

TBP-İŞ PORTFÖY PRİVIA BANKACILIK DEĞİŞKEN ÖZE
Ş 2019

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		28/02/19	5.325	1,064,960.00	200,000.00
DÖVİZ		Toplamı:		1064960.00	200000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (İTFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFISMD21923	05/02/19	05/02/19	0.895	1,000,000.00	1,000,000.00
BONO TÜRK		Toplamı:		1000000.00	1000000.00
TAHVİL TÜRK					
TRSNLOG21912	13/02/19	13/02/19	1.003	1,000,000.00	1,000,000.00
TRSZFKL21916	14/02/19	14/02/19	1.015	1,880,000.00	1,880,000.00
TAHVİL TÜRK		Toplamı:		2880000.00	2880000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRSOPAS22129	19/02/21	22/02/19	100.000	900,000.00	900,000.00
XS1219733752	22/04/20	27/02/19	100.674	201,347.50	200,000.00
		Toplamı:		1101347.50	1100000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT010420T19	04/02/19	01/02/19		27,000.00	12,370.00
TRT010420T19	05/02/19	04/02/19		10,000.00	4,580.00
TRT170822T15	06/02/19	05/02/19		56,000.00	61,043.00
TRT170822T15	06/02/19	05/02/19		237,000.00	258,342.00
TRT240724T15	06/02/19	05/02/19		1,000,000.00	1,296,950.00
TRT170822T15	07/02/19	06/02/19		4,000.00	4,367.00
TRT170822T15	07/02/19	06/02/19		245,000.00	267,433.00
TRT140623T19	07/02/19	06/02/19		1,000,000.00	982,900.00
TRT080328T15	08/02/19	07/02/19		1,000,000.00	1,075,390.00
TRT010420T19	08/02/19	07/02/19		173,000.00	79,155.00

TRT010420T19	08/02/19	07/02/19	76,000.00	34,775.00
TRT170822T15	11/02/19	08/02/19	41,000.00	45,051.00
TRT170822T15	11/02/19	08/02/19	209,000.00	229,651.00
TRT060825T15	11/02/19	08/02/19	1,000,000.00	992,155.00
TRT220921T18	12/02/19	11/02/19	300,000.00	350,000.00
TRT150120T16	12/02/19	11/02/19	1,000,000.00	1,100,655.00
TRT150519T15	13/02/19	12/02/19	85,000.00	87,245.00
TRT150519T15	13/02/19	12/02/19	350,000.00	359,230.00
TRT080328T15	13/02/19	12/02/19	2,000,000.00	2,146,600.00
TRT150120T16	14/02/19	13/02/19	1,000,000.00	1,098,330.00
TRT150519T15	14/02/19	13/02/19	147,000.00	150,965.00
TRT150519T15	14/02/19	13/02/19	341,000.00	350,190.00
TRDKTLM22014	20/03/19	13/02/19	3,000,000.00	4,285,715.00
TRT080328T15	15/02/19	14/02/19	2,500,000.00	2,687,870.00
TRT150519T15	15/02/19	14/02/19	81,000.00	83,080.00
TRT150519T15	15/02/19	14/02/19	313,000.00	321,025.00
TRSIGY31915	20/03/19	14/02/19	1,500,000.00	2,059,225.00
TRT131119T19	18/02/19	15/02/19	3,500,000.00	3,651,145.00
TRT150519T15	18/02/19	15/02/19	89,000.00	91,085.00
TRT150519T15	19/02/19	18/02/19	117,000.00	119,760.00
TRT150519T15	19/02/19	18/02/19	45,000.00	46,065.00
TRT120820T12	19/02/19	18/02/19	3,500,000.00	3,396,090.00
TRT150519T15	20/02/19	19/02/19	31,000.00	31,645.00
TRT150120T16	20/02/19	19/02/19	5,500,000.00	6,020,430.00
TRT150519T15	21/02/19	20/02/19	359,000.00	366,400.00
TRT120820T12	21/02/19	20/02/19	3,000,000.00	2,892,715.00
TRSKALE62114	20/03/19	20/02/19	3,000,000.00	4,057,080.00
TRT150519T15	22/02/19	21/02/19	361,000.00	368,300.00
TRT240724T15	22/02/19	21/02/19	3,000,000.00	3,951,475.00
TRT020823T11	25/02/19	22/02/19	2,500,000.00	1,463,275.00
TRT150519T15	25/02/19	22/02/19	70,000.00	71,445.00
TRT150519T15	26/02/19	25/02/19	139,000.00	141,555.00
TRT081123T10	26/02/19	25/02/19	2,500,000.00	1,510,110.00
TRT150519T15	27/02/19	26/02/19	213,000.00	216,840.00
TRT080328T15	27/02/19	26/02/19	2,500,000.00	2,748,835.00
TRT150519T15	28/02/19	27/02/19	215,000.00	218,785.00
TRT150519T15	28/02/19	27/02/19	247,000.00	251,345.00
TRT111120T18	28/02/19	27/02/19	11,500,000.00	11,375,225.00
TRT150519T15	01/03/19	28/02/19	7,000,000.00	7,116,925.00
TRT220921T18	01/03/19	28/02/19	277,000.00	321,535.00
TRT220921T18	01/03/19	28/02/19	128,000.00	148,580.00
TRSORFN31910	06/03/19	28/02/19	3,800,000.00	5,428,575.00

T.REPO

Toplamı:

71286000.00

76429512.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0300419	30/04/19	28/02/19	133.050	1,197,450.00	90.00
F_USDTRY0219	28/02/19	28/02/19	5.319	1,595,640.00	300.00
FUTURES			Toplamı:	2793090.00	390.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARIHI	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300219	28/02/19	28/02/19	131.125	432,712.50	33.00
F_XU0300219	28/02/19	28/02/19	131.100	747,270.00	57.00
F_USDTRY0419	30/04/19	28/02/19	5.480	2,192,000.00	400.00
			Toplamı:	3371982.50	490.00

TOPLAM:

83497380.00

81610392.00