

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon
Fon Bilgileri

Fon Portföy Değeri	316,991,964.98
Fon Toplam Değeri	313,811,615.14
Risk Değeri	2
Fon Portföyü Standart Sapması	0.03

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	0.00	Limit : 1,00
Kaldıraç Oranı	0.74	Limit : 10,00

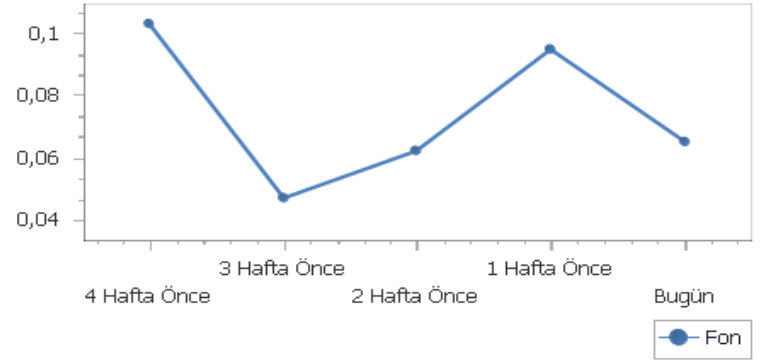
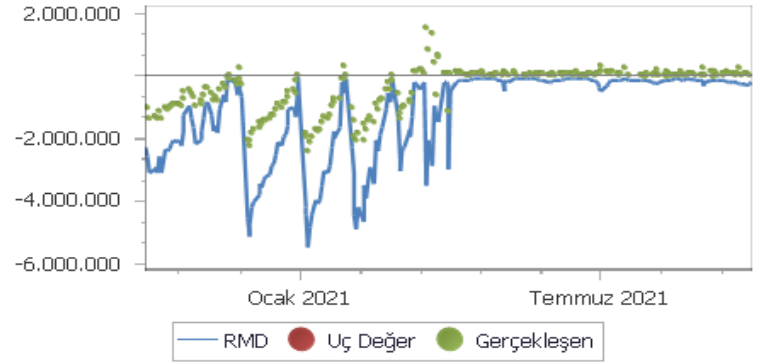
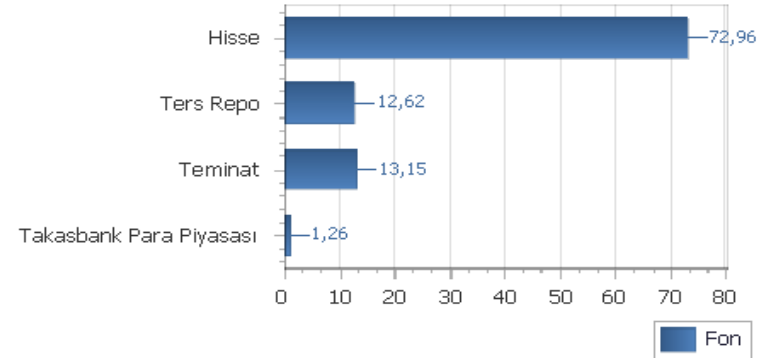
RMD Özeti

	Fon	Kıstas	Görelî	Limit
RMD	203,539.42			
RMD (%)	0.06			5.59
Beklenen Kayıp	233,816.78			
Beklenen Kayıp (%)	0.07			
Uç Değeri Adedi	0			

RMD Kırılımı

Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Takasbank Para Piyasası	4,002,027	7,297	0.00
Teminat	41,680,675	69,888	0.02
Ters Repo	40,020,075	67,476	0.02
Hisse	231,289,188	-5,723,863	-1.82
Futures	0	-5,757,917	-1.83

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-231,289,171	-5,757,917	-1.83
F_AEFES1021	-4,280,000	10,996	0.00
F_AEFES1121	-205,440	2,849	0.00
F_AKBK1021	-2,045,121	23,243	0.01
F_AKBK1121	-1,080,391	16,138	0.01
F_ALKIM1021	-617,120	-2,007	0.00
F_DOHOL1021	-512,318	5,776	0.00
F_ECILC1021	-1,193,112	11,510	0.00
F_ECILC1121	-116,216	1,604	0.00
F_EKGYO1021	-222,318	2,795	0.00
F_EKGYO1121	-899,296	9,407	0.00
F_ENJSA1021	-1,030,538	8,756	0.00
F_ENJSA1121	-92,738	1,027	0.00
F_GUBRF1021	-2,686,032	13,790	0.00
F_HALKB1021	-86,000	1,226	0.00
F_HEKTS1021	-3,332,097	-40,391	-0.01
F_IPEKE1021	-717,640	7,836	0.00
F_ISCTR1021	-19,494,678	-399,638	-0.13
F_ISCTR1121	-6,940,587	-20,511	-0.01
F_ISFIN1021	-144,648	2,255	0.00
F_ISGYO1021	-50,400	191	0.00
F_KARSN1021	-3,066,864	-72,882	-0.02

Fon RMD Trendi

Geriye Dönük Test

Fon Varlık Kırılımı


F_KARSN1121	-63,712	117	0.00
F_KOZAA1021	-3,106,324	-17,960	-0.01
F_KOZAL1021	-1,212,850	15,681	0.00
F_KRDMD1021	-8,217,945	-146,514	-0.05
F_KRDMD1121	-395,385	6,507	0.00
F_MGROS1021	-2,259,984	13,237	0.00
F_ODAS1021	-670,341	6,844	0.00
F_OYAKC1021	-21,879	234	0.00
F_PETKM1021	-41,726,047	-1,257,143	-0.40
F_SAHOL1021	-20,110,618	-461,971	-0.15
F_SISE1021	-3,837,015	-896	0.00
F_SISE1121	-185,094	1,491	0.00
F_SKBNK1021	-360,743	4,365	0.00
F_SKBNK1121	-87,397	1,111	0.00
F_SOKM1021	-516,840	828	0.00
F_THYAO1021	-1,395	10	0.00
F_TKFEN1021	-201,918	2,750	0.00
F_TRGYO1021	-8,450,000	-275,668	-0.09
F_TRGYO1121	-602,992	6,920	0.00
F_TSKB1021	-2,002,560	20,542	0.01
F_TSKB1121	-1,351,680	17,807	0.01
F_TUPRS1021	-73,332,540	-2,319,797	-0.74
F_TURSG1021	-3,232,530	983	0.00
F_TURSG1121	-121,030	1,407	0.00
F_ULKER1021	-3,588,824	-419	0.00
F_VAKBN1021	-163,000	2,240	0.00
F_YKBNK1021	-5,784,000	-29,405	-0.01
F_YKBNK1121	-870,974	14,517	0.00

Stress Testi

