/02/20	12/02/20		109,000.00	135,000.00
TRT071020T23	14/02/20	13/02/20		327,000.00	375,000.00
TRT050624T19	14/02/20	13/02/20		1,500,000.00	1,501,450.00
TRT010420T19	17/02/20	14/02/20		82,000.00	33,035.00
TRT071020T23	17/02/20	14/02/20		77,000.00	100,000.00
TRT070727T13	17/02/20	14/02/20		1,000,000.00	709,360.00
TRT240724T15	18/02/20	17/02/20		1,000,000.00	1,102,300.00
TRT071020T23	18/02/20	17/02/20		242,000.00	300,000.00
TRT071020T23	18/02/20	17/02/20		153,000.00	190,000.00
TRT050624T19	19/02/20	18/02/20		3,500,000.00	3,496,735.00
TRT230222T13	19/02/20	18/02/20		145,000.00	64,526.00
TRT070727T13	20/02/20	19/02/20		5,000,000.00	3,539,070.00
TRT071020T23	20/02/20	19/02/20		204,000.00	245,000.00
TRT070727T13	21/02/20	20/02/20		2,500,000.00	1,768,955.00
TRT100620T16	21/02/20	20/02/20		54,000.00	65,000.00
TRT010420T19	24/02/20	21/02/20		167,000.00	67,175.00
TRT240724T15	24/02/20	21/02/20		1,500,000.00	1,688,295.00
TRT010420T19	24/02/20	21/02/20		293,000.00	117,860.00

TRT130520T14	25/02/20	24/02/20	48,000.00	60,000.00
TRT130520T14	25/02/20	24/02/20	19,000.00	25,000.00
TRT041126T11	25/02/20	24/02/20	4,000,000.00	3,975,955.00
TRT120820T12	26/02/20	25/02/20	3,000,000.00	2,916,785.00
TRT160920T25	26/02/20	25/02/20	15,000.00	16,440.00
TRT160920T25	26/02/20	25/02/20	152,000.00	166,585.00
TRT110827T16	27/02/20	26/02/20	4,000,000.00	4,436,805.00
TRT010420T19	27/02/20	26/02/20	291,000.00	116,880.00
TRT180123T10	28/02/20	27/02/20	6,000,000.00	6,088,030.00
TRT010420T19	28/02/20	27/02/20	231,000.00	92,765.00
TRT010420T19	02/03/20	28/02/20	2,000.00	805.00
TRT041126T11	02/03/20	28/02/20	3,500,000.00	3,477,235.00
T.REPO			Toplamı:	73082000.00
				68069751.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0220	28/02/20	11/02/20	6.073	3,036,300.00	500.00
F_USDTRY0420	30/04/20	28/02/20	6.348	3,142,260.00	495.00
F_USDTRY0420	30/04/20	28/02/20	6.348	31,739.50	5.00
FUTURES			Toplamı:	6210299.50	1000.00
TOPLAM:				124867612.66	81000751.00