

IBB-İŞ PORTFÖY ÜÇÜNCÜ DEĞİŞKEN FON
E 2019

VII-PORTFÖYDEN

B) HAZİNE BONOSU VE DEVLET TAHVİLLERİ (SATIŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
TAHVİL TÜRK					
TRT100620T16	10/06/20	01/10/19	91.385	456,926.25	500,000.00
TAHVİL TÜRK			Toplamı:	456926.25	500000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMİNAL DEĞERİ
T.REPO					
TRT200422T14	02/10/19	01/10/19		4,000,000.00	3,754,205.00
TRT081123T10	02/10/19	01/10/19		71,000.00	40,120.00
TRT030523T13	03/10/19	02/10/19		4,000,000.00	2,347,120.00
TRT010420T19	03/10/19	02/10/19		172,000.00	73,650.00
TRT010420T19	03/10/19	02/10/19		62,000.00	26,550.00
TRT210721T11	04/10/19	03/10/19		180,000.00	84,580.00
TRT030523T13	04/10/19	03/10/19		4,000,000.00	2,346,210.00
TRT081123T10	07/10/19	04/10/19		228,000.00	128,770.00
TRT120128T11	07/10/19	04/10/19		4,000,000.00	3,423,165.00
TRT140922T17	08/10/19	07/10/19		274,000.00	317,885.00
TRT100124T17	08/10/19	07/10/19		4,000,000.00	3,824,885.00
TRT080328T15	08/10/19	07/10/19		105,000.00	112,555.00
TRT050624T19	09/10/19	08/10/19		4,000,000.00	3,842,840.00
TRT230222T13	09/10/19	08/10/19		85,000.00	42,475.00
TRT230222T13	09/10/19	08/10/19		258,000.00	128,920.00
TRT110226T13	10/10/19	09/10/19		4,000,000.00	4,674,005.00
TRT240227T17	10/10/19	09/10/19		321,000.00	374,370.00
TRT240227T17	10/10/19	09/10/19		10,000.00	11,665.00
TRT030523T13	11/10/19	10/10/19		4,000,000.00	2,340,110.00
TRT240227T17	11/10/19	10/10/19		224,000.00	261,445.00
TRT081123T10	14/10/19	11/10/19		181,000.00	101,950.00
TRT080720T19	14/10/19	11/10/19		4,000,000.00	4,145,555.00
TRT010420T19	15/10/19	14/10/19		36,000.00	15,350.00
TRT010420T19	15/10/19	14/10/19		267,000.00	113,845.00
TRT131119T19	15/10/19	14/10/19		4,500,000.00	4,402,800.00
TRT081123T10	16/10/19	15/10/19		127,000.00	71,375.00
TRT081123T10	16/10/19	15/10/19		3,000,000.00	1,686,175.00

TRT120820T12	16/10/19	15/10/19	1,500,000.00	1,400,770.00
TRT120820T12	17/10/19	16/10/19	3,500,000.00	3,277,860.00
TRT010420T19	17/10/19	16/10/19	246,000.00	104,925.00
TRT180123T10	18/10/19	17/10/19	164,000.00	180,445.00
TRT081123T10	18/10/19	17/10/19	3,500,000.00	1,965,690.00
TRT230222T13	21/10/19	18/10/19	360,000.00	173,770.00
TRT230222T13	21/10/19	18/10/19	55,000.00	26,549.00
TRT131119T19	21/10/19	18/10/19	3,000,000.00	2,938,120.00
TRT081123T10	22/10/19	21/10/19	3,000,000.00	1,682,315.00
TRT120325T12	22/10/19	21/10/19	325,000.00	432,895.00
TRT010420T19	23/10/19	22/10/19	2,000.00	855.00
TRT010420T19	23/10/19	22/10/19	445,000.00	189,170.00
TRT131119T19	23/10/19	22/10/19	3,000,000.00	2,928,840.00
TRT010420T19	24/10/19	23/10/19	3,500,000.00	1,487,355.00
TRT010420T19	24/10/19	23/10/19	16,000.00	6,800.00
TRT010420T19	25/10/19	24/10/19	63,000.00	26,765.00
TRT280628T18	25/10/19	24/10/19	3,500,000.00	3,116,835.00
TRT080328T15	28/10/19	25/10/19	242,000.00	253,480.00
TRT110226T13	28/10/19	25/10/19	142,000.00	159,480.00
TRT070727T13	28/10/19	25/10/19	3,500,000.00	2,783,790.00
TRT240724T15	30/10/19	28/10/19	3,500,000.00	4,075,640.00
TRT210421T14	30/10/19	28/10/19	320,000.00	296,860.00
TRT070727T13	31/10/19	30/10/19	3,500,000.00	2,777,870.00
TRT080323T10	31/10/19	30/10/19	161,000.00	193,960.00
TRT010420T19	31/10/19	30/10/19	241,000.00	102,090.00
TRT180123T10	01/11/19	31/10/19	3,500,000.00	3,542,025.00
TRT010420T19	01/11/19	31/10/19	54,000.00	22,805.00
TRT010420T19	01/11/19	31/10/19	364,000.00	153,715.00
T.REPO			Toplamı:	
			87801000.00	72994249.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0301019	31/10/19	01/10/19	131.425	512,557.50	39.00
F_XU0301019	31/10/19	01/10/19	131.475	1,459,372.50	111.00
F_XU0301019	31/10/19	15/10/19	118.875	237,750.00	20.00
F_USDTRY1019	31/10/19	30/10/19	5.743	34,456.80	6.00
F_USDTRY1019	31/10/19	30/10/19	5.743	86,143.50	15.00
F_USDTRY1019	31/10/19	30/10/19	5.743	1,027,997.00	179.00
F_XU0301219	31/12/19	30/10/19	124.125	2,817,637.50	227.00
F_XU0301219	31/12/19	30/10/19	124.100	471,580.00	38.00

F_XAUTRYM1219	31/12/19	30/10/19	282.950	282,950.00	1,000.00
FUTURES			Toplamı:	6930444.80	1635.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XAUTRYM1019	31/10/19	01/10/19	270.260	162,156.00	600.00
F_XAUTRYM1019	31/10/19	01/10/19	270.290	27,029.00	100.00
F_XAUTRYM1019	31/10/19	01/10/19	270.280	123,788.24	458.00
F_XAUTRYM1019	31/10/19	01/10/19	270.270	389,729.34	1,442.00
F_XAUTRYM1019	31/10/19	15/10/19	286.480	7,162.00	25.00
F_XAUTRYM1019	31/10/19	15/10/19	286.440	82,208.28	287.00
F_XAUTRYM1019	31/10/19	15/10/19	286.430	32,366.59	113.00
F_XU0301019	31/10/19	16/10/19	117.125	351,375.00	30.00
F_USDTRY1019	31/10/19	16/10/19	5.934	118,680.00	20.00
F_USDTRY1019	31/10/19	16/10/19	5.934	474,704.00	80.00
F_XAUTRYM1019	31/10/19	16/10/19	283.500	56,700.00	200.00
F_XU0301019	31/10/19	18/10/19	122.150	122,150.00	10.00
F_XAUTRYM1019	31/10/19	18/10/19	278.050	41,707.50	150.00
F_XU0301019	31/10/19	21/10/19	121.400	24,280.00	2.00
F_XU0301019	31/10/19	21/10/19	121.375	36,412.50	3.00
F_USDTRY1219	31/12/19	30/10/19	5.860	1,172,000.00	200.00
F_XU0301019	31/10/19	30/10/19	122.000	1,525,000.00	125.00
F_XU0301019	31/10/19	30/10/19	122.025	1,708,350.00	140.00
F_XAUTRYM1019	31/10/19	30/10/19	275.370	181,468.83	659.00
F_XAUTRYM1019	31/10/19	30/10/19	275.300	93,877.30	341.00
Toplamı:				6731144.58	4985.00
TOPLAM:				101919515.63	73500869.00