

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon
Fon Bilgileri

Fon Portföy Değeri	1,167,269,609.06
Fon Toplam Değeri	870,454,426.92
Risk Değeri (TRL)	3
Fon Portföyü Standart Sapması	0.03

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	0.00	
Açık Pozisyon Oranı	0.00	Limit : 1,00
Kaldıraç Oranı	0.55	Limit : 10,00

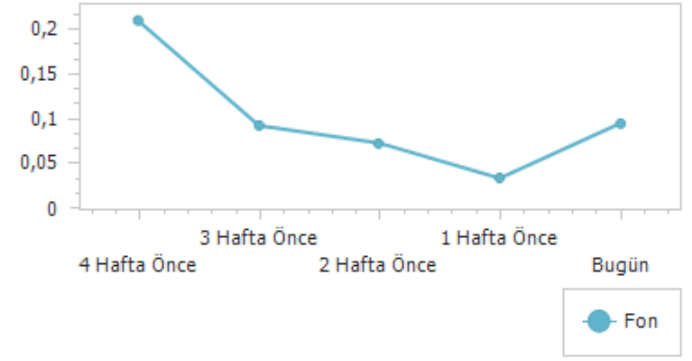
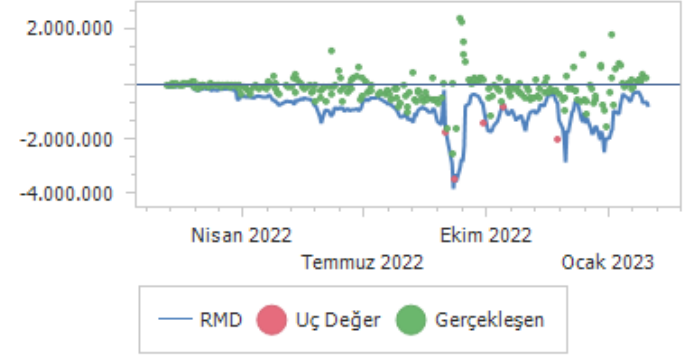
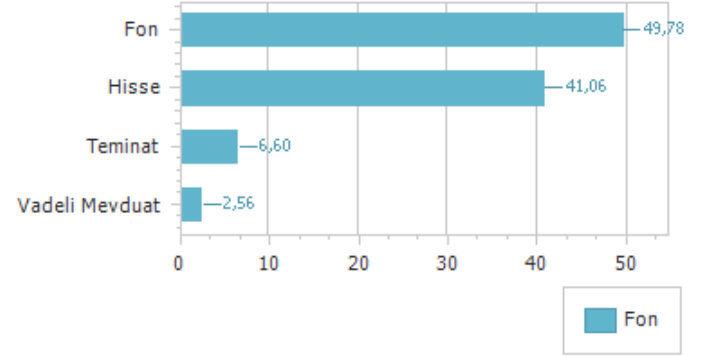
RMD Özeti

	Fon	Kıstas	Görelî	Limit
RMD	831,029.16			
RMD (%)	0.10			5.59
Beklenen Kayıp	954,648.31			
Beklenen Kayıp (%)	0.11			
Uç Değer Adedi	5			

RMD Kırılımı

Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Vadeli Mevduat	29,858,388	-500,434	-0.06
Teminat	77,005,342	-455,054	-0.05
Hisse	479,310,938	-27,721,630	-3.18
Fon	581,094,941	337,554	0.04
Futures	0	-27,779,068	-3.19

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-479,310,814	-27,779,068	-3.19
F_AEFES0223	-861,300	-515,895	-0.06
F_AKBNK0223	-50,756,616	-3,275,102	-0.38
F_ALARK0223	-5,796,300	-624,835	-0.07
F_ASELS0223	-11,422,480	-819,224	-0.09
F_BIMAS0223	-398,400	-523,355	-0.06
F_DOHOL0223	-8,799,428	-612,208	-0.07
F_ECILC0223	-2,290,680	-528,790	-0.06
F_EKGYO0223	-20,541,095	-1,347,442	-0.15
F_ENJSA0223	-10,217,204	-660,803	-0.08
F_EREGLO223	-895,350	-519,365	-0.06
F_FROTO0223	-19,434,810	-914,798	-0.11
F_GARAN0223	-4,733,476	-474,519	-0.05
F_GUBRF0223	-37,591,200	-3,193,512	-0.37
F_HALKB0223	-8,468,250	-632,060	-0.07
F_ISCTR0223	-24,360,320	-1,491,795	-0.17
F_ISGYO0223	-510,336	-523,993	-0.06
F_KARNS0223	-2,613,720	-488,209	-0.06
F_KCHOL0223	-13,883,320	-670,646	-0.08
F_KOZAA0223	-2,482,740	-511,298	-0.06
F_KRDMD0223	-4,616,541	-503,679	-0.06
F_MGROS0223	-1,515,800	-520,580	-0.06
F_ODAS0223	-7,774,800	-616,674	-0.07

Fon RMD Trendi

Geriye Dönük Test

Fon Varlık Kırılımı


F_OYAK0223	-6,877,962	-582,905	-0.07
F_PETKM0223	-4,835,313	-526,413	-0.06
F_PGSUS0223	-13,538,340	-837,606	-0.10
F_SAHOL0223	-37,939,146	-1,572,999	-0.18
F_SISE0223	-35,388,300	-1,699,706	-0.20
F_SOKM0223	-8,408,400	-588,706	-0.07
F_TAVHL0223	-2,033,190	-503,522	-0.06
F_TCELL0223	-2,283,270	-507,947	-0.06
F_THYAO0223	-24,988,160	-1,305,817	-0.15
F_TKFEN0223	-7,168,854	-521,540	-0.06
F_TOASO0223	-10,545,270	-657,321	-0.08
F_TRGYO0223	-4,900,068	-579,738	-0.07
F_TTKOM0223	-12,878,580	-838,834	-0.10
F_TUPRS0223	-24,010,840	-1,391,142	-0.16
F_VAKBN0223	-7,094,115	-574,202	-0.07
F_VESTL0223	-6,901,440	-596,620	-0.07
F_YKBNK0223	-29,555,400	-1,856,245	-0.21

Stress Testi

