

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

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		04/05/20	7.011	3,505,500.00	500,000.00
USD		05/05/20	7.046	4,227,780.00	600,000.00
USD		06/05/20	7.160	3,579,750.00	500,000.00
USD		07/05/20	7.244	10,141,180.00	1,400,000.00
USD		08/05/20	7.157	7,156,500.00	1,000,000.00
USD		11/05/20	7.091	3,545,500.00	500,000.00
USD		12/05/20	7.026	3,513,000.00	500,000.00
DÖVİZ		Toplamı:		35669210.00	5000000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1578203462	25/04/24	04/05/20	96.387	481,935.76	500,000.00
US900123CF53	22/03/24	04/05/20	96.953	484,763.89	500,000.00
XS1750996206	16/01/23	06/05/20	96.731	483,655.56	500,000.00
XS1684378208	18/09/22	07/05/20	95.990	479,951.39	500,000.00
XS1508390090	21/04/22	08/05/20	98.121	490,604.17	500,000.00
USM0375YAK49	24/10/22	08/05/20	96.500	965,000.00	1,000,000.00
US900123CR91	25/12/23	08/05/20	103.279	1,032,791.67	1,000,000.00
XS1760780731	30/01/23	08/05/20	97.613	390,452.78	400,000.00
US900123CF53	22/03/24	12/05/20	97.601	976,005.56	1,000,000.00
XS2106022754	22/01/30	29/05/20	95.527	191,054.17	200,000.00
XS1576037284	16/03/23	29/05/20	101.599	507,994.79	500,000.00
TAHVİL TÜRK		Toplamı:		6484209.74	6600000.00

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KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
521					
02.06.2020 USD ALIŞ	02/06/20	29/05/20	6.834	4,100,520.00	600,000.00
521		Toplamı:		4100520.00	600000.00

E) DÖVİZ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		15/05/20	6.910	6,909,500.00	1,000,000.00
USD		18/05/20	6.842	3,420,800.00	500,000.00
USD		20/05/20	6.783	2,034,750.00	300,000.00
DÖVİZ		Toplamı:		12365050.00	1800000.00

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
XS1390320981	06/10/21	14/05/20	100.727	402,908.33	400,000.00
XS1760780731	30/01/23	14/05/20	98.525	394,100.00	400,000.00
US900123CT57	26/04/29	21/05/20	103.685	829,483.33	800,000.00
XS2106022754	22/01/30	29/05/20	95.592	191,183.33	200,000.00
TAHVİL TÜRK		Toplamı:		1817674.99	1800000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT071020T23	05/05/20	04/05/20		362,000.00	430,000.00
TRT240724T15	05/05/20	04/05/20		5,000,000.00	5,371,030.00
TRT140922T17	06/05/20	05/05/20		353,000.00	369,195.00
TRT230222T13	06/05/20	05/05/20		3,000.00	1,355.00
TRT230222T13	06/05/20	05/05/20		52,000.00	23,465.00
TRT190521T17	06/05/20	05/05/20		7,000,000.00	6,715,760.00
TRT071020T23	07/05/20	06/05/20		239,000.00	280,000.00
TRT071020T23	07/05/20	06/05/20		218,000.00	255,000.00
TRT080328T15	07/05/20	06/05/20		7,000,000.00	6,846,245.00
TRT071020T23	08/05/20	07/05/20		343,000.00	410,000.00
TRT120325T12	08/05/20	07/05/20		5,500,000.00	6,475,475.00
TRT230222T13	11/05/20	08/05/20		122,000.00	55,025.00
TRT041126T11	11/05/20	08/05/20		6,000,000.00	5,203,240.00
TRT080328T15	12/05/20	11/05/20		6,000,000.00	6,125,845.00
TRT261022T10	12/05/20	11/05/20		328,000.00	153,525.00
TRT160920T25	12/05/20	11/05/20		80,000.00	100,000.00
TRT140623T19	12/05/20	11/05/20		1,000,000.00	862,530.00
TRT110827T16	13/05/20	12/05/20		6,500,000.00	7,240,095.00
TRT071020T23	13/05/20	12/05/20		276,000.00	330,000.00
TRT261022T10	14/05/20	13/05/20		66,000.00	30,880.00
TRT100124T17	14/05/20	13/05/20		8,000,000.00	6,708,570.00

TRT280628T18	15/05/20	14/05/20	500,000.00	369,130.00
TRT230222T13	15/05/20	14/05/20	59,000.00	26,565.00
TRT230222T13	15/05/20	14/05/20	65,000.00	29,265.00
TRT261022T10	15/05/20	14/05/20	9,000,000.00	4,210,020.00
TRT110226T13	18/05/20	15/05/20	14,000,000.00	15,195,930.00
TRT020823T11	18/05/20	15/05/20	1,000,000.00	491,805.00
TRT261022T10	18/05/20	15/05/20	223,000.00	104,305.00
TRT100124T17	20/05/20	18/05/20	8,000,000.00	6,702,210.00
TRT230222T13	20/05/20	18/05/20	94,000.00	42,290.00
TRT230222T13	20/05/20	18/05/20	227,000.00	102,120.00
TRT071020T23	21/05/20	20/05/20	270,000.00	320,000.00
TRT060121T16	21/05/20	20/05/20	7,000,000.00	2,863,880.00
TRT090621T18	22/05/20	21/05/20	7,500,000.00	8,415,610.00
TRT261022T10	22/05/20	21/05/20	138,000.00	64,450.00
TRT230222T13	27/05/20	22/05/20	24,000.00	10,795.00
TRT071020T23	27/05/20	22/05/20	38,000.00	50,000.00
TRT280628T18	27/05/20	22/05/20	1,500,000.00	1,106,145.00
TRT230222T13	27/05/20	22/05/20	258,000.00	116,025.00
TRT120820T12	28/05/20	27/05/20	394,000.00	410,000.00
TRT210721T11	28/05/20	27/05/20	2,500,000.00	1,060,310.00
TRT261022T10	29/05/20	28/05/20	246,000.00	114,700.00
TRT160920T25	29/05/20	28/05/20	120,000.00	126,565.00
TRT210721T11	29/05/20	28/05/20	4,500,000.00	1,908,160.00
TRT230222T13	01/06/20	29/05/20	26,000.00	11,670.00
TRT230222T13	01/06/20	29/05/20	6,500,000.00	2,917,890.00
T.REPO			Toplamı:	
			118624000.00	100757075.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0620	30/06/20	07/05/20	7.330	769,597.50	105.00
F_USDTRY0620	30/06/20	07/05/20	7.335	3,667,500.00	500.00
F_USDTRY0620	30/06/20	07/05/20	7.339	2,898,826.00	395.00
F_USDTRY0620	30/06/20	20/05/20	6.825	3,412,250.00	500.00
FUTURES			Toplamı:	10748173.50	1500.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0620	30/06/20	08/05/20	7.215	4,891,770.00	678.00
F_USDTRY0620	30/06/20	08/05/20	7.210	360,500.00	50.00
F_USDTRY0620	30/06/20	08/05/20	7.199	431,916.00	60.00

F_USDTRY0620	30/06/20	08/05/20	7.195	14,389.00	2.00
F_USDTRY0620	30/06/20	08/05/20	7.190	1,358,910.00	189.00
F_USDTRY0620	30/06/20	08/05/20	7.195	35,973.00	5.00
F_USDTRY0620	30/06/20	08/05/20	7.194	28,775.60	4.00
F_USDTRY0620	30/06/20	08/05/20	7.194	35,971.00	5.00
F_USDTRY0620	30/06/20	08/05/20	7.194	28,774.80	4.00
F_USDTRY0620	30/06/20	08/05/20	7.193	7,192.90	1.00
F_USDTRY0620	30/06/20	08/05/20	7.194	7,194.00	1.00
F_USDTRY0620	30/06/20	08/05/20	7.194	7,193.50	1.00
F_USDTRY0620	30/06/20	15/05/20	6.967	3,483,650.00	500.00
F_USDTRY0620	30/06/20	18/05/20	6.899	3,449,250.00	500.00

Toplamı:			14141459.80	2000.00
TOPLAM:			203950298.03	116560575.00