

IBB-İŞ PORTFÖY ÜÇÜNCÜ DEĞİŞKEN FON
H 2020

VII-PORTFÖYDEN

E) DÖVİZ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
DÖVİZ					
USD		09/06/20	6.788	5,430,480.00	800,000.00
DÖVİZ		Toplamı:		5430480.00	800000.00

B)HAZİNE BONOSU VE DEVLET TAHVİLLERİ (ALİŞLAR)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TAHVİL TÜRK					
US900123BZ27	26/09/22	05/06/20	104.547	784,105.21	750,000.00
TAHVİL TÜRK		Toplamı:		784105.21	750000.00
BONO TÜRK					
TRFTEBK32123	12/03/21	12/06/20	100.000	3,000,000.00	3,000,000.00
TRFTHAL62115	10/06/21	15/06/20	91.433	2,285,825.00	2,500,000.00
TRFAKBK121B7	14/01/21	26/06/20	100.000	1,250,000.00	1,250,000.00
BONO TÜRK		Toplamı:		6535825.00	6750000.00

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT090621T18	02/06/20	01/06/20		1,000,000.00	1,121,075.00
TRT230222T13	02/06/20	01/06/20		7,000.00	3,135.00
TRT110226T13	02/06/20	01/06/20		13,000,000.00	13,757,325.00
TRT260122T11	03/06/20	02/06/20		13,500,000.00	13,898,310.00
TRT071020T23	03/06/20	02/06/20		91,000.00	110,000.00
TRT200324T13	04/06/20	03/06/20		9,500,000.00	9,576,380.00
TRT071020T23	04/06/20	03/06/20		490,000.00	570,000.00
TRT071020T23	04/06/20	03/06/20		9,000.00	15,000.00
TRT181023T19	05/06/20	04/06/20		15,500,000.00	12,239,525.00
TRT071020T23	05/06/20	04/06/20		68,000.00	85,000.00
TRT071020T23	05/06/20	04/06/20		286,000.00	335,000.00
TRT120820T12	08/06/20	05/06/20		10,000,000.00	9,377,255.00
TRT190521T17	08/06/20	05/06/20		5,500,000.00	5,645,645.00
TRT230222T13	08/06/20	05/06/20		340,000.00	149,545.00
TRT230222T13	09/06/20	08/06/20		138,000.00	60,625.00

TRT160920T25	09/06/20	08/06/20	162,000.00	185,000.00
TRT160920T25	09/06/20	08/06/20	16,000,000.00	16,839,890.00
TRT230222T13	10/06/20	09/06/20	139,000.00	61,045.00
TRT090621T18	10/06/20	09/06/20	11,500,000.00	12,873,225.00
TRT120325T12	11/06/20	10/06/20	9,500,000.00	10,841,205.00
TRT100124T17	11/06/20	10/06/20	2,000,000.00	1,664,470.00
TRT160920T25	11/06/20	10/06/20	153,000.00	175,000.00
TRT110226T13	12/06/20	11/06/20	12,500,000.00	12,903,825.00
TRT230222T13	12/06/20	11/06/20	108,000.00	47,405.00
TRT071020T23	15/06/20	12/06/20	120,000.00	140,000.00
TRT261022T10	15/06/20	12/06/20	338,000.00	154,390.00
TRT120820T12	15/06/20	12/06/20	9,500,000.00	8,902,300.00
TRT230222T13	16/06/20	15/06/20	460,000.00	201,655.00
TRT261022T10	16/06/20	15/06/20	6,500,000.00	2,965,890.00
TRT230222T13	16/06/20	15/06/20	33,000.00	14,470.00
TRT230222T13	17/06/20	16/06/20	1,000,000.00	425,042.00
TRT210421T14	17/06/20	16/06/20	2,000,000.00	1,820,485.00
TRT040522T13	17/06/20	16/06/20	4,000,000.00	4,080,330.00
TRT210721T11	18/06/20	17/06/20	500,000.00	206,860.00
TRT261022T10	18/06/20	17/06/20	6,000,000.00	2,736,130.00
TRT261022T10	18/06/20	17/06/20	362,000.00	165,065.00
TRT140623T19	19/06/20	18/06/20	7,000,000.00	6,165,085.00
TRT110827T16	19/06/20	18/06/20	23,000.00	24,195.00
TRT210623T10	22/06/20	19/06/20	4,500,000.00	4,543,470.00
TRT210623T10	22/06/20	19/06/20	3,500,000.00	3,533,810.00
TRT230222T13	22/06/20	19/06/20	145,000.00	63,500.00
TRT230222T13	22/06/20	19/06/20	252,000.00	110,355.00
TRT201021T25	23/06/20	22/06/20	8,500,000.00	8,058,950.00
TRT071020T23	23/06/20	22/06/20	87,000.00	105,000.00
TRT140623T19	24/06/20	23/06/20	9,000,000.00	7,910,915.00
TRT120820T12	24/06/20	23/06/20	500,000.00	467,415.00
TRT160920T25	24/06/20	23/06/20	360,000.00	410,000.00
TRT261022T10	25/06/20	24/06/20	7,000,000.00	3,185,290.00
TRT261022T10	25/06/20	24/06/20	4,500,000.00	2,047,685.00
TRT110226T13	25/06/20	24/06/20	16,000.00	16,260.00
TRT230222T13	26/06/20	25/06/20	27,000.00	11,800.00
TRT081123T10	26/06/20	25/06/20	9,500,000.00	4,609,490.00
TRT120820T12	26/06/20	25/06/20	3,000,000.00	2,803,445.00
TRT230222T13	29/06/20	26/06/20	136,000.00	59,430.00
TRT110226T13	29/06/20	26/06/20	12,000,000.00	12,059,530.00
TRT230222T13	30/06/20	29/06/20	6,500,000.00	2,837,510.00
TRT280628T18	30/06/20	29/06/20	5,000,000.00	3,568,330.00

TRT071020T23	30/06/20	29/06/20	248,000.00	285,000.00
TRT080328T15	01/07/20	30/06/20	10,500,000.00	10,037,225.00
TRT160920T25	01/07/20	30/06/20	400,000.00	460,000.00
TRT260122T11	01/07/20	30/06/20	1,500,000.00	1,530,225.00
T.REPO			Toplamı:	246498000.00
				219251417.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	21/07/20	09/06/20		521,366.65	
	22/07/20	11/06/20		268,257.60	
MEVDUAT			Toplamı:	789624.25	

I) TAKASBANK PARA PİYASASI

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
TPP					
	04/06/20	03/06/20		5,700,000.00	
TPP			Toplamı:	5700000.00	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_XU0300620	30/06/20	02/06/20	124.425	1,866,375.00	150.00
F_XU0300620	30/06/20	02/06/20	124.250	621,250.00	50.00
F_USDTRY0620	30/06/20	04/06/20	6.789	88,257.00	13.00
F_XAUTRYM0620	30/06/20	04/06/20	372.700	241,136.90	647.00
F_USDTRY0620	30/06/20	04/06/20	6.791	251,281.80	37.00
F_XAUTRYM0620	30/06/20	04/06/20	372.800	57,038.40	153.00
F_XU0300620	30/06/20	04/06/20	127.700	638,500.00	50.00
F_XAUTRYM0620	30/06/20	05/06/20	374.500	131,075.00	350.00
F_XAUTRYM0620	30/06/20	05/06/20	374.440	131,054.00	350.00
F_USDTRY0620	30/06/20	05/06/20	6.787	339,330.00	50.00
F_XU0300620	30/06/20	05/06/20	129.275	646,375.00	50.00
F_XU0300620	30/06/20	09/06/20	126.875	1,268,750.00	100.00
F_XAUTRYM0620	30/06/20	11/06/20	379.820	379.82	1.00
F_XU0300620	30/06/20	11/06/20	126.925	634,625.00	50.00
F_XAUTRYM0620	30/06/20	11/06/20	380.490	189,864.51	499.00
F_XAUTRYM0820	31/08/20	23/06/20	395.950	791,900.00	2,000.00
F_XAUTRYM0820	31/08/20	23/06/20	396.130	15,449.07	39.00
F_XAUTRYM0820	31/08/20	23/06/20	396.150	677,812.65	1,711.00
F_XAUTRYM0820	31/08/20	23/06/20	395.900	395,900.00	1,000.00

F_XAUTRYM0820	31/08/20	23/06/20	396.100	489,579.60	1,236.00
F_XAUTRYM0820	31/08/20	23/06/20	396.200	5,546.80	14.00
F_USDTRY0620	30/06/20	24/06/20	6.865	1,029,750.00	150.00
F_XAUTRYM0820	31/08/20	24/06/20	400.400	200,200.00	500.00
F_XAUTRYM0820	31/08/20	24/06/20	400.500	200,250.00	500.00
F_USDTRY0620	30/06/20	25/06/20	6.861	2,058,300.00	300.00
F_USDTRY0620	30/06/20	25/06/20	6.861	178,373.00	26.00
F_USDTRY0620	30/06/20	25/06/20	6.861	5,996,164.40	874.00
F_XU0300620	30/06/20	25/06/20	132.425	13,242.50	1.00
F_XU0300620	30/06/20	25/06/20	132.450	649,005.00	49.00
F_XU0300820	31/08/20	29/06/20	132.925	3,323,125.00	250.00
F_XU0300820	31/08/20	29/06/20	132.950	6,647,500.00	500.00
FUTURES			Toplamı:	29777390.45	11700.00

J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XAUTRYM0620	30/06/20	02/06/20	382.910	382.91	1.00
F_XAUTRYM0620	30/06/20	02/06/20	382.900	670,075.00	1,750.00
F_XAUTRYM0620	30/06/20	02/06/20	382.920	1,914.60	5.00
F_XAUTRYM0620	30/06/20	02/06/20	382.600	5,739.00	15.00
F_XAUTRYM0620	30/06/20	02/06/20	382.580	7,651.60	20.00
F_XAUTRYM0620	30/06/20	02/06/20	382.560	226,858.08	593.00
F_XAUTRYM0620	30/06/20	02/06/20	382.650	9,566.25	25.00
F_XAUTRYM0620	30/06/20	02/06/20	382.640	19,132.00	50.00
F_XAUTRYM0620	30/06/20	02/06/20	382.590	8,034.39	21.00
F_XAUTRYM0620	30/06/20	02/06/20	382.570	7,651.40	20.00
F_XU0300620	30/06/20	04/06/20	127.825	639,125.00	50.00
F_XU0300620	30/06/20	05/06/20	128.575	1,015,742.50	79.00
F_XU0300620	30/06/20	05/06/20	128.500	269,850.00	21.00
F_XAUTRYM0620	30/06/20	05/06/20	369.690	184,845.00	500.00
F_XU0300620	30/06/20	09/06/20	126.800	1,268,000.00	100.00
F_USDTRY0620	30/06/20	09/06/20	6.830	4,951,750.00	725.00
F_USDTRY0620	30/06/20	09/06/20	6.830	170,755.00	25.00
F_USDTRY0620	30/06/20	11/06/20	6.837	211,959.40	31.00
F_USDTRY0620	30/06/20	11/06/20	6.837	54,697.60	8.00
F_USDTRY0620	30/06/20	11/06/20	6.837	75,207.00	11.00
F_XAUTRYM0620	30/06/20	23/06/20	387.830	193,915.00	500.00
F_XAUTRYM0620	30/06/20	23/06/20	388.150	1,245,961.50	3,210.00
F_XAUTRYM0620	30/06/20	23/06/20	388.250	388,250.00	1,000.00
F_XAUTRYM0620	30/06/20	23/06/20	388.160	15,526.40	40.00
F_XAUTRYM0620	30/06/20	23/06/20	388.280	485,350.00	1,250.00

F_USDTRY0820	31/08/20	25/06/20	6.963	2,040,159.00	293.00
F_USDTRY0820	31/08/20	25/06/20	6.963	48,741.70	7.00
F_USDTRY0820	31/08/20	25/06/20	6.963	6,266,250.00	900.00
F_XU0300620	30/06/20	29/06/20	132.375	2,912,250.00	220.00
F_XU0300620	30/06/20	29/06/20	132.400	7,017,200.00	530.00
Toplamı:				30412540.33	12000.00
TOPLAM:				325927965.24	227575117.00