

IBB-IŞ PORTFÖY ÜÇÜNCÜ DEĞİŞKEN FON
O 2020

VII-PORTFÖYDEN

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
TRT140421T13	14/04/21	14/01/20	88.475	884,746.60	1,000,000.00
Toplamı:				884746.60	1000000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ITFALAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRSAKFH12015	06/01/20	06/01/20	0.989	160,000.00	160,000.00
Toplamı:				160000.00	160000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TRT260122T11	26/01/22	29/01/20	100.280	4,999,999.91	4,986,039.00
Toplamı:				4999999.91	4986039.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT120325T12	03/01/20	02/01/20		13,500,000.00	15,817,055.00
TRT130520T14	03/01/20	02/01/20		1,000.00	5,000.00
TRT010420T19	06/01/20	03/01/20		285,000.00	116,760.00
TRT010420T19	06/01/20	03/01/20		68,000.00	27,860.00
TRT080328T15	06/01/20	03/01/20		16,000,000.00	15,577,925.00
TRT010420T19	07/01/20	06/01/20		411,000.00	167,935.00
TRT010420T19	07/01/20	06/01/20		5,000.00	2,045.00
TRT080328T15	07/01/20	06/01/20		16,500,000.00	16,021,530.00
TRT010420T19	08/01/20	07/01/20		89,000.00	36,355.00
TRT060121T16	08/01/20	07/01/20		5,000,000.00	2,125,210.00
TRT200422T14	08/01/20	07/01/20		12,000,000.00	11,658,090.00
TRT050624T19	09/01/20	08/01/20		8,500,000.00	8,602,940.00
TRT140126T11	09/01/20	08/01/20		7,000,000.00	4,486,530.00
TRT010420T19	09/01/20	08/01/20		308,000.00	125,785.00
TRT010420T19	09/01/20	08/01/20		38,000.00	15,520.00
TRT080323T10	10/01/20	09/01/20		16,500,000.00	18,824,835.00

TRT080323T10	10/01/20	09/01/20	43,000.00	49,060.00
TRT110226T13	13/01/20	10/01/20	16,500,000.00	17,012,605.00
TRT160920T25	13/01/20	10/01/20	4,000.00	10,000.00
TRT160920T25	13/01/20	10/01/20	376,000.00	460,000.00
TRT110226T13	14/01/20	13/01/20	16,500,000.00	16,840,265.00
TRT160920T25	14/01/20	13/01/20	474,000.00	570,000.00
TRT010420T19	15/01/20	14/01/20	139,000.00	56,780.00
TRT020823T11	15/01/20	14/01/20	6,500,000.00	3,303,765.00
TRT261022T10	15/01/20	14/01/20	11,500,000.00	5,723,975.00
TRT110226T13	16/01/20	15/01/20	14,000,000.00	14,068,745.00
TRT280628T18	16/01/20	15/01/20	4,500,000.00	3,678,470.00
TRT071020T23	16/01/20	15/01/20	159,000.00	200,000.00
TRT071020T23	17/01/20	16/01/20	21,000.00	30,000.00
TRT050624T35	17/01/20	16/01/20	5,500,000.00	4,941,635.00
TRT010420T19	17/01/20	16/01/20	5,000.00	2,040.00
TRT180123T10	17/01/20	16/01/20	14,000,000.00	13,036,295.00
TRT010420T19	17/01/20	16/01/20	310,000.00	126,365.00
TRT050624T19	20/01/20	17/01/20	14,000,000.00	14,083,070.00
TRT120820T12	20/01/20	17/01/20	2,000,000.00	1,762,320.00
TRT010420T19	20/01/20	17/01/20	84,000.00	34,230.00
TRT070727T13	20/01/20	17/01/20	6,000,000.00	4,385,265.00
TRT010420T19	21/01/20	20/01/20	70,000.00	28,500.00
TRT120325T12	21/01/20	20/01/20	2,500,000.00	2,758,270.00
TRT261022T10	21/01/20	20/01/20	3,500,000.00	1,721,505.00
TRT071020T23	21/01/20	20/01/20	388,000.00	470,000.00
TRT080323T10	21/01/20	20/01/20	17,500,000.00	19,100,555.00
TRT130520T14	22/01/20	21/01/20	64,000.00	80,000.00
TRT050624T19	22/01/20	21/01/20	11,000,000.00	11,043,745.00
TRT010420T19	22/01/20	21/01/20	314,000.00	127,810.00
TRT050624T19	22/01/20	21/01/20	4,500,000.00	4,517,900.00
TRT050624T19	22/01/20	21/01/20	9,000,000.00	9,035,790.00
TRT050624T19	23/01/20	22/01/20	7,500,000.00	7,529,680.00
TRT071020T23	23/01/20	22/01/20	189,000.00	240,000.00
TRT071020T23	23/01/20	22/01/20	183,000.00	230,000.00
TRT140623T19	23/01/20	22/01/20	12,500,000.00	10,938,595.00
TRT050624T19	23/01/20	22/01/20	6,500,000.00	6,525,720.00
TRT100124T17	24/01/20	23/01/20	11,500,000.00	10,332,245.00
TRT100124T17	24/01/20	23/01/20	11,500,000.00	10,332,245.00
TRT050624T19	24/01/20	23/01/20	8,500,000.00	8,528,530.00
TRT240227T17	24/01/20	23/01/20	282,000.00	273,525.00
TRT240227T17	24/01/20	23/01/20	170,000.00	164,890.00
TRT050624T19	27/01/20	24/01/20	500,000.00	501,885.00

TRT050624T19	27/01/20	24/01/20	9,500,000.00	9,535,670.00
TRT010420T19	27/01/20	24/01/20	272,000.00	110,710.00
TRT060825T15	27/01/20	24/01/20	20,000,000.00	18,425,730.00
TRT070727T13	28/01/20	27/01/20	500,000.00	364,500.00
TRT020322T17	28/01/20	27/01/20	19,500,000.00	18,871,365.00
TRT070727T13	28/01/20	27/01/20	500,000.00	364,500.00
TRT010420T19	28/01/20	27/01/20	195,000.00	79,290.00
TRT111120T18	28/01/20	27/01/20	11,000,000.00	10,628,725.00
TRT070727T13	29/01/20	28/01/20	14,500,000.00	10,568,320.00
TRT201021T25	29/01/20	28/01/20	5,500,000.00	5,162,125.00
TRT201021T25	29/01/20	28/01/20	8,500,000.00	7,977,825.00
TRT130520T14	29/01/20	28/01/20	369,000.00	430,000.00
TRT070727T13	29/01/20	28/01/20	5,500,000.00	4,008,675.00
TRT140623T19	30/01/20	29/01/20	10,500,000.00	9,072,960.00
TRT230222T13	30/01/20	29/01/20	8,000,000.00	3,737,280.00
TRT120325T12	30/01/20	29/01/20	9,500,000.00	10,319,585.00
TRT071020T23	30/01/20	29/01/20	135,000.00	165,000.00
TRT041126T11	31/01/20	30/01/20	5,500,000.00	5,515,035.00
TRT071020T23	31/01/20	30/01/20	257,000.00	315,000.00
TRT071020T23	31/01/20	30/01/20	221,000.00	265,000.00
TRT060825T15	31/01/20	30/01/20	20,000,000.00	18,390,550.00
TRT201021T25	03/02/20	31/01/20	6,000,000.00	5,639,670.00
TRT070727T13	03/02/20	31/01/20	14,000,000.00	10,203,495.00
TRT201021T25	03/02/20	31/01/20	6,000,000.00	5,639,670.00
TRT130520T14	03/02/20	31/01/20	303,000.00	355,000.00

T.REPO		Toplamı:	493232000.00	454613330.00
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H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	18/02/20	16/01/20		500,000.00	
	18/02/20	16/01/20		500,000.00	
	16/04/20	16/01/20		500,000.00	

MEVDUAT		Toplamı:		1500000.00	
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J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0300220	28/02/20	02/01/20	142.300	426,900.00	30.00
F_XAUTRYM0220	28/02/20	02/01/20	298.600	238,880.00	800.00
F_XAUTRYM0220	28/02/20	02/01/20	298.630	59,726.00	200.00

F_XAUTRYM0220	28/02/20	02/01/20	298.570	149,285.00	500.00
F_XAUTRYM0220	28/02/20	02/01/20	298.550	149,275.00	500.00
F_XAUTRYM0220	28/02/20	09/01/20	297.950	60,185.90	202.00
F_XAUTRYM0220	28/02/20	09/01/20	297.920	81,332.16	273.00
F_XAUTRYM0220	28/02/20	09/01/20	297.910	7,447.75	25.00
F_XAUTRYM0220	28/02/20	09/01/20	297.890	287,463.85	965.00
F_XAUTRYM0220	28/02/20	09/01/20	297.900	141,502.50	475.00
F_XAUTRYM0220	28/02/20	09/01/20	297.880	18,170.68	61.00
F_XAUTRYM0220	28/02/20	09/01/20	297.840	150,409.20	505.00
F_XAUTRYM0220	28/02/20	09/01/20	297.790	148,597.21	499.00
F_XAUTRYM0220	28/02/20	09/01/20	297.810	147,415.95	495.00
F_XAUTRYM0220	28/02/20	09/01/20	297.850	1,489.25	5.00
F_XAUTRYM0220	28/02/20	09/01/20	297.770	147,396.15	495.00
F_XAUTRYM0220	28/02/20	10/01/20	298.750	217,191.25	727.00
F_XAUTRYM0220	28/02/20	10/01/20	298.740	6,871.02	23.00
F_XAUTRYM0220	28/02/20	10/01/20	298.760	14,639.24	49.00
F_XAUTRYM0220	28/02/20	10/01/20	298.770	504,024.99	1,687.00
F_XAUTRYM0220	28/02/20	10/01/20	298.800	4,183.20	14.00
F_XU0300220	28/02/20	13/01/20	148.375	296,750.00	20.00
F_XAUTRYM0220	28/02/20	14/01/20	296.150	7,403.75	25.00
F_XAUTRYM0220	28/02/20	14/01/20	296.160	288,756.00	975.00
F_XU0300220	28/02/20	15/01/20	148.925	446,775.00	30.00
F_XAUTRYM0220	28/02/20	15/01/20	297.450	438,738.75	1,475.00
F_XAUTRYM0220	28/02/20	15/01/20	297.420	7,435.50	25.00
F_XAUTRYM0220	28/02/20	15/01/20	297.350	148,675.00	500.00
F_XAUTRYM0220	28/02/20	17/01/20	298.380	298,380.00	1,000.00
F_XU0300220	28/02/20	17/01/20	148.425	593,700.00	40.00
F_XU0300220	28/02/20	17/01/20	149.250	597,000.00	40.00
F_XU0300220	28/02/20	20/01/20	149.900	899,400.00	60.00
F_XAUTRYM0220	28/02/20	20/01/20	300.340	150,170.00	500.00
F_XAUTRYM0220	28/02/20	20/01/20	300.300	150,150.00	500.00
F_XAUTRYM0220	28/02/20	20/01/20	300.240	150,120.00	500.00
F_XU0300220	28/02/20	21/01/20	151.700	455,100.00	30.00
F_XAUTRYM0220	28/02/20	21/01/20	298.600	119,440.00	400.00
F_XAUTRYM0220	28/02/20	21/01/20	298.490	149,245.00	500.00
F_XAUTRYM0220	28/02/20	21/01/20	299.040	148,323.84	496.00
F_XAUTRYM0220	28/02/20	21/01/20	299.370	1,197.48	4.00
F_XU0300220	28/02/20	22/01/20	149.850	1,498,500.00	100.00
F_XAUTRYM0220	28/02/20	22/01/20	299.370	299,370.00	1,000.00
F_XAUTRYM0220	28/02/20	22/01/20	299.590	281,015.42	938.00
F_XAUTRYM0220	28/02/20	22/01/20	299.540	3,294.94	11.00
F_XAUTRYM0220	28/02/20	22/01/20	299.580	9,586.56	32.00

F_XAUTRYM0220	28/02/20	22/01/20	299.600	5,692.40	19.00
F_XAUTRYM0220	28/02/20	22/01/20	299.570	142,295.75	475.00
F_XAUTRYM0220	28/02/20	22/01/20	299.550	7,488.75	25.00
F_XU0300220	28/02/20	24/01/20	150.625	903,750.00	60.00
F_XU0300220	28/02/20	27/01/20	146.650	733,250.00	50.00
F_XAUTRYM0220	28/02/20	27/01/20	305.330	146,558.40	480.00
F_XAUTRYM0220	28/02/20	27/01/20	305.340	311,446.80	1,020.00
F_XAUTRYM0220	28/02/20	27/01/20	305.300	91,590.00	300.00
F_XAUTRYM0220	28/02/20	27/01/20	305.350	152,675.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	305.290	152,645.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	305.200	152,600.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	304.950	152,475.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	305.000	152,500.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	305.040	61,008.00	200.00
F_XAUTRYM0220	28/02/20	27/01/20	305.100	152,550.00	500.00
F_XAUTRYM0220	28/02/20	27/01/20	305.090	244,072.00	800.00
F_XU0300220	28/02/20	27/01/20	145.575	727,875.00	50.00
F_XU0300220	28/02/20	27/01/20	145.725	437,175.00	30.00

FUTURES		Toplamı:	15128560.64	24240.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300220	28/02/20	30/01/20	144.025	1,195,407.50	83.00

	Toplamı:	1195407.50	83.00
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TOPLAM:		517100714.65	460783692.00
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