

Vadeli İşlem ve Opsiyon Piyasası BISTECH Marjin Yöntemi Risk Parametre Tablosu

<b>BISTECH MARJİN YÖNTEMİ RİSK PARAMETRE TABLOSU (TÜREV PİYASASI)</b> <b>(TABLE OF BISTECH RISK PARAMETERS)</b>	
<b>1) Fiyat Değişim Aralığı</b> <b>(Price Scan Range-PSR)</b>	
<b>Vadeli İşlem Sözleşmeleri ve Opsiyon Sözleşmeleri</b> <b>(Futures and Options)</b>	
<b>Kontratlar</b> <b>(Contracts)</b>	<b>Fiyat Değişim Aralığı (%)</b> <b>(Price Scan Range - PSR)</b>
AEFES	15.9
AKBNK	17.4
AKSEN	15.9
ALARK	17.0
ARCLK	15.4
ASELS	16.2
BIMAS	13.8
CNHTRY	15.2
DOHOL	16.7
ECILC	16.2
EKGYO	17.2
ELCBASM	10.9
ELCBASQ	6.3
ELCBASY	3.4
ENJSA	16.0
ENKAI	17.1
EREGL	15.4
EURTRY	15.0
FROTO	17.4
GARAN	18.2
GUBRF	19.8
HALKB	19.1
HEKTS	19.5

ISCTR	19.5
ISGYO	18.6
KARSN	17.9
KCHOL	15.6
KOZAA	16.7
KOZAL	19.5
KRDMD	18.9
MGROS	19.1
ODAS	17.5
OYAKC	16.7
PETKM	16.7
PGSUS	18.2
RUBTRY	22.4
SAHOL	15.8
SASA	18.2
SASX10	7.5
SISE	18.1
SKBNK	18.6
SOKM	17.3
TAVHL	16.5
TCELL	15.4
THYAO	16.7
TKFEN	16.2
TLREF (Vade Dışı)	41.2
TLREF (Vade İçi)	20.4
TOASO	15.4
TRT200923T18	3.0
TRT020926T17	6.0
TRT131130T14	10.0
TSKB	19.9
TTKOM	18.4
TUPRS	16.0
USDTRY	14.2

USDTRYK	14.2
VAKBN	19.1
VESTL	17.5
X10XB	17.2
XAUTRY	14.7
XLBNK	18.2
XSD25	14.3
XU030	14.6
YKBNK	17.4
<b>Kontratlar (Contracts)</b>	<b>Fiyat Değişim Aralığı (%) (Price Scan Range - PSR)</b>
EURUSD	4.1
GBPUSD	4.6
XAGUSD	17.1
XAUUSD	7.9
XPDUSD	24.2
XPTUSD	12.8
<b>2) Aşırı Hareket Senaryosu ve Kapsama Oranı (Extreme Move Multiplier and Extreme Move Covered Fraction)</b>	
<b>1. Aşırı Hareket Senaryo Çarpanı (Extreme Move Multiplier)</b>	3
<b>2. Kapsama Oranı (%) (Extreme Move Covered Fraction)</b>	32
<b>3) Volatilite Değişim Aralığı (Volatility Scan Range-VSR)</b>	
<b>Kontratlar (Contracts)</b>	<b>Volatilite Değişim Aralığı (%) (Volatility Scan Range - VSR)</b>
AKBNK	30
ARCLK	37
ASELS	32
BIMAS	32
EKGYO	30
EREGL	25
FROTO	28

GARAN	30
HALKB	35
ISCTR	29
KCHOL	28
KRDMD	23
PETKM	29
PGSUS	27
SAHOL	25
SISE	27
TAVHL	29
TCELL	33
THYAO	30
TOASO	27
TTKOM	29
TUPRS	27
USDTRYK	33
VAKBN	31
XU030	32
YKBNK	25
<b>4) Vadeler Arası Yayılma Pozisyonu Riski (Intra-Commodity Spread Charge)</b>	
<b>Vadeli İşlem Sözleşmeleri ve Opsiyon Sözleşmeleri (Futures and Options)</b>	
<b>Kontratlar (Contracts)</b>	<b>Vadeler Arası Yayılma Pozisyonu Riski (TL) (Intra-Commodity Spread Charge)</b>
AEFES	760
AKBNK	220
AKSEN	350
ALARK	875
ARCLK	1370
ASELS	635
BIMAS	1595
CNHTRY	3210

DOHOL	115
ECILC	345
EKGYO	80
ELCBASM	12090
ELCBASQ	20780
ELCBASY	44965
ENJSA	365
ENKAI	395
EREGL	405
EURTRY	2365
FROTO	7825
GARAN	380
GUBRF	3442
HALKB	160
HEKTS	390
ISCTR	175
ISGYO	125
KARSN	110
KCHOL	920
KOZAA	470
KOZAL	310
KRDMD	260
MGROS	2475
ODAS	80
OYAKC	410
PETKM	180
PGSUS	6560
RUBTRY	4045
SAHOL	460
SASA	1420
SASX10	55
SISE	590
SKBNK	35

SOKM	375
TAVHL	985
TCELL	395
THYAO	1575
TKFEN	415
TLREF	2420
TOASO	2285
TRT	495
TSKB	60
TTKOM	245
TUPRS	950
USDTRY	2050
USDTRYK	2050
VAKBN	125
VESTL	620
X10XB	8730
XAUTRY	150
XLBNK	5445
XSD25	6465
XU030	5950
YKBNK	125
<b>Kontratlar (Contracts)</b>	<b>Vadeler Arası Yayılma Pozisyonu Riski (USD) (Intra-Commodity Spread Charge)</b>
EURUSD	30
GBPUSD	40
XAGUSD	30
XAUUSD	120
XPDUSD	265
XPTUSD	95

5)Ürün Grupları Arası Risk Analizi (Inter-Commodity Spread Credit)	
Vadeli İşlem Sözleşmeleri ve Opsiyon Sözleşmeleri (Futures and Options)	
Kontratlar (Contracts)	Ürün Grupları Arası Kredi Oranı (%) (Inter-Commodity Spread Credit)
<i>* Öncelik aşağıdaki ikili sırasına göre (Priority is applied as follows)</i>	
USDTRY-USDTRYK	100
ELCBASQ-ELCBASM	100
ELCBASY-ELCBASQ	100
ELCBASY-ELCBASM	100
TRT020926T17-TRT200923T18	100
TRT131130T14-TRT200923T18	100
TRT131130T14-TRT020926T17	100
XLBNK-AKBNK	70
XLBNK-GARAN	70
XLBNK-ISCTR	70
X10XB-XU030	70
XLBNK-YKBNK	70
GARAN-AKBNK	70
EURTRY-USDTRY	70
XLBNK-VAKBN	60
AKBNK-ISCTR	60
AKBNK-YKBNK	60
HALKB-VAKBN	60
XU030-XLBNK	60
ISCTR-YKBNK	60
XU030-AKBNK	60
GARAN-ISCTR	60
XU030-GARAN	60
XAUUSD-XAGUSD	60
GARAN-YKBNK	60

ISCTR-VAKBN	60
AKBNK-VAKBN	60
XU030-ISCTR	60
GARAN-VAKBN	60
XU030-VAKBN	60
XU030-KCHOL	60
XU030-YKBNK	60
YKBNK-VAKBN	60
XU030-SAHOL	60
KOZAA-KOZAL	60
XLBNK-HALKB	60
CNHTRY-RUBTRY	60
X10XB-EREGL	60
PGSUS-THYAO	50
X10XB-TUPRS	50
X10XB-SISE	50
X10XB-THYAO	50
SAHOL-AKBNK	50
XLBNK-SAHOL	50
AKBNK-HALKB	50
THYAO-TAVHL	50
XU030-THYAO	50
X10XB-KCHOL	50
X10XB-ASELS	50
ISCTR-HALKB	50
XU030-HALKB	50
X10XB-PETKM	50
XLBNK-TSKB	50
XU030-ASELS	50
SAHOL-ISCTR	50
GARAN-HALKB	50
XU030-KRDMD	50
SAHOL-GARAN	50

XU030-SISE	50
KCHOL-SAHOL	50
XU030-TTKOM	50
XU030-TSKB	50
HALKB-YKBNK	50
X10XB-KRDMD	50
XU030-SKBNK	50
SAHOL-YKBNK	50
XAUUSD-XAUTRY	50
X10XB-XLBNK	50
GARAN-TSKB	50
TSKB -SKBNK	50
X10XB-SAHOL	50
PGSUS-TAVHL	50
VAKBN-TSKB	50
XU030-EREGL	50
EREGL-KRDMD	50
ISCTR-TSKB	50
X10XB-ISCTR	50
XLBNK-KCHOL	50
XU030-PETKM	50
XLBNK-SKBNK	50
EURTRY-XAUTRY	50
X10XB-AKBNK	50
SAHOL-VAKBN	50
X10XB-EKGYO	50
GBPUSD-EURUSD	50
X10XB-TTKOM	50
XU030-TUPRS	50
XU030-EKGYO	50
AKBNK-TSKB	50
ISCTR-SKBNK	50
YKBNK-TSKB	50

HALKB-TSKB	50
XU030-TCELL	50
X10XB-TAVHL	50
X10XB-TKFEN	50
X10XB-TCELL	50
X10XB-YKBNK	50
XPTUSD-XAGUSD	50
<b>Delta Spread Oranı (Delta Per Spread Ratio)</b>	
USDTRY-USDTRYK	1
ELCBASQ-ELCBASM	3
ELCBASY-ELCBASQ	4
ELCBASY-ELCBASM	12
TRT020926T17-TRT200923T18	3.07
TRT131130T14-TRT200923T18	5.13
TRT131130T14-TRT020926T17	1.67
XLBNK-AKBNK	22.81
XLBNK-GARAN	15.86
XLBNK-ISCTR	32.95
X10XB-XU030	1.29
XLBNK-YKBNK	40.37
GARAN-AKBNK	1.44
EURTRY-USDTRY	1.07
XLBNK-VAKBN	41.31
AKBNK-ISCTR	1.44
AKBNK-YKBNK	1.77
HALKB-VAKBN	1.16
XU030-XLBNK	1.43
ISCTR-YKBNK	1.23
XU030-AKBNK	32.52
GARAN-ISCTR	2.08
XU030-GARAN	22.61
XAUUSD-XAGUSD	8.43

GARAN-YKBNK	2.55
ISCTR-VAKBN	1.25
AKBNK-VAKBN	1.81
XU030-ISCTR	46.99
GARAN-VAKBN	2.6
XU030-VAKBN	58.9
XU030-KCHOL	7.23
XU030-YKBNK	57.56
YKBNK-VAKBN	1.02
XU030-SAHOL	13.56
KOZAA-KOZAL	1.92
XLBNK-HALKB	35.71
CNHTRY-RUBTRY	10.73
X10XB-EREGL	17.88
PGSUS-THYAO	3.58
X10XB-TUPRS	1.26
X10XB-SISE	16.47
X10XB-THYAO	5.27
SAHOL-AKBNK	2.4
XLBNK-SAHOL	9.51
AKBNK-HALKB	1.57
THYAO-TAVHL	1.74
XU030-THYAO	4.09
X10XB-KCHOL	9.31
X10XB-ASELS	12.76
ISCTR-HALKB	1.08
XU030-HALKB	50.92
X10XB-PETKM	44.83
XLBNK-TSKB	94.4
XU030-ASELS	9.91
SAHOL-ISCTR	3.46
GARAN-HALKB	2.25
XU030-KRDMD	29.19

SAHOL-GARAN	1.67
XU030-SISE	12.8
KCHOL-SAHOL	1.88
XU030-TTKOM	28.66
XU030-TSKB	134.61
HALKB-YKBNK	1.13
X10XB-KRDMD	37.58
XU030-SKBNK	221.74
SAHOL-YKBNK	4.24
XAUUSD-XAUTRY	28.33
X10XB-XLBNK	1.84
GARAN-TSKB	5.95
TSKB -SKBNK	1.65
X10XB-SAHOL	17.46
PGSUS-TAVHL	6.21
VAKBN-TSKB	2.29
XU030-EREGL	13.89
EREGL-KRDMD	2.1
ISCTR-TSKB	2.86
X10XB-ISCTR	60.49
XLBNK-KCHOL	5.07
XU030-PETKM	34.83
XLBNK-SKBNK	155.5
EURTRY-XAUTRY	16.07
X10XB-AKBNK	41.87
SAHOL-VAKBN	4.34
X10XB-EKGYO	94.12
GBPUSD-EURUSD	1.05
X10XB-TTKOM	36.89
XU030-TUPRS	6.86
XU030-EKGYO	73.12
AKBNK-TSKB	4.14
ISCTR-SKBNK	4.72

YKBNK-TSKB	2.34
HALKB-TSKB	2.64
XU030-TCELL	16.32
X10XB-TAVHL	9.14
X10XB-TKFEN	18.81
X10XB-TCELL	21.01
X10XB-YKBNK	74.1
XPTUSD-XAGUSD	4.4

**6) Kısa Opsiyon Pozisyonu Minimum Riski  
(Short Option Minimum Risk)**

**Opsiyon Sözleşmeleri  
(Options)**

AKBNK	70
ARCLK	400
ASELS	210
BIMAS	390
EKGYO	35
EREGL	150
FROTO	2140
GARAN	100
HALKB	45
ISCTR	50
KCHOL	255
KRDMD	85
PETKM	65
PGSUS	2300
SAHOL	135
SISE	155
TAVHL	315
TCELL	120
THYAO	540
TOASO	640

TTKOM	80
TUPRS	295
USDTRYK	710
VAKBN	50
XU030	1390
YKBNK	50

7)Fiziki Teslimat Teminatı (Physical Delivery Margin )	
Vadeli İşlem Sözleşmeleri ve Opsiyon Sözleşmeleri (Futures and Options)	
Kontratlar (Contracts)	Fiziki Teslimat Teminatı (%) (Physical Delivery Margin )
USDTRY	14.2
USDTRYK	14.2

OTC- BISTECH Nakit Akım Teminatlandırma Yöntemi Temel Bileşen Parametre Tablosu