

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

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
DÖVİZ					
USD		03/11/20	8.468	16,936,800.00	2,000,000.00
DÖVİZ		Toplamı:		16936800.00	2000000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
TAHVİL TÜRK					
US900123CZ18	14/10/25	02/11/20	97.854	978,541.67	1,000,000.00
XS1622626379	30/05/22	03/11/20	100.436	251,090.63	250,000.00
US900123CF53	22/03/24	03/11/20	98.112	981,118.06	1,000,000.00
XS2100270508	23/01/25	04/11/20	94.467	316,463.33	335,000.00
XS1571399754	24/02/22	04/11/20	100.614	503,070.14	500,000.00
XS1750996206	16/01/23	04/11/20	97.515	243,788.19	250,000.00
US900123BZ27	26/09/22	06/11/20	101.024	1,010,244.44	1,000,000.00
TAHVİL TÜRK		Toplamı:		4284316.46	4335000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
DÖVİZ					
USD		11/11/20	8.110	8,109,500.00	1,000,000.00
USD		16/11/20	7.605	30,420,000.00	4,000,000.00
USD		17/11/20	7.711	19,276,250.00	2,500,000.00
USD		18/11/20	7.729	6,183,200.00	800,000.00
USD		24/11/20	7.933	15,866,200.00	2,000,000.00
DÖVİZ		Toplamı:		79855150.00	10300000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
TAHVİL TÜRK					
XS1412393172	18/05/21	02/11/20	102.148	204,295.83	200,000.00
XS2100270508	23/01/25	06/11/20	94.983	318,194.17	335,000.00
XS1571399754	24/02/22	09/11/20	101.034	757,754.17	750,000.00
XS1760780731	30/01/23	10/11/20	99.029	495,145.83	500,000.00
XS1711581337	25/01/23	11/11/20	99.783	299,350.00	300,000.00
XS1760780731	30/01/23	13/11/20	100.893	458,054.47	454,000.00

XS1622626379	30/05/22	13/11/20	102.309	1,023,093.75	1,000,000.00
US900123CW86	14/11/24	16/11/20	101.347	1,013,466.67	1,000,000.00
XS1691349010	29/09/23	16/11/20	98.953	722,359.33	730,000.00
XS1684378208	18/09/22	17/11/20	98.758	493,791.67	500,000.00
XS1747548532	26/01/23	17/11/20	102.178	510,888.89	500,000.00
US900123CF53	22/03/24	18/11/20	103.031	1,030,313.89	1,000,000.00
US900123CT57	26/04/29	25/11/20	111.377	1,280,830.87	1,150,000.00

TAHVİL TÜRK	Toplamı:	8607539.54	8419000.00
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G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT040522T13	03/11/20	02/11/20		71,000.00	75,160.00
TRT040522T13	03/11/20	02/11/20		257,000.00	272,045.00
TRT140126T11	03/11/20	02/11/20		7,500,000.00	4,157,755.00
TRT140126T11	03/11/20	02/11/20		8,000,000.00	4,434,940.00
TRT140126T11	03/11/20	02/11/20		12,000,000.00	6,652,405.00
TRT180123T10	04/11/20	03/11/20		1,000,000.00	1,040,450.00
TRT180123T10	04/11/20	03/11/20		8,000,000.00	8,323,535.00
TRT080530T19	04/11/20	03/11/20		12,000,000.00	14,225,790.00
TRT040522T13	04/11/20	03/11/20		196,000.00	208,525.00
TRT040522T13	05/11/20	04/11/20		12,500,000.00	13,954,360.00
TRT160425T33	05/11/20	04/11/20		393,000.00	405,130.00
TRT160425T33	05/11/20	04/11/20		20,000.00	20,620.00
TRT230222T13	05/11/20	04/11/20		7,500,000.00	3,212,850.00
TRT210623T10	05/11/20	04/11/20		2,000,000.00	2,046,970.00
TRT050624T19	06/11/20	05/11/20		7,500,000.00	7,594,625.00
TRT230222T13	06/11/20	05/11/20		200,000.00	85,635.00
TRT080530T19	06/11/20	05/11/20		12,500,000.00	14,807,465.00
TRT230222T13	06/11/20	05/11/20		270,000.00	115,610.00
TRT210623T10	06/11/20	05/11/20		4,000,000.00	4,092,725.00
TRT210623T10	09/11/20	06/11/20		3,000,000.00	3,070,285.00
TRT210623T10	09/11/20	06/11/20		5,500,000.00	5,628,850.00
TRT230222T13	09/11/20	06/11/20		146,000.00	63,140.00
TRT210623T10	09/11/20	06/11/20		17,000,000.00	17,398,240.00
TRT230222T13	09/11/20	06/11/20		299,000.00	129,310.00
TRT100124T17	10/11/20	09/11/20		12,500,000.00	9,882,725.00
TRT100124T17	10/11/20	09/11/20		7,000,000.00	5,534,330.00
TRT201021T25	10/11/20	09/11/20		7,500,000.00	7,759,370.00
TRT230222T13	10/11/20	09/11/20		198,000.00	85,470.00
TRT230222T13	11/11/20	10/11/20		122,000.00	52,645.00
TRT180625T13	11/11/20	10/11/20		6,000,000.00	6,098,730.00
TRT180625T13	11/11/20	10/11/20		8,500,000.00	8,639,865.00

TRT180625T13	11/11/20	10/11/20	14,000,000.00	14,230,360.00
TRT140623T19	12/11/20	11/11/20	10,500,000.00	9,740,920.00
TRT230222T13	12/11/20	11/11/20	8,000.00	3,455.00
TRT060825T15	12/11/20	11/11/20	9,000,000.00	9,204,555.00
TRT230222T13	12/11/20	11/11/20	158,000.00	68,150.00
TRT210623T10	13/11/20	12/11/20	6,500,000.00	6,569,490.00
TRT230222T13	13/11/20	12/11/20	286,000.00	123,310.00
TRT090621T18	13/11/20	12/11/20	2,500,000.00	2,788,780.00
TRT070727T13	16/11/20	13/11/20	9,000,000.00	5,642,335.00
TRT230222T13	16/11/20	13/11/20	32,000.00	13,800.00
TRT240724T15	17/11/20	16/11/20	3,500,000.00	3,897,355.00
TRT240724T15	17/11/20	16/11/20	16,500,000.00	18,373,210.00
TRT230222T13	17/11/20	16/11/20	25,000.00	10,765.00
TRT240724T15	17/11/20	16/11/20	11,500,000.00	12,805,570.00
TRT040522T13	18/11/20	17/11/20	240,000.00	261,800.00
TRT210623T10	18/11/20	17/11/20	6,500,000.00	6,554,875.00
TRT210623T10	18/11/20	17/11/20	2,500,000.00	2,521,110.00
TRT040522T13	18/11/20	17/11/20	209,000.00	227,985.00
TRT080530T19	18/11/20	17/11/20	13,500,000.00	15,919,675.00
TRB091220T11	19/11/20	18/11/20	351,000.00	390,000.00
TRT230222T13	19/11/20	18/11/20	71,000.00	30,540.00
TRT210421T14	19/11/20	18/11/20	9,000,000.00	8,878,455.00
TRT210623T10	19/11/20	18/11/20	500,000.00	503,995.00
TRT160425T33	20/11/20	19/11/20	307,000.00	313,935.00
TRT210623T10	20/11/20	19/11/20	4,500,000.00	4,534,970.00
TRT230222T13	23/11/20	20/11/20	452,000.00	194,360.00
TRT020725T10	23/11/20	20/11/20	2,000,000.00	2,018,370.00
TRT020725T10	23/11/20	20/11/20	500,000.00	504,595.00
TRT230222T13	24/11/20	23/11/20	102,000.00	43,790.00
TRT040522T13	24/11/20	23/11/20	2,000,000.00	2,176,485.00
TRT230222T13	25/11/20	24/11/20	147,000.00	63,085.00
TRT090621T18	25/11/20	24/11/20	1,500,000.00	1,666,795.00
TRT110226T13	25/11/20	24/11/20	16,500,000.00	17,307,955.00
TRT230222T13	25/11/20	24/11/20	295,000.00	126,600.00
TRT210623T10	26/11/20	25/11/20	6,500,000.00	6,541,710.00
TRT230222T13	26/11/20	25/11/20	107,000.00	45,905.00
TRT210721T11	26/11/20	25/11/20	11,000,000.00	4,405,060.00
TRT280628T18	27/11/20	26/11/20	12,000,000.00	8,426,210.00
TRT230222T13	27/11/20	26/11/20	112,000.00	48,030.00
TRT230222T13	27/11/20	26/11/20	57,000.00	24,445.00
TRT160425T33	30/11/20	27/11/20	170,000.00	173,670.00
TRT050624T35	30/11/20	27/11/20	9,000,000.00	7,707,650.00
TRT230222T13	01/12/20	30/11/20	152,000.00	65,080.00
TRT160425T17	01/12/20	30/11/20	7,500,000.00	4,161,530.00

T.REPO	Toplamı:	354953000.00	329380275.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY1220	31/12/20	19/11/20	7.800	7,722,000.00	990.00
F_USDTRY1220	31/12/20	19/11/20	7.797	77,970.00	10.00
FUTURES					
	Toplamı:			7799970.00	1000.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY1220	31/12/20	12/11/20	7.740	3,870,000.00	500.00
F_USDTRY1220	31/12/20	12/11/20	7.750	3,875,050.00	500.00
F_USDTRY1220	31/12/20	23/11/20	7.948	15,896.00	2.00
F_USDTRY1220	31/12/20	23/11/20	7.933	3,966,350.00	500.00
F_USDTRY1220	31/12/20	23/11/20	7.930	3,949,140.00	498.00
	Toplamı:			15676436.00	2000.00
TOPLAM:				488113212.00	354437275.00