

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon
Fon Bilgileri

Fon Portföy Değeri	526,253,514.21
Fon Toplam Değeri	451,658,480.99
Risk Değeri	2
Fon Portföyü Standart Sapması	0.12

Kaldıraç Yaratan İşlemler Bilgisi

Açık Pozisyon Tutarı	307,664,280.81	
Açık Pozisyon Oranı	0.68	Limit : 1,00
Kaldıraç Oranı	2.34	Limit : 10,00

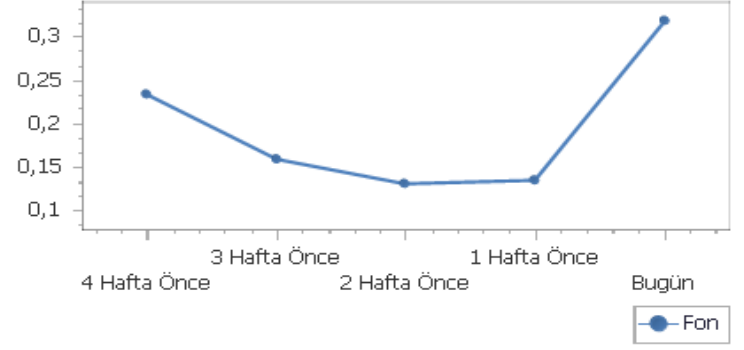
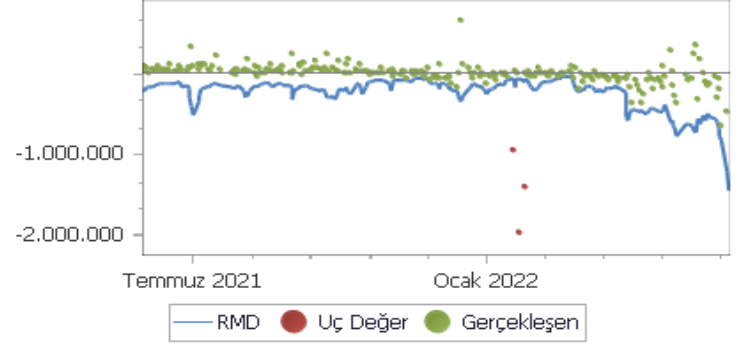
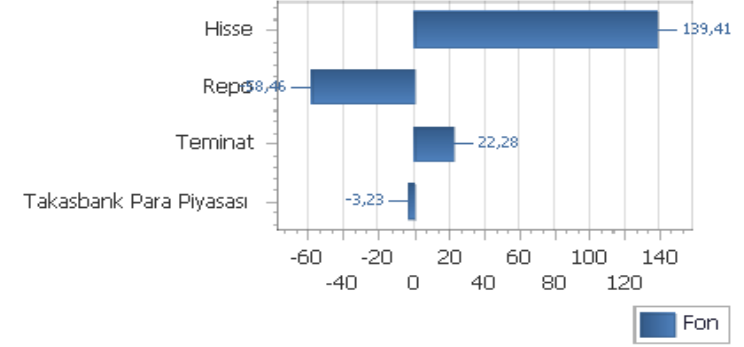
RMD Özeti

	Fon	Kıstas	Görelî	Limit
RMD	1,439,170.65			
RMD (%)	0.32			5.59
Beklenen Kayıp	1,653,253.45			
Beklenen Kayıp (%)	0.37			
Uç Değer Adedi	3			

RMD Kırılımı

Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Takasbank Para Piyasası	-17,008,011	9,973	0.00
Teminat	117,250,229	-80,271	-0.02
Repo	-307,664,281	103,326	0.02
Hisse	733,675,577	-29,026,119	-6.43
Futures	0	-28,864,744	-6.39

Kaldıraç Yaratan İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-1,058,347,823	-29,255,513	-6.48
TPP	-15,607,351	9,168	0.00
TPP	-1,400,660	838	0.00
Repo-AKBNK 1 Day(s)	-50,026,712	28,029	0.01
Repo-ASELS 1 Day(s)	-750,401	449	0.00
Repo-EKGYO 1 Day(s)	-6,003,205	3,571	0.00
Repo-EREGL 1 Day(s)	-15,308,174	8,996	0.00
Repo-GUBRF 1 Day(s)	-21,511,486	12,538	0.00
Repo-HALKB 1 Day(s)	-21,511,486	12,538	0.00
Repo-ISCTR 1 Day(s)	-27,014,425	15,628	0.00
Repo-KCHOL 1 Day(s)	-15,008,014	8,823	0.00
Repo-KOZAA 1 Day(s)	-15,008,014	8,823	0.00
Repo-KRDMD 1 Day(s)	-30,016,027	17,294	0.00
Repo-SAHOL 1 Day(s)	-30,016,027	17,294	0.00
Repo-TAVHL 1 Day(s)	-17,009,082	9,973	0.00
Repo-TCELL 1 Day(s)	-20,861,139	12,169	0.00
Repo-THYAO 1 Day(s)	-5,002,671	2,980	0.00
Repo-TOASO 1 Day(s)	-2,001,068	1,197	0.00
Repo-TUPRS 1 Day(s)	-15,008,014	8,823	0.00
Repo-VESTL 1 Day(s)	-3,501,870	2,090	0.00
Repo-VESTL 1 Day(s)	-4,102,190	2,446	0.00
Repo-YKBNK 1 Day(s)	-8,004,274	4,749	0.00
F_AEFES0622	-1,365,924	41,571	0.01
F_AKBNK0622	-84,057,292	-2,255,861	-0.50

Fon RMD Trendi

Geriye Dönük Test

Fon Varlık Kırılımı


F_AKBNK0722	-1,249,820	55,251	0.01
F_ALKIM0622	-1,133,262	34,270	0.01
F_ASELS0622	-12,812,148	366,163	0.08
F_ASELS0722	-7,338	341	0.00
F_DOHOL0622	-8,862,100	344,575	0.08
F_DOHOL0722	-50,526	2,614	0.00
F_ECILC0622	-1,442,038	44,296	0.01
F_EKGYO0622	-11,767,000	385,995	0.09
F_EKGYO0722	-34,727	1,712	0.00
F_ENJSA0622	-11,039,320	230,758	0.05
F_ENJSA0722	-17,760	514	0.00
F_EREGL0622	-16,227,900	270,465	0.06
F_EREGL0722	-1,026,000	39,901	0.01
F_FROTO0622	-154,800	6,109	0.00
F_GUBRF0622	-30,235,140	-29,642	-0.01
F_GUBRF0722	-237,770	8,804	0.00
F_HALKB0622	-24,229,992	98,822	0.02
F_HALKB0722	-192,807	9,153	0.00
F_HEKTS0622	-2,349,000	85,136	0.02
F_ISCTR0622	-32,713,098	212,461	0.05
F_ISCTR0722	-2,166,000	102,801	0.02
F_ISFIN0622	-13,450,710	298,248	0.07
F_ISFIN0722	-45,240	2,436	0.00
F_ISGYO0622	-60,119,525	-4,631,346	-1.03
F_KARSN0622	-10,485,000	66,337	0.01
F_KCHOL0622	-17,752,536	491,741	0.11
F_KOZAA0622	-17,061,064	15,807	0.00
F_KOZAA0722	-81,864	3,009	0.00
F_KOZAL0622	-9,860,000	223,204	0.05
F_KRDMD0622	-31,164,000	-340,855	-0.08
F_KRDMD0722	-9,819,600	246,128	0.05
F_MGROS0622	-4,935,020	119,231	0.03
F_ODAS0622	-26,677,475	-519,607	-0.12
F_ODAS0722	-1,974,225	74,558	0.02
F_OYAKC0622	-12,669,636	185,960	0.04
F_OYAKC0722	-36,540	1,439	0.00
F_PETKM0622	-94,240	3,895	0.00
F_PETKM0722	-936,448	39,367	0.01
F_SAHOL0622	-63,322,602	-1,713,881	-0.38
F_SAHOL0722	-386,204	20,599	0.00
F_SASA0622N1	-1,021,440	48,402	0.01
F_SASA0722	-244,416	12,172	0.00
F_SISE0622	-29,372,000	55,593	0.01
F_SKBNK0622	-10,476,672	211,923	0.05
F_SOKM0622	-5,285,033	127,455	0.03
F_TAVHL0622	-19,039,902	242,023	0.05
F_TAVHL0722	-105,294	4,260	0.00
F_TCELL0622	-23,018,468	-95,029	-0.02
F_THYAO0622	-6,362,250	259,534	0.06
F_TKFEN0622	-2,684,352	101,224	0.02
F_TKFEN0722	-375,888	15,517	0.00
F_TOASO0622	-2,258,840	78,199	0.02
F_TRGYO0622	-1,745,541	68,776	0.02
F_TSKB0622	-42,760,086	-987,231	-0.22
F_TTKOM0622	-195,000	7,491	0.00
F_TTKOM0722	-148,200	5,886	0.00

F_TUPRS0622	-18,461,910	163,994	0.04
F_TURSG0622	-3,633,872	95,066	0.02
F_TURSG0722	-22,264	665	0.00
F_ULKER0622	-4,099,392	127,485	0.03
F_ULKER0722	-375,408	13,262	0.00
F_VAKBN0622	-15,569,274	360,728	0.08
F_VAKBN0722	-388,570	15,733	0.00
F_VESTL0622	-8,265,936	318,325	0.07
F_VESTL0722	-186,024	8,691	0.00
F_YKBNK0622	-11,986,000	462,811	0.10
F_YKBNK0722	-1,349,808	66,505	0.01

Stress Testi

