

DPI - Deniz Portföy İstatistiksel Arbitraj Serbest Fon

Fon Bilgileri

Fon Portföy Değeri	428,367,227.77
Fon Toplam Değeri	427,263,709.96
Risk Değeri (TRL)	3
Fon Portföyü Standart Sapması	0.07

Kaldıraç Yaratın İşlemler Bilgisi

Açık Pozisyon Tutarı	48,660,327.18	
Açık Pozisyon Oranı	0.11	Limit : 1,00
Kaldıraç Oranı	1.64	Limit : 10,00

RMD Özeti

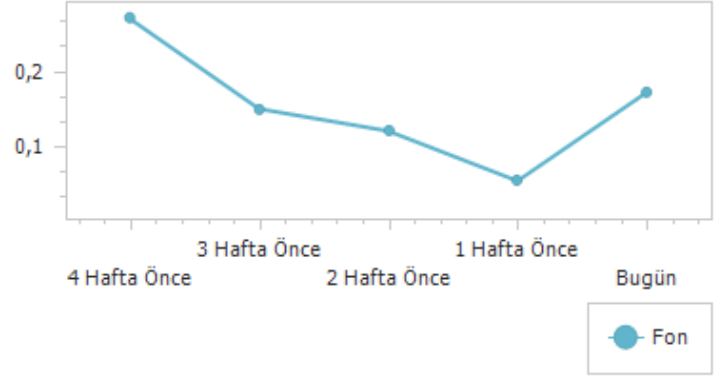
	Fon	Kıstas	Görelî	Limit
RMD	740,688.73			
RMD (%)	0.17			5.59
Beklenen Kayıp	850,869.35			
Beklenen Kayıp (%)	0.20			
Uç Değer Adedi	6			

RMD Kırılımı

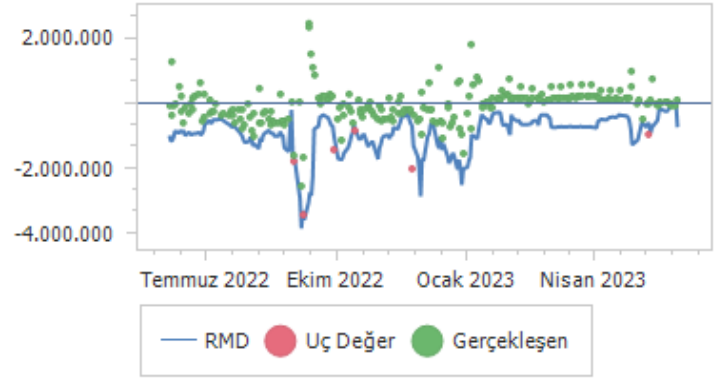
Piyasa	Büyüklik	Artık RMD	Artık RMD (%)
Teminat	75,698,604	-7,376	0.00
Repo	-124,358,932	-6,850	0.00
Hisse	477,027,555	-23,375,993	-5.47
Futures	0	-27,019,999	-6.32

Kaldıraç Yaratın İşlemler	Sözleşme Büyüklüğü	Artık RMD	Artık RMD (%)
Toplam	-601,386,340	-27,174,242	-6.36
Repo-AKBNK 1 Day(s)	-11,009,644	348	0.00
Repo-FROTO 1 Day(s)	-9,007,890	298	0.00
Repo-GUBRF 1 Day(s)	-36,031,562	447	0.00
Repo-GUBRF 1 Day(s)	-50,043,836	83	0.00
Repo-PETKM 1 Day(s)	-9,007,890	298	0.00
Repo-TUPRS 1 Day(s)	-9,258,110	305	0.00
F_AEFES0523	270,250	-8,905	0.00
F_AEFES0623	-1,462,875	41,505	0.01
F_AKBNK0523	-13,670,587	-282,471	-0.07
F_AKBNK0623	-4,760,396	153,715	0.04
F_AKSEN0523	-1,908,816	95,165	0.02
F_ALARK0523	-66,700	3,461	0.00
F_ARCLK0523	-9,850,500	253,840	0.06
F_ASELS0523	-88,200	5,712	0.00
F_ASELS0623	-6,713,000	267,663	0.06
F_BIMAS0523	-2,530,800	80,209	0.02
F_DOHOL0523	-2,430,090	125,790	0.03

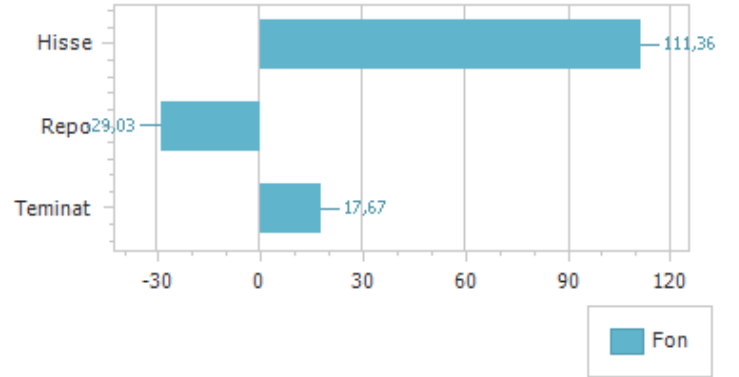
Fon RMD Trendi



Geriyeye Dönük Test



Fon Varlık Kırılımı



F_DOHOL0623	-5,434,169	194,566	0.05
F_ECILC0523	-1,743,440	92,487	0.02
F_ECILC0623	-1,600,028	89,686	0.02
F_EKGYO0523	-3,701,480	204,469	0.05
F_EKGYO0623	-2,627,000	167,000	0.04
F_ENJSA0523	6,542,910	-429,041	-0.10
F_ENJSA0623	-8,907,030	230,820	0.05
F_ENKAI0523	-8,952,240	178,739	0.04
F_ENKAI0623	-3,548,160	168,151	0.04
F_EREGL0523	1,339,856	-62,515	-0.01
F_EREGL0623	-2,334,494	99,129	0.02
F_FROTO0523	-11,768,780	210,169	0.05
F_GARAN0523	-9,018,932	-75,113	-0.02
F_GUBRF0523	-52,980,480	-3,031,725	-0.71
F_GUBRF0623	-50,181,120	-3,070,664	-0.72
F_HALKB0523	-4,055,121	157,246	0.04
F_HEKTS0523	-4,396,680	150,608	0.04
F_ISCTR0523	1,415,200	-84,583	-0.02
F_ISCTR0623	-2,108,880	94,701	0.02
F_ISGYO0523	-3,662,104	183,025	0.04
F_KARSN0523	-2,251,836	111,508	0.03
F_KARSN0623	-1,781,382	95,473	0.02
F_KCHOL0523	-49,014,600	-3,006,261	-0.70
F_KCHOL0623	-7,571,295	129,714	0.03
F_KOZAA0523	3,588,112	-265,091	-0.06
F_KOZAA0623	-9,622,664	-38,748	-0.01
F_KOZAL0523	-29,343,680	-1,659,974	-0.39
F_KOZAL0623	-785,380	41,153	0.01
F_KRDMD0523	-1,199,715	71,867	0.02
F_KRDMD0623	-5,445,000	208,378	0.05
F_MGROS0523	-19,562,660	-316,654	-0.07
F_ODAS0523	-6,677,220	168,728	0.04
F_OYAKC0523	-207,400	12,530	0.00
F_PETKM0523	-22,344,270	-208,204	-0.05
F_PGSUS0523	-2,743,500	144,758	0.03
F_SAHOL0523	-7,353,216	289,206	0.07
F_SAHOL0623	-4,882,504	249,192	0.06
F_SASA0523N1	-3,777,750	98,450	0.02
F_SISE0523	19,548,746	-1,448,286	-0.34
F_SISE0623	-21,525,112	-477,794	-0.11
F_SOKM0523	-1,637,440	51,878	0.01
F_SOKM0623	-187,680	7,016	0.00
F_TAVHL0523	15,675,880	-1,107,074	-0.26
F_TAVHL0623	-15,753,330	28,363	0.01
F_TCELL0523	-5,714,160	248,973	0.06
F_TCELL0623	-870,000	55,006	0.01
F_THYAO0523	-24,034,500	-537,236	-0.13
F_THYAO0623	-15,743,700	-33,790	-0.01
F_TKFEN0523	-13,464,576	95,892	0.02
F_TKFEN0623	-1,677,312	118,600	0.03

F_TOASO0523	-2,484,000	129,744	0.03
F_TSKB0523	-212,500	13,497	0.00
F_TTKOM0523	-4,430,340	226,649	0.05
F_TTKOM0623	-3,260,000	189,377	0.04
F_TUPRS0523N1	-7,589,400	203,251	0.05
F_VAKBN0523	-323,000	18,657	0.00
F_VESTL0523	2,205,632	-150,504	-0.04
F_VESTL0623	-3,496,064	198,698	0.05
F_YKBNK0523	-8,857,875	20,571	0.00
F_YKBNK0623	-1,286,831	66,518	0.02

Stress Testi

