

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	
KRS-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kistas RMD	Kistas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
03.11.2025	52,588,200.42	4,692,399.92	8.92%	20.00%			0.00			
04.11.2025	51,643,347.14	4,605,525.10	8.92%	20.00%			0.00			
05.11.2025	51,323,769.88	4,617,584.52	9.00%	20.00%			0.00			
06.11.2025	50,729,572.10	4,460,121.57	8.79%	20.00%			0.00			
07.11.2025	50,568,917.03	4,446,341.00	8.79%	20.00%			0.00			
10.11.2025	51,011,691.32	4,642,395.86	9.10%	20.00%			0.00			
11.11.2025	51,120,685.23	4,551,348.94	8.90%	20.00%			0.00			
12.11.2025	51,331,517.40	4,564,152.09	8.89%	20.00%			0.00			
13.11.2025	50,821,659.40	4,439,475.75	8.74%	20.00%			0.00			
14.11.2025	49,962,046.64	4,484,183.79	8.98%	20.00%			0.00			
17.11.2025	49,789,556.14	4,413,108.84	8.86%	20.00%			0.00			
18.11.2025	48,961,898.89	4,318,294.97	8.82%	20.00%			0.00			
19.11.2025	48,694,300.75	4,415,169.62	9.07%	20.00%			0.00			
20.11.2025	49,187,983.65	4,304,917.22	8.75%	20.00%			0.00			
21.11.2025	48,048,093.81	4,270,427.74	8.89%	20.00%			0.00			
24.11.2025	47,983,577.98	4,351,077.08	9.07%	20.00%			0.00			
25.11.2025	48,329,293.15	4,274,812.68	8.85%	20.00%			0.00			
26.11.2025	48,707,246.15	4,336,499.29	8.90%	20.00%			0.00			
27.11.2025	48,858,808.04	4,345,350.56	8.89%	20.00%			0.00			
28.11.2025	48,905,503.24	4,368,767.02	8.93%	20.00%			0.00			

KALDIRAÇ RAPORU

KRS-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
03.11.2025	52,588,200.42	3,163,732.78	2,190,591.15	0.06	7.00	0.04			82,228.30
04.11.2025	51,643,347.14	3,155,755.85	1,872,796.15	0.06	7.00	0.04			82,200.62
05.11.2025	51,323,769.88	3,153,353.54	1,802,713.74	0.06	7.00	0.04			82,158.28
06.11.2025	50,729,572.10	3,152,873.51	1,397,419.70	0.06	7.00	0.03			82,108.05
07.11.2025	50,568,917.03	3,151,680.18	1,110,053.77	0.06	7.00	0.02			82,066.25
10.11.2025	51,011,691.32	3,146,365.44	1,105,971.88	0.06	7.00	0.02			81,938.91
11.11.2025	51,120,685.23	3,138,952.28	1,026,512.71	0.06	7.00	0.02			81,930.89
12.11.2025	51,331,517.40	3,138,844.88	1,577,998.60	0.06	7.00	0.03			81,898.22
13.11.2025	50,821,659.40	3,134,704.21	981,581.13	0.06	7.00	0.02			81,862.68
14.11.2025	49,962,046.64	3,132,824.71	988,296.85	0.06	7.00	0.02			81,816.60
17.11.2025	49,789,556.14	3,124,075.50	981,190.69	0.06	7.00	0.02			81,693.51
18.11.2025	48,961,898.89	3,119,385.01	976,878.94	0.06	7.00	0.02			81,616.05
19.11.2025	48,694,300.75	3,116,549.50	974,631.36	0.06	7.00	0.02			81,567.13
20.11.2025	49,187,983.65	3,113,776.42	973,070.78	0.06	7.00	0.02			81,528.67
21.11.2025	48,048,093.81	3,111,473.23	970,030.80	0.06	7.00	0.02			81,481.95
24.11.2025	47,983,577.98	3,103,416.53	1,967,985.38	0.06	7.00	0.04			81,356.36
25.11.2025	48,329,293.15	3,099,077.58	1,966,002.25	0.06	7.00	0.04			81,309.64
26.11.2025	48,707,246.15	3,096,194.80	1,965,469.29	0.06	7.00	0.04			81,286.73
27.11.2025	48,858,808.04	3,092,105.26	1,964,872.96	0.06	7.00	0.04			81,234.99
28.11.2025	48,905,503.24	3,088,134.26	1,963,740.09	0.06	7.00	0.04			81,029.46

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem 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							
KRS-B		0.00					