

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon

Fon Bilgileri

Fon Portföy Değeri	70,143,700.21
Fon Toplam Değeri	226,716,528.31
Risk Değeri (TRL)	2
Fon Portföyü Standart Sapması	0.16

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	51,531,998.24	
Açık Pozisyon Oranı	0.23	Limit : 1,00
Kaldıraç Oranı	1.08	Limit : 10,00

RMD Özeti

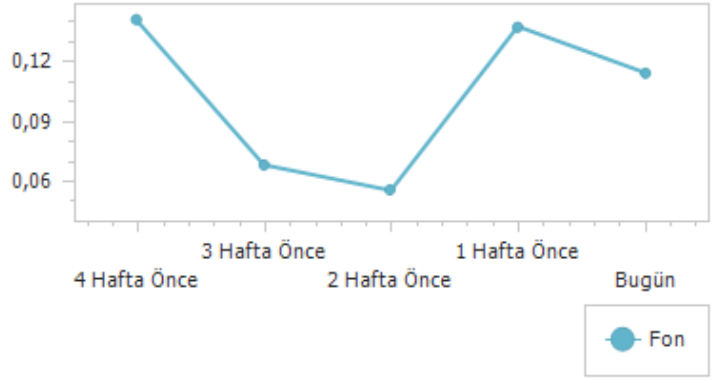
	Fon	Kıstas	Görelî	Limit
RMD	259,810.35			
RMD (%)	0.11			5.59
Beklenen Kayıp	298,458.25			
Beklenen Kayıp (%)	0.13			
Uç Değer Adedi	1			

RMD Kırılımı

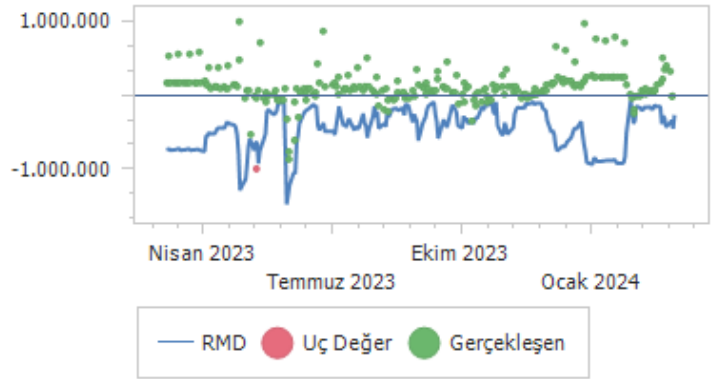
Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Vadeli Mevduat	105,112	-288	0.00
Teminat	76,570,034	-256,340	-0.11
Repo	-126,460,903	-156,206	-0.07
Hisse	119,929,457	-4,284,721	-1.89
Futures	0	-4,174,437	-1.84

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-242,374,615	-4,364,419	-1.93
Repo-AKBANK 1 Day(s)	-24,030,575	50,964	0.02
Repo-EKGYO 1 Day(s)	-54,068,795	53,134	0.02
Repo-EREGL 1 Day(s)	-25,332,232	52,663	0.02
Repo-TCELL 1 Day(s)	-23,029,301	49,568	0.02
F_XU0300224	970,134	-12,200	-0.01
F_XU0300424	776,107	-10,091	0.00
F_AEFES0324	-825,210	4,747	0.00
F_AKSEN0324	-2,176,748	-326	0.00
F_ALARK0324	-185,640	2,880	0.00
F_ARCLK0324	-777,400	1,443	0.00
F_ASELS0324	-54,000	1,053	0.00
F_CIMSA0324	-24,500	553	0.00
F_DOHOL0324	-4,090,745	-18,440	-0.01
F_ECILC0324	-2,319,840	-14,602	-0.01
F_EKGYO0324	-23,429,880	-1,129,598	-0.50
F_ENJSA0324	-31,200	375	0.00

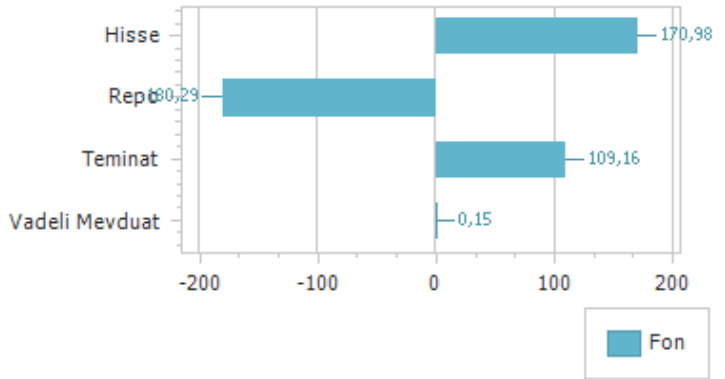
Fon RMD Trendi



Geriye Dönük Test



Fon Varlık Kırılımı



F_ENKAI0324	-756,000	8,877	0.00
F_EREGL0324	-20,069,768	-743,012	-0.33
F_GARAN0324	-4,252,940	-64,082	-0.03
F_GUBRF0324	-601,800	-7,477	0.00
F_HALKB0324	-105,704	2,266	0.00
F_ISGYO0324	-2,352,429	-12,915	-0.01
F_KCHOL0324	-9,419,200	-178,256	-0.08
F_KOZAA0324	-10,210	107	0.00
F_KOZAL0324	-45,800	616	0.00
F_KRDMD0324	-958,902	10,077	0.00
F_ODAS0324	-4,651,490	-107,901	-0.05
F_PETKM0324	-10,393,900	-359,665	-0.16
F_PGSUS0324	-1,372,000	2,497	0.00
F_SAHOL0324	-9,047,100	-206,935	-0.09
F_SASA0324	-1,582,400	-16,131	-0.01
F_SKBNK0324	-959,376	-1,110	0.00
F_SOKM0324	-40,200	613	0.00
F_TAVHL0324	-34,900	492	0.00
F_TCELL0324	-6,099,145	-107,590	-0.05
F_THYAO0324	-4,986,975	-57,054	-0.03
F_TKFEN0324	-375,840	2,769	0.00
F_TSKB0324	-247,572	1,244	0.00
F_TTKOM0324	-2,516,640	-3,648	0.00
F_VAKBN0324	-2,864,499	-110	0.00

Stress Testi

