

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
29.08.2025	31.08.2023	29.08.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelil Risk					
	2013_Yaz									
KKC-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kistas RMD	Kistas RMD/FTD	Görelil RMD	Görelil RMD Limit	Stres RMD	Stres RMD/FTD
01.08.2025	3,903,430.71	12,047.83	0.31%		226,848.02	5.81%	0.05	2.00	10,010.60	0.26%
04.08.2025	3,903,426.63	12,032.76	0.31%		226,863.17	5.81%	0.05	2.00	9,998.08	0.26%
05.08.2025	3,910,811.54	12,375.70	0.32%		227,289.74	5.81%	0.05	2.00	10,282.62	0.26%
06.08.2025	3,927,097.98	13,528.69	0.34%		228,234.59	5.81%	0.06	2.00	11,239.22	0.29%
07.08.2025	4,027,406.69	20,330.13	0.50%		234,046.10	5.81%	0.09	2.00	16,882.06	0.42%
08.08.2025	4,079,240.44	23,743.27	0.58%		237,069.17	5.81%	0.10	2.00	19,713.83	0.48%
11.08.2025	4,079,180.22	23,642.56	0.58%		237,074.85	5.81%	0.10	2.00	19,630.27	0.48%
12.08.2025	4,084,439.73	24,167.83	0.59%		237,379.28	5.81%	0.10	2.00	20,066.07	0.49%
13.08.2025	4,128,973.12	27,245.57	0.66%		239,974.06	5.81%	0.11	2.00	22,619.53	0.55%
14.08.2025	4,128,556.62	27,043.35	0.66%		239,927.49	5.81%	0.11	2.00	22,451.76	0.54%
15.08.2025	4,129,386.15	27,159.43	0.66%		239,988.72	5.81%	0.11	2.00	22,548.11	0.55%
18.08.2025	4,129,839.51	27,037.55	0.65%		240,026.17	5.81%	0.11	2.00	22,446.97	0.54%
19.08.2025	4,132,115.28	27,139.53	0.66%		240,154.62	5.81%	0.11	2.00	22,531.60	0.55%
20.08.2025	4,133,383.20	27,218.01	0.66%		240,234.05	5.81%	0.11	2.00	22,587.32	0.55%
21.08.2025	4,138,721.66	27,453.70	0.66%		240,523.03	5.81%	0.11	2.00	22,782.86	0.55%
22.08.2025	4,139,806.35	434.01	0.01%		240,592.75	5.81%	0.00	2.00	363.25	0.01%
25.08.2025	4,144,281.04	709.61	0.02%		240,852.59	5.81%	0.00	2.00	592.80	0.01%
26.08.2025	4,144,576.91	711.11	0.02%		240,870.25	5.81%	0.00	2.00	594.05	0.01%
27.08.2025	4,156,669.33	1,513.60	0.04%		241,572.59	5.81%	0.01	2.00	1,259.30	0.03%
28.08.2025	4,158,366.66	1,612.24	0.04%		241,658.15	5.81%	0.01	2.00	1,341.14	0.03%
29.08.2025	4,160,044.90	61,281.26	1.47%		241,764.78	5.81%	0.25	2.00	123,546.10	2.97%

KALDIRAÇ RAPORU

KKC-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
01.08.2025	3,903,430.71			0.00	1.00	0.00	1.00		
04.08.2025	3,903,426.63			0.00	1.00	0.00	1.00		
05.08.2025	3,910,811.54			0.00	1.00	0.00	1.00		
06.08.2025	3,927,097.98			0.00	1.00	0.00	1.00		
07.08.2025	4,027,406.69			0.00	1.00	0.00	1.00		
08.08.2025	4,079,240.44			0.00	1.00	0.00	1.00		
11.08.2025	4,079,180.22			0.00	1.00	0.00	1.00		
12.08.2025	4,084,439.73			0.00	1.00	0.00	1.00		
13.08.2025	4,128,973.12			0.00	1.00	0.00	1.00		
14.08.2025	4,128,556.62			0.00	1.00	0.00	1.00		
15.08.2025	4,129,386.15			0.00	1.00	0.00	1.00		
18.08.2025	4,129,839.51			0.00	1.00	0.00	1.00		
19.08.2025	4,132,115.28			0.00	1.00	0.00	1.00		
20.08.2025	4,133,383.20			0.00	1.00	0.00	1.00		
21.08.2025	4,138,721.66			0.00	1.00	0.00	1.00		
22.08.2025	4,139,806.35			0.00	1.00	0.00	1.00		
25.08.2025	4,144,281.04			0.00	1.00	0.00	1.00		
26.08.2025	4,144,576.91			0.00	1.00	0.00	1.00		
27.08.2025	4,156,669.33			0.00	1.00	0.00	1.00		
28.08.2025	4,158,366.66			0.00	1.00	0.00	1.00		
29.08.2025	4,160,044.90			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
30.07.2025	29.08.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

				Gerçekleşen Aşım Sayısı				Aşımın Gerçekleştiği Tarihler	
KAREPORTFOY				KKC-B				0.00	