

RİSKE MARUZ DEĞER RAPORU

03.08.2026 - 31.08.2026

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi
31.08.2026	04.09.2024	31.08.2026	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr
Mutlak Risk					Görelî Risk				
									2013 Yaz

KKC-B

Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
03.08.2026	2,105,795.23	132,375.31	6.29%		114,024.04	5.41%	1.16	2.00	120,511.79	5.72%
04.08.2026	2,110,960.40	132,950.15	6.30%		114,307.74	5.41%	1.16	2.00	121,068.80	5.74%
05.08.2026	0.00	132,846.68	0.00%				0.00	2.00	120,967.57	0.00%
06.08.2026	2,111,189.01	132,527.71	6.28%		114,299.10	5.41%	1.16	2.00	120,698.36	5.72%
07.08.2026	2,110,399.17	132,920.33	6.30%		114,261.53	5.41%	1.16	2.00	121,150.33	5.74%
10.08.2026	2,112,566.32	132,947.51	6.29%		114,389.62	5.41%	1.16	2.00	120,238.82	5.69%
11.08.2026	2,112,346.82	132,828.38	6.29%		114,375.33	5.41%	1.16	2.00	120,207.39	5.69%
12.08.2026	2,111,385.06	132,649.52	6.28%		114,324.45	5.41%	1.16	2.00	120,123.57	5.69%
13.08.2026	2,121,531.10	133,324.30	6.28%		114,851.72	5.41%	1.16	2.00	120,840.78	5.70%
14.08.2026	2,111,986.83	133,113.27	6.30%		114,358.31	5.41%	1.16	2.00	120,695.03	5.71%
17.08.2026	2,112,158.14	133,260.53	6.31%		114,366.80	5.41%	1.17	2.00	121,056.56	5.73%
18.08.2026	2,112,146.90	133,216.16	6.31%		114,366.17	5.41%	1.16	2.00	121,068.74	5.73%
19.08.2026	2,267,207.47	144,248.38	6.36%		122,763.21	5.41%	1.18	2.00	131,312.64	5.79%
20.08.2026	2,264,177.79	144,257.81	6.37%		122,571.35	5.41%	1.18	2.00	131,413.05	5.80%
21.08.2026	2,264,618.82	144,272.46	6.37%		122,606.43	5.41%	1.18	2.00	131,485.55	5.81%
24.08.2026	2,264,767.50	143,877.87	6.35%		122,618.31	5.41%	1.17	2.00	125,819.04	5.56%
25.08.2026	2,264,913.10	144,024.82	6.36%		122,634.75	5.41%	1.17	2.00	126,036.32	5.56%
26.08.2026	2,265,062.93	143,738.42	6.35%		122,643.60	5.41%	1.17	2.00	125,862.06	5.56%
27.08.2026	2,265,201.38	143,775.98	6.35%		122,633.44	5.41%	1.17	2.00	125,996.48	5.56%
28.08.2026	2,265,641.20	142,951.04	6.31%		122,663.64	5.41%	1.17	2.00	125,336.09	5.53%
31.08.2026	2,265,704.57	143,383.35	6.33%		122,674.48	5.41%	1.17	2.00	126,174.58	5.57%

KALDIRAÇ RAPORU

KKC-B								
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD
03.08.2026	2,105,795.23			0.00	1.00	0.00	1.00	
04.08.2026	2,110,960.40			0.00	1.00	0.00	1.00	
05.08.2026	0.00				1.00		1.00	
06.08.2026	2,111,189.01			0.00	1.00	0.00	1.00	
07.08.2026	2,110,399.17			0.00	1.00	0.00	1.00	
10.08.2026	2,112,566.32			0.00	1.00	0.00	1.00	
11.08.2026	2,112,346.82			0.00	1.00	0.00	1.00	
12.08.2026	2,111,385.06			0.00	1.00	0.00	1.00	
13.08.2026	2,121,531.10			0.00	1.00	0.00	1.00	
14.08.2026	2,111,986.83			0.00	1.00	0.00	1.00	
17.08.2026	2,112,158.14			0.00	1.00	0.00	1.00	
18.08.2026	2,112,146.90			0.00	1.00	0.00	1.00	
19.08.2026	2,267,207.47			0.00	1.00	0.00	1.00	
20.08.2026	2,264,177.79			0.00	1.00	0.00	1.00	
21.08.2026	2,264,618.82			0.00	1.00	0.00	1.00	
24.08.2026	2,264,767.50			0.00	1.00	0.00	1.00	
25.08.2026	2,264,913.10			0.00	1.00	0.00	1.00	
26.08.2026	2,265,062.93			0.00	1.00	0.00	1.00	
27.08.2026	2,265,201.38			0.00	1.00	0.00	1.00	
28.08.2026	2,265,641.20			0.00	1.00	0.00	1.00	
31.08.2026	2,265,704.57			0.00	1.00	0.00	1.00	

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Yazılım	Mail Adresi
30.07.2026	31.08.2026	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

Gerçekleşen Aşım Sayısı			Aşımın Gerçekleştiği Tarihler		
KAREPORTFOY					

KKC-B

0.00