

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
28.11.2025	29.11.2023	28.11.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelî Risk				2013_Yaz	
KP3-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
03.11.2025	215,905.10	12,919.52	5.98%		12,549.43	5.81%	1.03	2.00	10,425.08	4.83%
04.11.2025	213,695.05	12,869.18	6.02%		12,420.91	5.81%	1.04	2.00	10,380.24	4.86%
05.11.2025	213,946.47	13,018.67	6.09%		12,435.22	5.81%	1.05	2.00	10,535.54	4.92%
06.11.2025	214,407.85	12,973.37	6.05%		12,461.12	5.81%	1.04	2.00	10,510.50	4.90%
07.11.2025	214,790.98	13,001.81	6.05%		12,483.89	5.81%	1.04	2.00	10,555.36	4.91%
10.11.2025	214,091.73	12,986.42	6.07%		12,443.62	5.81%	1.04	2.00	10,581.86	4.94%
11.11.2025	214,786.29	12,894.06	6.00%		12,484.08	5.81%	1.03	2.00	66,107.92	30.78%
12.11.2025	214,300.38	12,912.70	6.03%		12,455.86	5.81%	1.04	2.00	66,282.10	30.93%
13.11.2025	215,040.46	12,968.17	6.03%		12,497.72	5.81%	1.04	2.00	66,094.68	30.74%
14.11.2025	214,035.95	12,949.31	6.05%		12,439.83	5.81%	1.04	2.00	66,118.65	30.89%
17.11.2025	213,952.63	12,919.26	6.04%		12,435.34	5.81%	1.04	2.00	66,053.53	30.87%
18.11.2025	214,533.54	12,904.20	6.02%		12,469.87	5.81%	1.03	2.00	66,079.73	30.80%
19.11.2025	213,881.48	12,843.57	6.00%		12,431.97	5.81%	1.03	2.00	66,050.21	30.88%
20.11.2025	214,690.71	12,834.76	5.98%		12,477.46	5.81%	1.03	2.00	66,016.64	30.75%
21.11.2025	214,086.84	12,811.98	5.98%		12,442.92	5.81%	1.03	2.00	66,040.82	30.85%
24.11.2025	214,251.27	12,820.88	5.98%		12,452.79	5.81%	1.03	2.00	65,986.10	30.80%
25.11.2025	215,050.74	12,865.17	5.98%		12,499.10	5.81%	1.03	2.00	66,068.59	30.72%
26.11.2025	214,661.50	12,895.79	6.01%		12,476.74	5.81%	1.03	2.00	66,062.97	30.78%
27.11.2025	214,616.02	12,897.55	6.01%		12,472.91	5.81%	1.03	2.00	66,051.02	30.78%
28.11.2025	214,580.03	12,891.97	6.01%		12,471.29	5.81%	1.03	2.00	66,093.47	30.80%

KALDIRAÇ RAPORU

KP3-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
03.11.2025	215,905.10	218,880.00	218,880.00	1.01	1.00	1.01	1.00	12,838.76	
04.11.2025	213,695.05	218,167.50	218,167.50	1.02	1.00	1.02	1.00	12,795.21	
05.11.2025	213,946.47	218,357.50	218,357.50	1.02	1.00	1.02	1.00	12,805.21	
06.11.2025	214,407.85	219,402.50	219,402.50	1.02	1.00	1.02	1.00	12,862.71	
07.11.2025	214,790.98	219,754.00	219,754.00	1.02	1.00	1.02	1.00	12,883.11	
10.11.2025	214,091.73	219,592.50	219,592.50	1.03	1.00	1.03	1.00	12,870.49	
11.11.2025	214,786.29	220,058.00	220,058.00	1.02	1.00	1.02	1.00	12,895.53	
12.11.2025	214,300.38	220,276.50	220,276.50	1.03	1.00	1.03	1.00	12,905.86	
13.11.2025	215,040.46	221,027.00	221,027.00	1.03	1.00	1.03	1.00	12,949.71	
14.11.2025	214,035.95	220,799.00	220,799.00	1.03	1.00	1.03	1.00	12,934.08	
17.11.2025	213,952.63	220,238.50	220,238.50	1.03	1.00	1.03	1.00	12,897.55	
18.11.2025	214,533.54	220,039.00	220,039.00	1.03	1.00	1.03	1.00	12,880.75	
19.11.2025	213,881.48	219,222.00	219,222.00	1.02	1.00	1.02	1.00	12,831.27	
20.11.2025	214,690.71	219,041.50	219,041.50	1.02	1.00	1.02	1.00	12,820.28	
21.11.2025	214,086.84	218,737.50	218,737.50	1.02	1.00	1.02	1.00	12,799.78	
24.11.2025	214,251.27	218,899.00	218,899.00	1.02	1.00	1.02	1.00	12,807.71	
25.11.2025	215,050.74	219,839.50	219,839.50	1.02	1.00	1.02	1.00	12,859.87	
26.11.2025	214,661.50	220,314.50	220,314.50	1.03	1.00	1.03	1.00	12,885.06	
27.11.2025	214,616.02	220,314.50	220,314.50	1.03	1.00	1.03	1.00	12,885.31	
28.11.2025	214,580.03	220,324.00	220,324.00	1.03	1.00	1.03	1.00	12,883.77	

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Yazılım	Mail Adresi
28.10.2025	28.11.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr
		Gerçekleşen Aşım Sayısı		Aşımın Gerçekleştiği Tarihler			
KAREPORTFOY							
KP3-B		0.00					