

DPB - Deniz Portföy Serbest (Döviz) Fon

Fon Bilgileri

Fon Portföy Değeri	2,392,648,545.94
Fon Toplam Değeri	2,390,064,911.77
Risk Değeri (TRL)	6
Fon Portföyü Standart Sapması	0.44

Kaldıraç Yaratan İşlemler Bilgisi

Açık Pozisyon Tutarı	1,957,636,926.25	
Açık Pozisyon Oranı	0.82	Limit : 1,00
Kaldıraç Oranı	0.82	Limit : 5,00

RMD Özeti

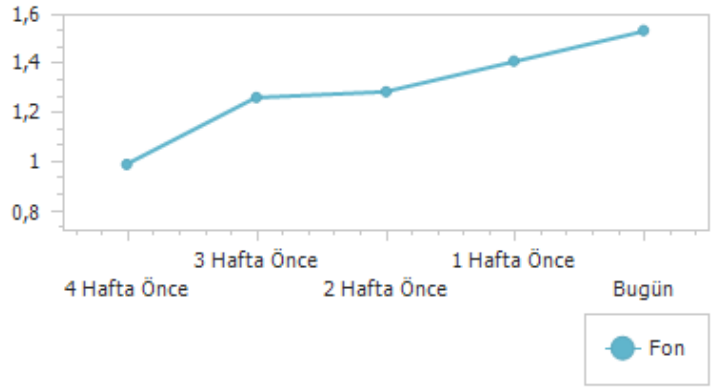
	Fon	Kıstas	Görelî	Limit
RMD	36,635,241.14			
RMD (%)	1.53			5.59
Beklenen Kayıp	42,574,183.36			
Beklenen Kayıp (%)	1.78			
Uç Değer Adedi	0			

RMD Kırılımı

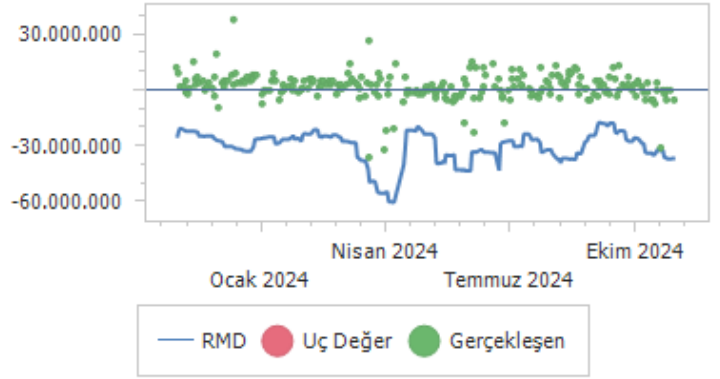
Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Vadeli Mevduat	2,767,517	19,225	0.00
Repo	-1,957,655,474	2,796,707	0.12
Fon	230,977,938	-245,044	-0.01
Eurobond	4,116,558,566	26,629,923	1.11

Kaldıraç Yaratan İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-1,957,655,474	2,796,707	0.12
Repo-US900123AY60 1 Day(s)	-86,140,943	123,061	0.01
Repo-US900123CT57 1 Day(s)	-5,127,437	7,325	0.00
Repo-US900123DJ66 1 Day(s)	-125,622,208	179,464	0.01
Repo-US900123DN78 1 Day(s)	-49,736,139	71,053	0.00
Repo-USM88269US88 1 Day(s)	-16,749,628	23,929	0.00
Repo-XS1617531063 1 Day(s)	-122,887,575	175,557	0.01
Repo-XS2445343689 1 Day(s)	-307,988,053	439,992	0.02
Repo-XS2677517497 1 Day(s)	-49,394,310	70,565	0.00
Repo-XS2678232781 1 Day(s)	-22,218,894	31,742	0.00
Repo-XS2678233243 1 Day(s)	-256,884,597	366,985	0.02
Repo-XS2730249997 1 Day(s)	-179,973,041	257,110	0.01
Repo-XS2750476603 1 Day(s)	-23,928,040	34,184	0.00
Repo-XS2764457235 1 Day(s)	-282,692,697	403,855	0.02
Repo-XS2842188687 1 Day(s)	-77,937,044	111,341	0.00
Repo-XS2913966318 1 Day(s)	-350,374,867	500,546	0.02

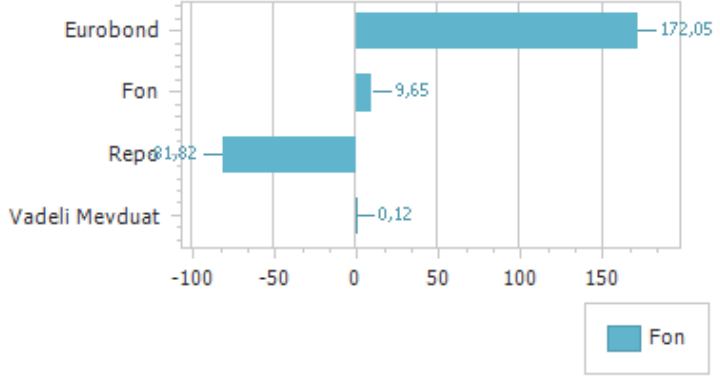
Fon RMD Trendi



Geriye Dönük Test



Fon Varlık Kırılımı



Stress Testi

