

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon

Fon Bilgileri

Fon Portföy Değeri	158,571,695.39
Fon Toplam Değeri	299,543,483.56
Risk Değeri (TRL)	2
Fon Portföyü Standart Sapması	0.05

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	1,195,698.00	
Açık Pozisyon Oranı	0.00	Limit : 1,00
Kaldıraç Oranı	0.34	Limit : 10,00

RMD Özeti

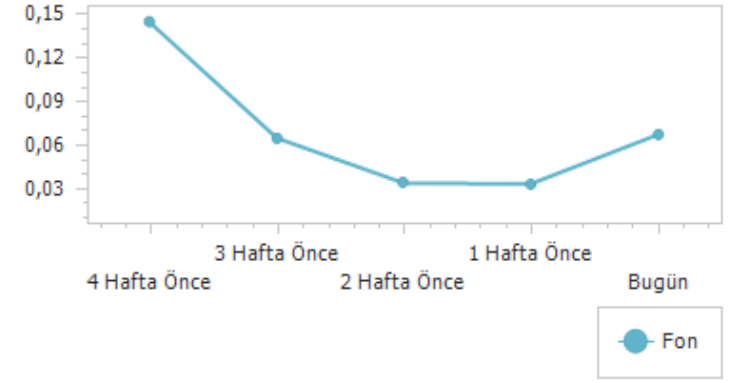
	Fon	Kıstas	Görelî	Limit
RMD	202,807.97			
RMD (%)	0.07			5.59
Beklenen Kayıp	232,976.53			
Beklenen Kayıp (%)	0.08			
Uç Değer Adedi	1			

RMD Kırılımı

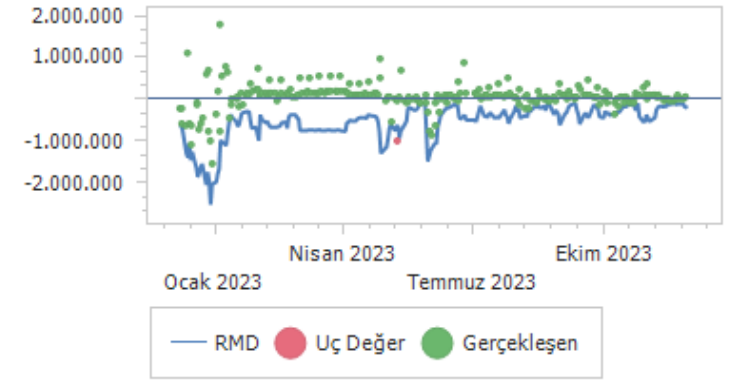
Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Vadeli Mevduat	6,372,931	16,889	0.01
Teminat	52,655,765	102,294	0.03
Hisse	99,543,000	-4,420,001	-1.48
Futures	0	-4,432,619	-1.48

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-98,347,245	-4,432,619	-1.48
F_XU0301223	1,195,698	-28,559	-0.01
F_AEFES1223	-643,220	8,804	0.00
F_AKBK1223	-6,082,112	-208,167	-0.07
F_ALARK1223	-241,920	5,382	0.00
F_ARCLK1223	-81,540	1,613	0.00
F_ASELS1223	-732,600	2,029	0.00
F_DOHOL1223	-2,640,000	-20,212	-0.01
F_EKGYO1223	-2,894,936	-22,498	-0.01
F_ENJSA1223	-542,184	9,940	0.00
F_ENKAI1223	-151,188	1,824	0.00
F_EREGL1223	-1,617,920	6,916	0.00
F_GARAN1223	-4,378,050	-115,697	-0.04
F_GUBRF1223	-8,702,000	-401,256	-0.13
F_HALKB1223	-795,674	15,703	0.01
F_ISCTR1223	-3,876,352	-94,610	-0.03
F_ISGYO1223	-1,589,120	5	0.00

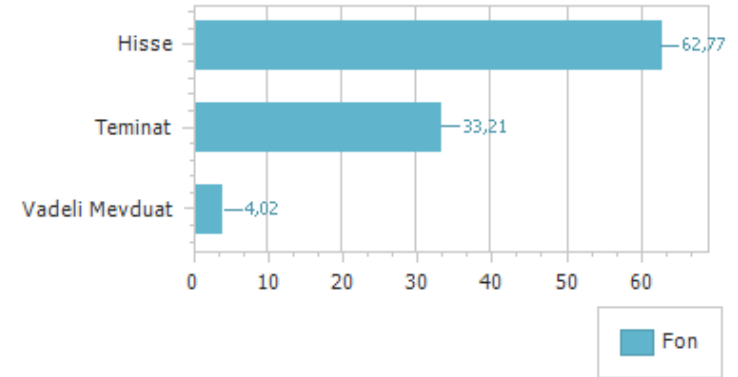
Fon RMD Trendi



Geriye Dönük Test



Fon Varlık Kırılımı



F_KARSN1223	-164,778	4,041	0.00
F_KCHOL1223	-3,565,800	-13,903	0.00
F_KOZAA1223	-1,501,440	11,504	0.00
F_KOZAL1223	-759,948	14,687	0.00
F_KRDMD1223	-2,986,230	-29,619	-0.01
F_ODAS1223	-2,255,952	-38,203	-0.01
F_PETKM1223	-1,898,640	-13,088	0.00
F_PGSUS1223	-2,890,500	-7,356	0.00
F_SAHOL1223	-975,200	12,174	0.00
F_SISE1223	-4,497,438	-50,038	-0.02
F_SKBNK1223	-1,418,200	-22,155	-0.01
F_SOKM1223	-550,370	5,594	0.00
F_TAVHL1223	-1,856,000	13,185	0.00
F_TCELL1223	-9,099,805	-332,445	-0.11
F_THYAO1223	-9,337,200	-383,780	-0.13
F_TKFEN1223	-2,331,670	-29,999	-0.01
F_TOASO1223	-1,478,700	10,625	0.00
F_TSKB1223	-1,543,616	7,012	0.00
F_TTKOM1223	-2,691,140	-35,129	-0.01
F_TUPRS1223	-3,379,090	-64,441	-0.02
F_VAKBN1223	-1,786,150	11,776	0.00
F_VESTL1223	-1,792,500	8,356	0.00
F_YKBNK1223	-5,813,760	-170,099	-0.06

Stress Testi

