

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon

Fon Bilgileri

Fon Portföy Değeri	156,869,732.20
Fon Toplam Değeri	234,688,098.98
Risk Değeri (TRL)	2
Fon Portföyü Standart Sapması	0.10

Kaldıraç Yaratan İşlemler Bilgisi

Açık Pozisyon Tutarı	89,809,360.27	
Açık Pozisyon Oranı	0.38	Limit : 1,00
Kaldıraç Oranı	1.24	Limit : 10,00

RMD Özeti

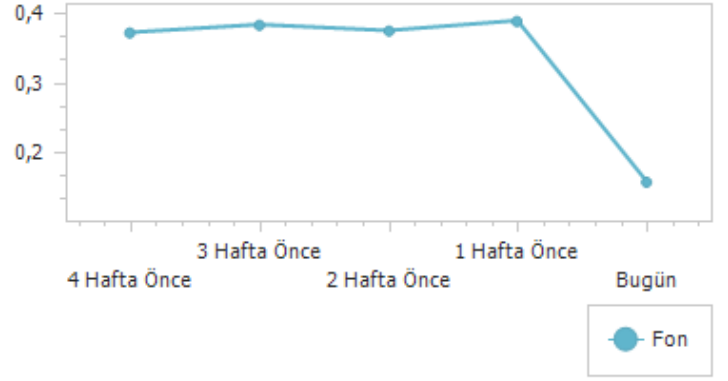
	Fon	Kıstas	Görelî	Limit
RMD	375,036.71			
RMD (%)	0.16			5.59
Beklenen Kayıp	430,825.02			
Beklenen Kayıp (%)	0.18			
Uç Değer Adedi	1			

RMD Kırılımı

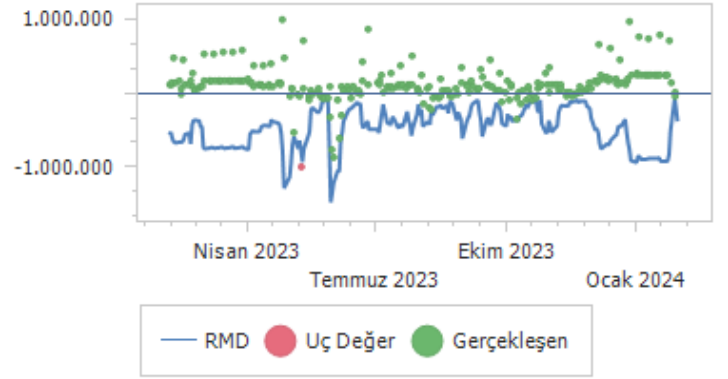
Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Takasbank Para Piyasası	-9,861,914	19,781	0.01
Teminat	65,008,424	-184,985	-0.08
Repo	-89,809,360	21,985	0.01
Hisse	191,532,583	-7,543,909	-3.21
Futures	0	-7,700,098	-3.28

Kaldıraç Yaratan İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-291,203,800	-7,839,660	-3.34
TPP	-9,861,914	19,781	0.01
Repo-AKBNK 1 Day(s)	-20,024,384	36,524	0.02
Repo-EKGYO 1 Day(s)	-50,060,959	59,304	0.03
Repo-SAHOL 1 Day(s)	-19,724,018	36,087	0.02
F_AEFES0224	-3,857,920	36,433	0.02
F_AKBNK0224	-18,346,560	-720,167	-0.31
F_AKSEN0224	-288,320	10,097	0.00
F_ALARK0224	-2,553,740	71,510	0.03
F_ARCLK0224	-141,600	4,382	0.00
F_ASELS0224	-1,265,000	34,938	0.01
F_DOHOL0224	-3,677,940	101,647	0.04
F_ECILC0224	-768,382	28,761	0.01
F_EKGYO0224	-19,899,000	-832,658	-0.35
F_ENJSA0224	-255,990	9,201	0.00
F_ENKAI0224	-96,876	2,933	0.00
F_EREGL0224	-9,702,186	-54,296	-0.02

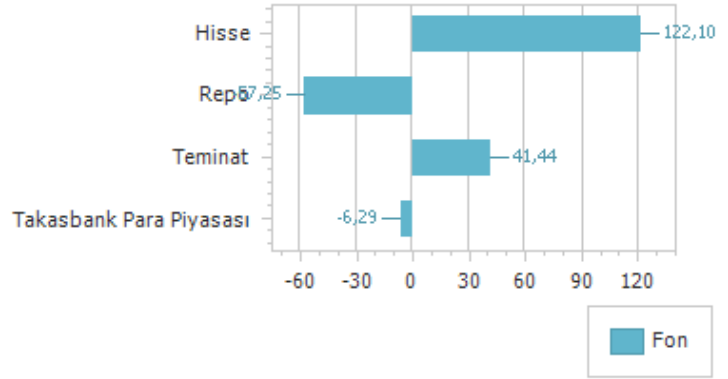
Fon RMD Trendi



Geriye Dönük Test



Fon Varlık Kırılımı



F_HALKB0224	-1,567,509	33,892	0.01
F_ISCTR0224	-20,719,684	-807,666	-0.34
F_ISGYO0224	-661,560	24,672	0.01
F_KARSN0224	-156,643	5,525	0.00
F_KCHOL0224	-5,785,200	112,970	0.05
F_KOZAA0224	-2,922,480	62,737	0.03
F_KRDM0224	-912,560	34,285	0.01
F_MGROS0224	-4,942,850	53,890	0.02
F_ODAS0224	-6,623,415	-54,456	-0.02
F_PETKM0224	-1,518,228	68,833	0.03
F_PGSUS0224	-6,923,000	87,406	0.04
F_SAHOL0224	-9,764,700	11,627	0.00
F_SASA0224	-581,350	14,180	0.01
F_SISE0224	-3,944,000	87,962	0.04
F_SOKM0224	-797,500	21,364	0.01
F_TAVHL0224	-2,489,400	79,717	0.03
F_TCELL0224	-10,947,435	-98,218	-0.04
F_THYAO0224	-14,592,125	-268,964	-0.11
F_TKFEN0224	-1,746,404	49,725	0.02
F_TOASO0224	-5,765,760	39,654	0.02
F_TSKB0224	-2,956,920	103,784	0.04
F_TTKOM0224	-5,964,480	30,219	0.01
F_VAKBN0224	-3,016,080	69,460	0.03
F_YKBNK0224	-15,379,728	-464,028	-0.20

Stress Testi

