

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon
Fon Bilgileri

Fon Portföy Değeri	457,701,932.60
Fon Toplam Değeri	545,688,005.85
Risk Değeri	2
Fon Portföyü Standart Sapması	0.11

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	268,098,249.75	
Açık Pozisyon Oranı	0.49	Limit : 1,00
Kaldıraç Oranı	2.02	Limit : 10,00

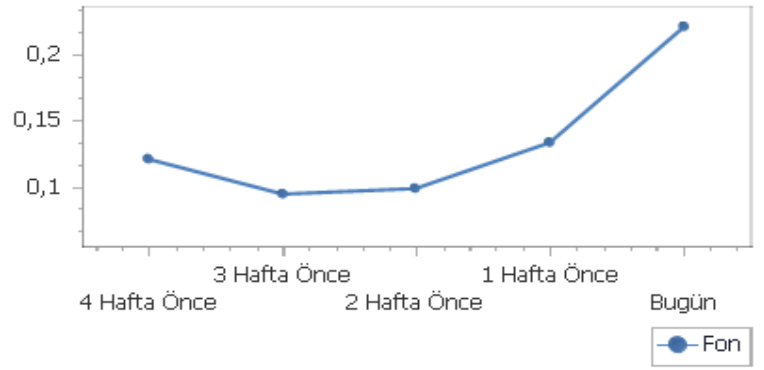
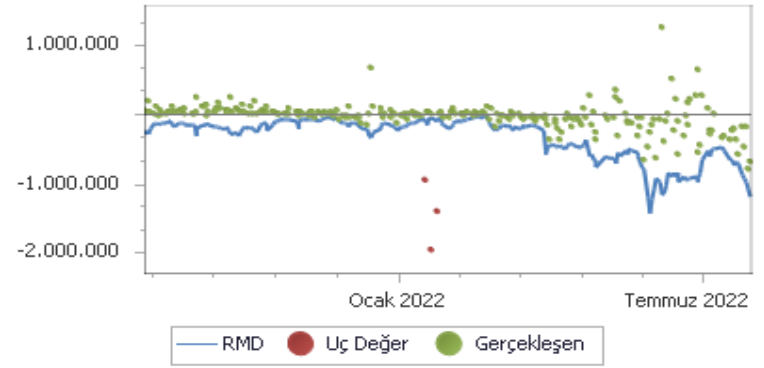
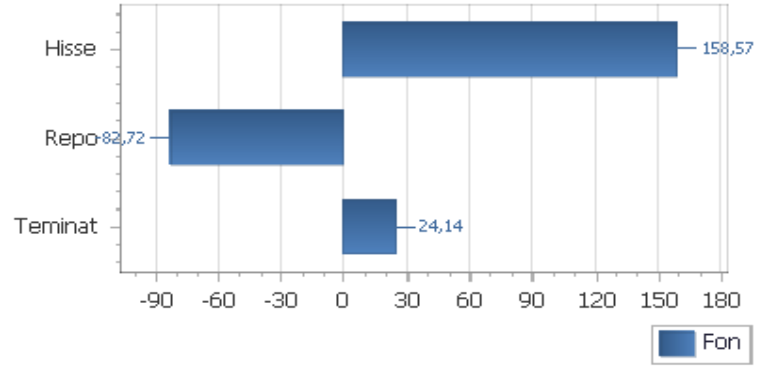
RMD Özeti

	Fon	Kıstas	Görelı	Limit
RMD	1,205,891.97			
RMD (%)	0.22			5.59
Beklenen Kayıp	1,385,273.56			
Beklenen Kayıp (%)	0.25			
Uç Değeri Adedi	3			

RMD Kırılımı

Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Teminat	110,497,098	-115,294	-0.02
Repo	-378,595,348	222,425	0.04
Hisse	725,800,182	-28,640,550	-5.25
Futures	0	-27,963,765	-5.12

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-1,104,395,472	-28,440,404	-5.21
Repo-BIMAS 3 Day(s)	-40,078,904	37,536	0.01
Repo-GUBRF 3 Day(s)	-40,078,904	37,536	0.01
Repo-ISCTR 3 Day(s)	-25,900,992	24,549	0.00
Repo-ISGYO 3 Day(s)	-50,098,630	46,512	0.01
Repo-ISGYO 3 Day(s)	-50,098,630	46,512	0.01
Repo-KCHOL 3 Day(s)	-31,061,151	29,314	0.01
Repo-SAHOL 3 Day(s)	-23,045,370	21,894	0.00
Repo-TSKB 3 Day(s)	-50,098,630	46,512	0.01
Repo-TSKB 3 Day(s)	-50,098,630	46,512	0.01
Repo-YKBNK 3 Day(s)	-18,035,507	17,205	0.00
F_AEFES0822	-3,315,920	111,108	0.02
F_AEFES0922	-58,624	2,234	0.00
F_AKBNK0822	-33,772,642	-233,831	-0.04
F_ALKIM0822	-98,624	2,320	0.00
F_ALKIM0922	-90,048	2,163	0.00
F_ARCLK0822	-2,868,580	27,656	0.01
F_ASELS0822	-6,282,600	126,609	0.02
F_BIMAS0822	-16,274,070	137,726	0.03
F_DOHOL0822	-17,584,893	197,650	0.04
F_DOHOL0922	-19,350	869	0.00
F_ECILC0822	-5,487,370	86,109	0.02

Fon RMD Trendi

Geriye Dönük Test

Fon Varlık Kırılımı


F_EKGYO0822	-6,926,544	179,865	0.03
F_ENJSA0822	-8,404,660	129,307	0.02
F_ENJSA0922	-49,830	1,134	0.00
F_EREGL0822	-8,015,324	108,397	0.02
F_FROTO0822	-1,362,600	45,619	0.01
F_GARAN0822	-7,352,928	160,180	0.03
F_GUBRF0822	-64,116,000	-1,838,818	-0.34
F_HALKB0822	-183,815	4,858	0.00
F_HEKTS0822	-3,292	98	0.00
F_ISCTR0822N1	-75,660,664	-2,440,932	-0.45
F_ISCTR0922	-2,447,136	110,094	0.02
F_ISFIN0822	-754,000	24,226	0.00
F_ISFIN0922	-528,554	17,816	0.00
F_ISGYO0822	-89,717,823	-6,401,805	-1.17
F_KARSN0822	-11,205,456	9,293	0.00
F_KARSN0922	-51,976	1,685	0.00
F_KCHOL0822	-31,611,200	-217,584	-0.04
F_KOZAA0822	-33,936	1,044	0.00
F_KRDMD0822	-3,198,866	60,627	0.01
F_KRDMD0922	-64,020	1,545	0.00
F_MGROS0822	-3,810,360	63,721	0.01
F_ODAS0822	-35,116,831	-1,292,111	-0.24
F_ODAS0922	-238,720	8,879	0.00
F_OYAKC0822	-4,798,144	72,615	0.01
F_PETKM0822	-2,854,742	73,673	0.01
F_PETKM0922	-46,696	1,355	0.00
F_SAHOL0822	-30,214,322	-93,796	-0.02
F_SAHOL0922	-598,087	21,341	0.00
F_SISE0822	-21,023,570	69,217	0.01
F_SKBNK0822	-50,445,000	-2,080,760	-0.38
F_SKBNK0922	-1,539	90	0.00
F_SOKM0822N1	-2,719,880	60,742	0.01
F_SOKM0922	-14,020	357	0.00
F_TAVHL0822	-5,469,200	139,423	0.03
F_TCELL0822	-11,261,952	72,421	0.01
F_THYAO0822	-12,625,200	179,353	0.03
F_THYAO0922	-267,120	9,216	0.00
F_TKFEN0822	-25,749,680	-356,668	-0.07
F_TOASO0822	-5,394,780	154,764	0.03
F_TRGYO0822	-1,438,880	33,373	0.01
F_TRGYO0922	-6,256	161	0.00
F_TSKB0822	-69,960,000	-3,346,307	-0.61
F_TSKB0922	-26,400	1,528	0.00
F_TTKOM0822	-2,500,464	64,399	0.01
F_TUPRS0822	-8,052,000	129,059	0.02
F_TURSG0822	-271,440	2,416	0.00
F_TURSG0922	-58,760	560	0.00
F_ULKER0822	-2,377,422	43,174	0.01
F_ULKER0922	-2,978,406	55,615	0.01
F_VAKBN0822	-1,831,050	56,865	0.01
F_VAKBN0922	-204,750	6,901	0.00
F_VESTL0822	-1,843,408	44,987	0.01
F_YKBNK0822	-23,978,950	183,118	0.03

Stress Testi

