

IBB-IŞ PORTFÖY ÜÇÜNCÜ DEĞİŞKEN FON
N 2020

VII-PORTFÖYDEN

G) TERS REPO

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
T.REPO					
TRT100124T17	02/04/20	01/04/20		16,500,000.00	14,421,825.00
TRT160920T25	02/04/20	01/04/20		135,000.00	145,840.00
TRT100124T17	03/04/20	02/04/20		16,000,000.00	13,981,915.00
TRT230222T13	03/04/20	02/04/20		353,000.00	163,850.00
TRT230222T13	03/04/20	02/04/20		89,000.00	41,315.00
TRT111120T18	06/04/20	03/04/20		10,500,000.00	9,983,090.00
TRT071020T23	06/04/20	03/04/20		217,000.00	260,000.00
TRT071020T23	06/04/20	03/04/20		264,000.00	320,000.00
TRT070727T13	06/04/20	03/04/20		5,000,000.00	3,472,350.00
TRT060825T15	07/04/20	06/04/20		7,000,000.00	7,022,470.00
TRT230222T13	07/04/20	06/04/20		144,000.00	66,790.00
TRT230222T13	07/04/20	06/04/20		96,000.00	44,525.00
TRT230222T13	07/04/20	06/04/20		9,000,000.00	4,174,325.00
TRT071020T23	08/04/20	07/04/20		234,000.00	280,000.00
TRT210721T11	08/04/20	07/04/20		5,000,000.00	2,185,305.00
TRT170221T12	08/04/20	07/04/20		11,500,000.00	11,726,540.00
TRT230222T13	09/04/20	08/04/20		99,000.00	46,000.00
TRT230222T13	09/04/20	08/04/20		258,000.00	119,870.00
TRT140421T13	09/04/20	08/04/20		4,000,000.00	4,615,235.00
TRT110226T13	09/04/20	08/04/20		13,500,000.00	15,579,110.00
TRT230222T13	10/04/20	09/04/20		128,000.00	59,460.00
TRT230222T13	10/04/20	09/04/20		136,000.00	63,175.00
TRT030523T13	10/04/20	09/04/20		9,500,000.00	4,954,615.00
TRT030523T13	10/04/20	09/04/20		8,000,000.00	4,172,305.00
TRT111120T18	13/04/20	10/04/20		11,500,000.00	10,911,155.00
TRT280628T18	13/04/20	10/04/20		6,500,000.00	5,200,435.00
TRT230222T13	13/04/20	10/04/20		83,000.00	38,565.00
TRT071020T23	14/04/20	13/04/20		277,000.00	335,000.00
TRT071020T23	14/04/20	13/04/20		7,000.00	15,000.00
TRT071020T23	14/04/20	13/04/20		127,000.00	155,000.00
TRT050624T35	14/04/20	13/04/20		500,000.00	435,745.00
TRT170221T12	14/04/20	13/04/20		17,500,000.00	17,795,770.00
TRT210721T11	15/04/20	14/04/20		136,000.00	59,355.00

TRT210721T11	15/04/20	14/04/20	335,000.00	146,205.00
TRT210421T14	15/04/20	14/04/20	1,000,000.00	866,645.00
TRT280628T18	15/04/20	14/04/20	17,000,000.00	13,583,345.00
TRT210721T11	16/04/20	15/04/20	58,000.00	25,310.00
TRT210721T11	16/04/20	15/04/20	339,000.00	147,925.00
TRT070727T13	16/04/20	15/04/20	8,000,000.00	6,132,780.00
TRT041126T11	16/04/20	15/04/20	10,000,000.00	9,742,040.00
TRT120325T12	16/04/20	15/04/20	88,000.00	111,340.00
TRT230222T13	17/04/20	16/04/20	136,000.00	63,110.00
TRT060121T16	17/04/20	16/04/20	17,500,000.00	7,320,385.00
TRT071020T23	17/04/20	16/04/20	124,000.00	150,000.00
TRT100124T17	20/04/20	17/04/20	11,000,000.00	9,589,035.00
TRT070727T13	20/04/20	17/04/20	5,000,000.00	3,833,045.00
TRT261022T10	20/04/20	17/04/20	2,000,000.00	974,295.00
TRT071020T23	20/04/20	17/04/20	426,000.00	500,000.00
TRT110827T16	21/04/20	20/04/20	18,500,000.00	22,244,300.00
TRT130520T14	21/04/20	20/04/20	129,000.00	150,000.00
TRT210721T11	21/04/20	20/04/20	281,000.00	122,495.00
TRT210721T11	21/04/20	20/04/20	51,000.00	22,235.00
TRT230222T13	22/04/20	21/04/20	272,000.00	125,145.00
TRT230222T13	22/04/20	21/04/20	201,000.00	92,480.00
TRT140623T19	22/04/20	21/04/20	11,000,000.00	9,606,300.00
TRT050624T19	22/04/20	21/04/20	8,500,000.00	8,323,430.00
TRT110827T16	24/04/20	22/04/20	16,000,000.00	17,714,310.00
TRT070727T13	24/04/20	22/04/20	4,000,000.00	3,062,200.00
TRT261022T10	27/04/20	24/04/20	224,000.00	104,195.00
TRT020823T11	27/04/20	24/04/20	20,000,000.00	9,881,100.00
TRT041126T11	28/04/20	27/04/20	13,000,000.00	12,612,425.00
TRT070727T13	28/04/20	27/04/20	7,000,000.00	4,956,710.00
TRT230222T13	28/04/20	27/04/20	32,000.00	14,705.00
TRT071020T23	29/04/20	28/04/20	251,000.00	290,000.00
TRT280628T18	29/04/20	28/04/20	7,500,000.00	5,974,650.00
TRT190521T17	29/04/20	28/04/20	12,500,000.00	12,013,440.00
TRT050624T35	29/04/20	28/04/20	1,000,000.00	849,700.00
TRT230222T13	29/04/20	28/04/20	81,000.00	37,215.00
TRT230222T13	29/04/20	28/04/20	151,000.00	69,375.00
TRT100124T17	30/04/20	29/04/20	16,500,000.00	13,880,845.00
TRT180924T11	30/04/20	29/04/20	2,500,000.00	1,435,910.00
TRT120325T12	30/04/20	29/04/20	3,500,000.00	4,032,310.00
TRT071020T23	30/04/20	29/04/20	137,000.00	160,000.00
TRT071020T23	04/05/20	30/04/20	332,000.00	390,000.00
TRT071020T23	04/05/20	30/04/20	83,000.00	100,000.00

TRT071020T23	04/05/20	30/04/20	23,000.00	30,000.00
TRT261022T10	04/05/20	30/04/20	3,000,000.00	1,408,785.00
TRT020322T17	04/05/20	30/04/20	20,000,000.00	19,755,705.00
T.REPO			Toplamı:	394037000.00
				335491360.00

H) MEVDUAT

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
MEVDUAT					
	18/05/20	16/04/20		500,000.00	
	09/06/20	16/04/20		512,742.49	
	11/06/20	29/04/20		265,296.57	
	11/06/20	29/04/20		765,296.57	
MEVDUAT			Toplamı:	2043335.63	

J) VADELİ İŞLEM VE OPSİYON BORSASI (UZUN)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
FUTURES					
F_USDTRY0420	30/04/20	07/04/20	6.780	339,000.00	50.00
F_XU0300420	30/04/20	07/04/20	112.000	224,000.00	20.00
F_XAUTRYM0420	30/04/20	15/04/20	383.990	335,991.25	875.00
F_XAUTRYM0420	30/04/20	15/04/20	383.980	9,599.50	25.00
F_USDTRY0620	30/06/20	16/04/20	7.100	2,698,000.00	380.00
F_XU0300620	30/06/20	20/04/20	117.425	2,583,350.00	220.00
F_USDTRY0620	30/06/20	21/04/20	7.100	411,805.80	58.00
F_USDTRY0620	30/06/20	21/04/20	7.103	14,206.00	2.00
F_USDTRY0620	30/06/20	21/04/20	7.105	71,052.00	10.00
F_XU0300620	30/06/20	27/04/20	118.575	237,150.00	20.00
F_XAUTRYM0620	30/06/20	27/04/20	392.500	161,710.00	412.00
F_XAUTRYM0620	30/06/20	27/04/20	392.490	34,539.12	88.00
F_XAUTRYM0620	30/06/20	27/04/20	392.400	196,200.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.450	196,225.00	500.00
F_XAUTRYM0620	30/06/20	27/04/20	392.520	157,008.00	400.00
F_USDTRY0620	30/06/20	27/04/20	7.091	262,363.30	37.00
F_USDTRY0620	30/06/20	27/04/20	7.091	14,181.60	2.00
F_XAUTRYM0620	30/06/20	27/04/20	392.700	314,160.00	800.00
F_XAUTRYM0620	30/06/20	27/04/20	392.680	18,455.96	47.00
F_XAUTRYM0620	30/06/20	27/04/20	392.750	60,090.75	153.00
F_USDTRY0620	30/06/20	27/04/20	7.091	78,004.30	11.00
F_XAUTRYM0620	30/06/20	28/04/20	391.500	506,209.50	1,293.00
F_XAUTRYM0620	30/06/20	28/04/20	391.400	195,700.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	391.450	195,725.00	500.00

F_XAUTRYM0620	30/06/20	28/04/20	391.470	26,228.49	67.00
F_XAUTRYM0620	30/06/20	28/04/20	391.490	1,957.45	5.00
F_XAUTRYM0620	30/06/20	28/04/20	391.650	52,872.75	135.00
F_XAUTRYM0620	30/06/20	28/04/20	391.690	195,845.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	391.800	391,800.00	1,000.00
F_XAUTRYM0620	30/06/20	28/04/20	391.700	195,850.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	391.740	195,870.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	391.750	391,750.00	1,000.00
F_XAUTRYM0620	30/06/20	28/04/20	391.760	195,880.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	391.680	195,840.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	392.280	196,140.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	392.300	392,300.00	1,000.00
F_XAUTRYM0620	30/06/20	28/04/20	391.810	195,905.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	390.990	195,495.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	389.800	194,900.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	389.600	20,648.80	53.00
F_XAUTRYM0620	30/06/20	28/04/20	390.000	1,950.00	5.00
F_XAUTRYM0620	30/06/20	28/04/20	390.500	544,357.00	1,394.00
F_XAUTRYM0620	30/06/20	28/04/20	390.480	18,743.04	48.00
F_XAUTRYM0620	30/06/20	28/04/20	390.140	39,014.00	100.00
F_XAUTRYM0620	30/06/20	28/04/20	390.150	117,045.00	300.00
F_XAUTRYM0620	30/06/20	28/04/20	390.250	27,707.75	71.00
F_XAUTRYM0620	30/06/20	28/04/20	390.400	5,856.00	15.00
F_XAUTRYM0620	30/06/20	28/04/20	390.360	5,465.04	14.00
F_XAUTRYM0620	30/06/20	28/04/20	390.810	37,517.76	96.00
F_XAUTRYM0620	30/06/20	28/04/20	390.830	2,344.98	6.00
F_XAUTRYM0620	30/06/20	28/04/20	390.850	19,542.50	50.00
F_XAUTRYM0620	30/06/20	28/04/20	390.890	1,563.56	4.00
F_XAUTRYM0620	30/06/20	28/04/20	390.900	134,469.60	344.00
F_XAUTRYM0620	30/06/20	28/04/20	390.800	195,400.00	500.00
F_XAUTRYM0620	30/06/20	28/04/20	390.550	195,275.00	500.00
F_XAUTRYM0620	30/06/20	30/04/20	389.410	243,381.25	625.00
F_XAUTRYM0620	30/06/20	30/04/20	389.400	77,880.00	200.00
F_XAUTRYM0620	30/06/20	30/04/20	389.440	301,816.00	775.00
F_USDTRY0620	30/06/20	30/04/20	7.061	282,420.00	40.00

FUTURES		Toplamı:	14605758.05	19750.00
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J) VADELİ İŞLEM VE OPSİYON BORSASI (KISA)

KIYMET	VADE	İŞLEM TARİHİ	FIYAT	İŞLEM DEĞERİ	NOMINAL DEĞERİ
F_XU0300420	30/04/20	06/04/20	110.025	110,025.00	10.00
F_USDTRY0420	30/04/20	15/04/20	6.897	137,940.00	20.00

F_XAUTRYM0420	30/04/20	16/04/20	390.400	273,280.00	700.00
F_USDTRY0420	30/04/20	16/04/20	6.953	187,728.30	27.00
F_USDTRY0420	30/04/20	16/04/20	6.950	208,503.00	30.00
F_USDTRY0420	30/04/20	16/04/20	6.950	2,244,850.00	323.00
F_XU0300420	30/04/20	20/04/20	117.075	1,170,750.00	100.00
F_XU0300420	30/04/20	20/04/20	117.050	1,404,600.00	120.00
F_USDTRY0620	30/06/20	27/04/20	7.089	283,540.00	40.00
F_XAUTRYM0420	30/04/20	27/04/20	384.990	86,622.75	225.00
F_XAUTRYM0420	30/04/20	27/04/20	384.940	105,858.50	275.00
F_XAUTRYM0420	30/04/20	27/04/20	384.800	192,400.00	500.00
F_XAUTRYM0420	30/04/20	27/04/20	384.890	192,445.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	383.710	24,557.44	64.00
F_XAUTRYM0420	30/04/20	28/04/20	383.670	158,839.38	414.00
F_XAUTRYM0420	30/04/20	28/04/20	383.690	8,441.18	22.00
F_XAUTRYM0420	30/04/20	28/04/20	383.700	382,932.60	998.00
F_XAUTRYM0420	30/04/20	28/04/20	383.720	767.44	2.00
F_XAUTRYM0420	30/04/20	28/04/20	384.050	392,115.05	1,021.00
F_XAUTRYM0420	30/04/20	28/04/20	383.860	192,313.86	501.00
F_XAUTRYM0420	30/04/20	28/04/20	383.820	383.82	1.00
F_XAUTRYM0420	30/04/20	28/04/20	383.800	383.80	1.00
F_XAUTRYM0420	30/04/20	28/04/20	383.850	182,712.60	476.00
F_XAUTRYM0420	30/04/20	28/04/20	384.500	576,750.00	1,500.00
F_XAUTRYM0420	30/04/20	28/04/20	384.400	146,072.00	380.00
F_XAUTRYM0420	30/04/20	28/04/20	384.200	55,324.80	144.00
F_XAUTRYM0420	30/04/20	28/04/20	384.210	2,305.26	6.00
F_XAUTRYM0420	30/04/20	28/04/20	384.140	384.14	1.00
F_XAUTRYM0420	30/04/20	28/04/20	384.110	45,709.09	119.00
F_XAUTRYM0420	30/04/20	28/04/20	384.220	138,319.20	360.00
F_XAUTRYM0420	30/04/20	28/04/20	384.150	192,075.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	384.020	9,600.50	25.00
F_XAUTRYM0420	30/04/20	28/04/20	384.000	369,408.00	962.00
F_XAUTRYM0420	30/04/20	28/04/20	384.750	192,375.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	384.700	18,080.90	47.00
F_XAUTRYM0420	30/04/20	28/04/20	384.350	174,110.55	453.00
F_XAUTRYM0420	30/04/20	28/04/20	384.100	1,152.30	3.00
F_XAUTRYM0420	30/04/20	28/04/20	383.500	191,750.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	383.330	191,665.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	382.150	191,075.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	381.790	9,544.75	25.00
F_XAUTRYM0420	30/04/20	28/04/20	381.780	4,963.14	13.00
F_XAUTRYM0420	30/04/20	28/04/20	381.700	176,345.40	462.00
F_XAUTRYM0420	30/04/20	28/04/20	382.400	191,200.00	500.00

F_XAUTRYM0420	30/04/20	28/04/20	382.930	191,465.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	382.900	9,572.50	25.00
F_XAUTRYM0420	30/04/20	28/04/20	382.750	19,137.50	50.00
F_XAUTRYM0420	30/04/20	28/04/20	382.700	162,647.50	425.00
F_XAUTRYM0420	30/04/20	28/04/20	382.800	191,400.00	500.00
F_XAUTRYM0420	30/04/20	28/04/20	382.650	382,650.00	1,000.00

Toplamı: 11777072.25 16370.00

TOPLAM: 422463165.93 335527480.00