

TPO-İŞ PORTFÖY PY ÖZEL SEKTÖR BORÇLANMA ARAÇLARI
A 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFAKBK22188	25/02/21	04/12/20	96.278	673,946.00	700,000.00
BONO TÜRK			Toplamı:	673946.00	700000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRFAKBKA2026	04/12/20	04/12/20	0.953	700,000.00	700,000.00
TAHVİL TÜRK			Toplamı:	700000.00	700000.00
TRSHEKTA2014	18/12/20	18/12/20	1.017	750,000.00	750,000.00
TAHVİL TÜRK			Toplamı:	750000.00	750000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
BONO TÜRK					
TRFYAKF32122	05/03/21	16/12/20	96.351	963,510.00	1,000,000.00
TRFISFN32121	17/03/21	17/12/20	95.863	958,630.00	1,000,000.00
TRFVFAS32121	23/03/21	23/12/20	95.682	1,913,640.00	2,000,000.00
TRFALNF42114	30/04/21	31/12/20	100.000	1,000,000.00	1,000,000.00
BONO TÜRK			Toplamı:	4835780.00	5000000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT160425T33	02/12/20	01/12/20		125,000.00	127,420.00
TRT160425T33	02/12/20	01/12/20		204,000.00	207,945.00
TRT210623T10	02/12/20	01/12/20		1,500,000.00	1,506,210.00
TRT140922T17	02/12/20	01/12/20		5,500,000.00	6,028,755.00
TRT230222T13	03/12/20	02/12/20		9,000.00	3,850.00
TRT230222T13	03/12/20	02/12/20		323,000.00	138,135.00
TRT040522T13	03/12/20	02/12/20		7,000,000.00	7,636,385.00
TRT160425T33	04/12/20	03/12/20		208,000.00	211,935.00
TRT120128T11	04/12/20	03/12/20		7,000,000.00	4,589,380.00
TRT160425T33	04/12/20	03/12/20		127,000.00	129,405.00
TRT030523T13	07/12/20	04/12/20		7,000,000.00	3,358,120.00

TRT230222T13	07/12/20	04/12/20	420,000.00	179,450.00
TRT050527T17	08/12/20	07/12/20	6,500,000.00	6,751,640.00
TRT230222T13	08/12/20	07/12/20	499,000.00	212,595.00
TRT230222T13	08/12/20	07/12/20	426,000.00	176,005.00
TRT230222T13	09/12/20	08/12/20	72,000.00	30,655.00
TRT230222T13	09/12/20	08/12/20	356,000.00	151,565.00
TRT230222T13	09/12/20	08/12/20	7,000,000.00	2,980,560.00
TRT230222T13	10/12/20	09/12/20	36,000.00	15,315.00
TRT230222T13	10/12/20	09/12/20	7,500,000.00	3,190,985.00
TRT230222T13	11/12/20	10/12/20	35,000.00	14,880.00
TRT180625T13	11/12/20	10/12/20	2,000,000.00	1,989,185.00
TRT180625T13	11/12/20	10/12/20	5,500,000.00	5,470,250.00
TRT230222T13	14/12/20	11/12/20	570,000.00	242,260.00
TRT280628T18	14/12/20	11/12/20	7,000,000.00	4,873,060.00
TRT080323T10	15/12/20	14/12/20	7,000,000.00	8,122,795.00
TRT160425T33	15/12/20	14/12/20	560,000.00	567,975.00
TRT160425T33	15/12/20	14/12/20	20,000.00	20,285.00
TRT060825T15	16/12/20	15/12/20	7,000,000.00	7,072,195.00
TRT160425T33	16/12/20	15/12/20	420,000.00	425,970.00
TRT160425T33	16/12/20	15/12/20	160,000.00	162,275.00
TRT060825T15	17/12/20	16/12/20	6,000,000.00	6,076,565.00
TRT230222T13	17/12/20	16/12/20	380,000.00	159,105.00
TRT230222T13	17/12/20	16/12/20	380,000.00	159,105.00
TRT230222T13	18/12/20	17/12/20	320,000.00	133,890.00
TRT160425T17	18/12/20	17/12/20	510,000.00	279,445.00
TRT050527T17	18/12/20	17/12/20	5,000,000.00	5,174,780.00
TRT230222T13	21/12/20	18/12/20	700,000.00	292,470.00
TRT230222T13	21/12/20	18/12/20	30,000.00	12,535.00
TRT131130T14	21/12/20	18/12/20	6,000,000.00	6,481,645.00
TRT120325T12	22/12/20	21/12/20	6,000,000.00	7,145,855.00
TRT230222T13	22/12/20	21/12/20	440,000.00	183,355.00
TRT230222T13	22/12/20	21/12/20	300,000.00	125,015.00
TRT160425T33	23/12/20	22/12/20	100,000.00	101,125.00
TRT160425T33	23/12/20	22/12/20	770,000.00	778,665.00
TRT060825T15	23/12/20	22/12/20	6,000,000.00	6,069,990.00
TRT080530T19	24/12/20	23/12/20	4,000,000.00	4,616,680.00
TRT020823T11	24/12/20	23/12/20	130,000.00	58,685.00
TRT261022T10	24/12/20	23/12/20	840,000.00	364,175.00
TRT160425T33	25/12/20	24/12/20	120,000.00	121,255.00
TRT160425T33	25/12/20	24/12/20	850,000.00	858,870.00
TRT020823T11	25/12/20	24/12/20	4,000,000.00	1,804,785.00
TRT140126T11	28/12/20	25/12/20	5,000,000.00	2,697,690.00
TRT210623T10	29/12/20	28/12/20	2,000,000.00	2,049,595.00
TRT170221T12	29/12/20	28/12/20	10,000.00	15,000.00

TRT160425T33	30/12/20	29/12/20	30,000.00	30,255.00
TRT030523T13	30/12/20	29/12/20	2,000,000.00	941,415.00
TRT180924T11	31/12/20	30/12/20	2,000,000.00	1,025,085.00
TRT160425T33	31/12/20	30/12/20	30,000.00	30,250.00
TRT230222T13	04/01/21	31/12/20	30,000.00	12,400.00
TRT030523T13	04/01/21	31/12/20	1,000,000.00	470,695.00
T.REPO			Toplamı:	137040000.00
				114857820.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY1220	01/01/21	28/12/20	7.479	2,991,680.00	400.00
FUTURES			Toplamı:	2991680.00	400.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_USDTRY0221	26/02/21	28/12/20	7.660	3,064,000.00	400.00
			Toplamı:	3064000.00	400.00
TOPLAM:				150055406.00	122008620.00