

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon
Fon Bilgileri

Fon Portföy Değeri	271,208,354.52
Fon Toplam Değeri	276,468,688.85
Risk Değeri	2
Fon Portföyü Standart Sapması	0.03

Kaldıraç Yaratıcı İşlemler Bilgisi

Açık Pozisyon Tutarı	0.00	Limit : 1.00
Kaldıraç Oranı	0.77	Limit : 10.00

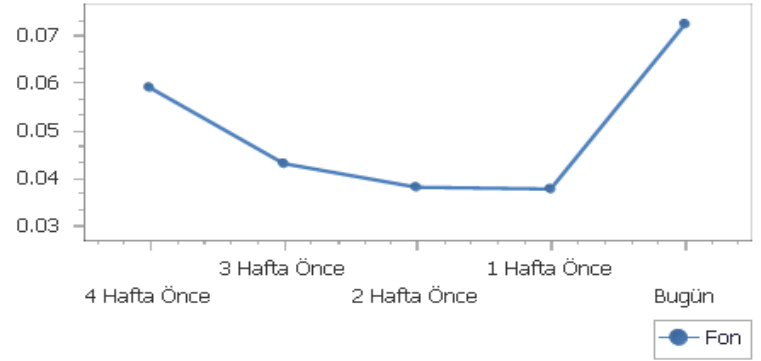
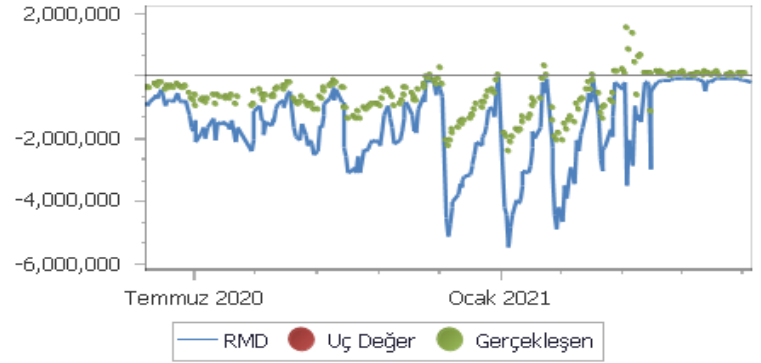
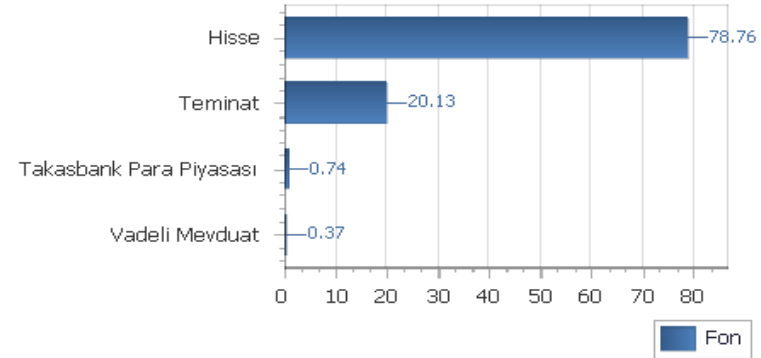
RMD Özeti

	Fon	Kıstas	Görelî	Limit
RMD	200,393.44			
RMD (%)	0.07			5.59
Beklenen Kayıp	230,202.83			
Beklenen Kayıp (%)	0.08			
Uç Değeri Adedi	0			

RMD Kırılımı

Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Vadeli Mevduat	991,502	1,117	0.00
Takasbank Para Piyasası	2,001,074	2,239	0.00
Teminat	54,603,963	32,681	0.01
Hisse	213,611,815	-8,026,174	-2.90
Futures	0	-8,365,986	-3.03

Kaldıraç Yaratıcı İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-213,611,798	-8,365,986	-3.03
F_AEFES0621	-987,552	15,772	0.01
F_ALKIM0621	-1,816,606	18,814	0.01
F_ARCLK0621	-3,137,880	17,671	0.01
F_ASELS0621	-3,824,830	37,988	0.01

Fon RMD Trendi

Geriye Dönük Test

Fon Varlık Kırılımı


F_BIMAS0621	-31,975	443	0.00
F_CCOLA0621	-15,880	335	0.00
F_DOHOL0621	-14,763,210	-624,102	-0.23
F_ECILC0621	-351,822	10,773	0.00
F_ENJSA0621	-3,255,564	4,797	0.00
F_FROTO0621	-2,295,480	-23,929	-0.01
F_HEKTS0621N1	-9,496,943	-528,251	-0.19
F_IPEKE0621	-7,322,184	-194,046	-0.07
F_ISCTR0621	-1,766,230	29,367	0.01
F_ISFIN0621	-136,090	4,744	0.00
F_ISGYO0621	-598,961	20,620	0.01
F_KARSN0621	-19,942,650	-1,533,947	-0.55
F_KCHOL0621	-4,228,808	23,099	0.01
F_KOZAA0621	-41,078,376	-2,424,040	-0.88
F_KOZAL0621	-4,389,320	-41,764	-0.02
F_MGROS0621	-4,828,816	-23,421	-0.01
F_MPARK0621	-143,350	2,927	0.00
F_ODAS0621	-808,500	24,049	0.01
F_PETKM0621	-5,005,800	-80,637	-0.03
F_SAHOL0621	-169,226	4,383	0.00
F_SISE0621	-20,460,000	-563,577	-0.20

F_SKBNK0621	-17,160	641	0.00
F_SOKM0621	-20,011,740	-765,757	-0.28
F_TAVHL0621	-5,066,974	-110,829	-0.04
F_THYAO0621	-2,095,236	22,139	0.01
F_TKFEN0621	-4,422,964	18,333	0.01
F_TOASO0621	-4,794,104	-61,324	-0.02
F_TRGYO0621	-2,048,928	13,973	0.01
F_TTKOM0621	-2,430,436	41,909	0.02
F_TUPRS0621	-20,063,835	-687,845	-0.25
F_TURSG0621	-1,729,728	41,119	0.01
F_ULKER0621	-43,600	1,105	0.00
F_VESTL0621	-31,040	937	0.00

Stress Testi

