

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

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		24/05/18	4.698	939,600.00	200,000.00
USD		25/05/18	4.761	2,856,300.00	600,000.00
USD		28/05/18	4.610	276,570.00	60,000.00
DÖVİZ		Toplamı:		4072470.00	860000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US900123CK49	09/10/26	15/05/18	90.188	180,375.00	200,000.00
US900123AW05	05/02/25	16/05/18	105.160	210,320.14	200,000.00
XS1576037284	16/03/23	24/05/18	95.406	190,812.08	200,000.00
XS1175854923	03/02/25	24/05/18	97.419	194,837.78	200,000.00
XS1623796072	29/06/28	24/05/18	93.119	186,237.78	200,000.00
XS1750996206	16/01/23	24/05/18	90.950	181,899.67	200,000.00
XS1788516679	16/03/23	24/05/18	93.199	372,796.67	400,000.00
US900123CA66	23/03/23	25/05/18	89.596	179,191.67	200,000.00
XS0910932788	03/04/23	29/05/18	93.172	186,343.33	200,000.00
XS1578203462	25/04/24	29/05/18	91.750	229,376.22	250,000.00
XS1003016018	10/12/23	29/05/18	102.407	409,627.78	400,000.00
XS1772360803	27/04/28	30/05/18	91.903	183,806.12	200,000.00
XS0874840688	22/01/20	31/05/18	97.397	389,586.67	400,000.00
XS0874840688	22/01/20	31/05/18	97.397	243,491.67	250,000.00
TAHVİL TÜRK		Toplamı:		3338702.58	3500000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
07.05.2018 USD ALIŞ	07/05/18	04/05/18	4.254	1,701,400.00	400,000.00
521		Toplamı:		1701400.00	400000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		04/05/18	4.233	2,180,046.50	515,000.00
USD		04/05/18	4.248	1,699,200.00	400,000.00
USD		11/05/18	4.242	1,569,540.00	370,000.00
USD		15/05/18	4.365	130,950.00	30,000.00
DÖVİZ		Toplamı:		5579736.50	1315000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US900123CP36	17/02/28	02/05/18	93.229	279,687.08	300,000.00
XS1747548532	26/01/23	04/05/18	94.868	189,736.53	200,000.00
XS0927634807	09/05/20	04/05/18	101.011	202,022.78	200,000.00
US900123CA66	23/03/23	04/05/18	91.697	183,394.44	200,000.00

XS1345632811	08/02/21	04/05/18	100.179	200,357.64	200,000.00
USM8931TAF68	13/09/22	04/05/18	98.298	196,595.00	200,000.00
US900123CL22	25/03/27	04/05/18	97.887	440,490.00	450,000.00
XS1219733752	22/04/20	08/05/18	98.828	395,311.11	400,000.00
XS0861979440	06/12/22	08/05/18	95.323	190,645.56	200,000.00
XS0910932788	03/04/23	08/05/18	93.609	187,217.78	200,000.00
US900123CP36	17/02/28	08/05/18	91.279	228,196.70	250,000.00
US900123AW05	05/02/25	08/05/18	107.716	1,077,161.81	1,000,000.00
US900123BH29	30/03/21	08/05/18	102.095	1,020,950.00	1,000,000.00
XS1617531063	24/05/27	09/05/18	96.824	242,060.76	250,000.00
XS1747548532	26/01/23	09/05/18	92.714	185,427.08	200,000.00
USM8931TAA71	20/04/21	09/05/18	100.865	201,729.17	200,000.00
XS1223394914	29/04/21	09/05/18	95.658	191,316.67	200,000.00
XS1028943089	23/09/21	09/05/18	96.042	192,083.33	200,000.00
XS1063442484	30/04/19	09/05/18	101.316	202,631.94	200,000.00
XS1571399754	24/02/22	09/05/18	97.605	390,419.44	400,000.00
XS1622626379	30/05/22	09/05/18	97.891	489,453.13	500,000.00
XS1028938915	22/10/19	10/05/18	100.363	200,726.39	200,000.00
US900123CK49	09/10/26	11/05/18	90.528	181,056.67	200,000.00
XS0927634807	09/05/20	15/05/18	98.719	197,438.89	200,000.00
XS1747548532	26/01/23	24/05/18	93.007	186,014.58	200,000.00
XS0910932788	03/04/23	24/05/18	93.128	186,255.56	200,000.00
XS1772360803	27/04/28	24/05/18	91.604	549,625.07	600,000.00
USM8931TAA71	20/04/21	24/05/18	100.327	601,962.50	600,000.00
XS1578203462	25/04/24	24/05/18	91.703	229,258.68	250,000.00
XS1605397394	03/05/22	24/05/18	92.120	184,240.28	200,000.00
XS1814962582	03/05/24	24/05/18	94.317	188,634.72	200,000.00
XS0927634807	09/05/20	24/05/18	97.986	195,972.22	200,000.00
XS1117601796	30/10/19	24/05/18	99.183	495,914.93	500,000.00
XS1063442484	30/04/19	24/05/18	100.878	201,756.94	200,000.00
XS1028938915	22/10/19	24/05/18	99.652	597,910.42	600,000.00
XS0849728190	01/11/22	24/05/18	91.217	547,300.00	600,000.00
US900123CA66	23/03/23	24/05/18	89.596	179,191.67	200,000.00
US900123AX87	05/06/20	25/05/18	106.176	530,877.78	500,000.00
US900123CL22	25/03/27	25/05/18	95.287	190,573.33	200,000.00
XS0910932788	03/04/23	25/05/18	93.498	373,991.11	400,000.00
XS0808632250	10/10/18	25/05/18	100.000	200,000.83	200,000.00
XS0808632250	10/10/18	28/05/18	99.980	199,960.83	200,000.00
XS0994815016	03/12/18	29/05/18	102.601	513,006.25	500,000.00
XS1121459074	30/04/20	29/05/18	97.887	195,773.33	200,000.00
XS1390320981	06/10/21	29/05/18	95.276	214,371.56	225,000.00
TAHVİL TÜRK			Toplamı:	14228702.49	14525000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
XS0849020556	02/05/18	02/05/18	1.016	200,000.00	200,000.00
			Toplamı:	200000.00	200000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
521					
29.05.2018 USD SATIŞ	29/05/18	24/05/18	4.698	9,395,000.00	2,000,000.00
29.05.2018 USD SATIŞ	29/05/18	24/05/18	4.740	9,480,000.00	2,000,000.00
521			Toplamı:	18875000.00	4000000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
T.REPO					
TRT200618T18	03/05/18	02/05/18		3,000.00	2,932.00
TRT200618T18	04/05/18	03/05/18		3,000.00	2,931.00
TRT200422T14	07/05/18	04/05/18		2,000,000.00	2,175,665.00
TRT200618T18	07/05/18	04/05/18		183,000.00	178,731.00
TRT200618T18	08/05/18	07/05/18		106,000.00	103,412.00
TRT200618T18	09/05/18	08/05/18		94,000.00	91,699.00
TRT200618T18	10/05/18	09/05/18		95,000.00	92,638.00
TRT200618T18	11/05/18	10/05/18		14,000.00	13,652.00
TRT200618T18	11/05/18	10/05/18		81,000.00	78,986.00
TRT200618T18	14/05/18	11/05/18		62,000.00	60,456.00
TRT200618T18	15/05/18	14/05/18		62,000.00	60,383.00
TRT200618T18	16/05/18	15/05/18		72,000.00	70,099.00
TRT200618T18	17/05/18	16/05/18		72,000.00	70,083.00
TRT200618T18	18/05/18	17/05/18		72,000.00	70,067.00
TRT200618T18	21/05/18	18/05/18		72,000.00	70,019.00
TRT200618T18	22/05/18	21/05/18		72,000.00	69,908.00
TRT200618T18	23/05/18	22/05/18		72,000.00	69,827.00
TRT140126T11	24/05/18	23/05/18		5,000,000.00	4,219,390.00
TRT200618T18	24/05/18	23/05/18		212,000.00	205,740.00
TRT200618T18	25/05/18	24/05/18		182,000.00	176,634.00
TRT150519T15	25/05/18	24/05/18		4,000,000.00	4,420,905.00
TRT200618T18	25/05/18	24/05/18		152,000.00	155,000.00
TRT200618T18	28/05/18	25/05/18		480,000.00	465,618.00
TRT190521T17	28/05/18	25/05/18		1,000,000.00	1,088,235.00
TRT120128T11	29/05/18	28/05/18		1,000,000.00	1,027,570.00
TRT200618T18	29/05/18	28/05/18		124,000.00	120,246.00
TRT200618T18	29/05/18	28/05/18		81,000.00	78,548.00
TRT150519T15	30/05/18	29/05/18		1,000,000.00	1,098,195.00
TRT010420T19	30/05/18	29/05/18		103,000.00	54,855.00
TRT010420T19	30/05/18	29/05/18		33,000.00	17,575.00
TRT200618T18	31/05/18	30/05/18		136,000.00	131,785.00
TRT131119T19	31/05/18	30/05/18		1,000,000.00	1,107,015.00
TRT200618T18	01/06/18	31/05/18		137,000.00	132,701.00
TRT210721T11	01/06/18	31/05/18		1,000,000.00	594,250.00
T.REPO			Toplamı:	18775000.00	18375750.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
FUTURES					
F_USDTRY0618	29/06/18	23/05/18	4.885	2,442,500.00	500.00
FUTURES			Toplamı:	2442500.00	500.00
TOPLAM:				69213511.57	43176250.00