

RİSKE MARUZ DEĞER RAPORU

| Portföy Tarihi | Başlangıç Tarihi | Bitiş Tarihi | Hesaplama Tipi | Güven Aralığı | Volatilite Methodu | Örnekleme Sayısı | Elde Tutma Periyodu | Yazılım | Mail Adresi | |
|----------------|------------------|--------------|--------------------|---------------|--------------------|------------------|---------------------|-----------------|--------------------------------|---------------|
| 30.01.2026 | 31.01.2024 | 30.01.2026 | Tarihsel_Benzetim1 | 0.99 | EWMA | 500 | 20 | Risktürk | kareportfoy@kareportfoy.com.tr | |
| KP3-B | | | Mutlak Risk | | | Görel Risk | | | 2013_Yaz | |
| Tarih | FTD | RMD | RMD/FTD | RMD/FTD Limit | Kıstas RMD | Kıstas RMD/FTD | Görel RMD | Görel RMD Limit | Stres RMD | Stres RMD/FTD |
| 02.01.2026 | 220,672.04 | 13,560.55 | 6.15% | | 12,822.28 | 5.81% | 1.06 | 2.00 | 66,503.45 | 30.14% |
| 05.01.2026 | 220,535.83 | 13,540.18 | 6.14% | | 12,815.57 | 5.81% | 1.06 | 2.00 | 66,494.07 | 30.15% |
| 06.01.2026 | 220,418.51 | 13,509.71 | 6.13% | | 12,808.70 | 5.81% | 1.05 | 2.00 | 66,493.77 | 30.17% |
| 07.01.2026 | 221,761.03 | 13,553.97 | 6.11% | | 12,886.90 | 5.81% | 1.05 | 2.00 | 66,576.64 | 30.02% |
| 08.01.2026 | 271,500.56 | 17,053.35 | 6.28% | | 15,775.72 | 5.81% | 1.08 | 2.00 | 13,453.81 | 4.96% |
| 09.01.2026 | 271,477.80 | 17,016.40 | 6.27% | | 15,774.99 | 5.81% | 1.08 | 2.00 | 13,423.62 | 4.94% |
| 12.01.2026 | 271,412.82 | 13,719.06 | 5.05% | | 15,772.74 | 5.81% | 0.87 | 2.00 | 10,789.24 | 3.98% |
| 13.01.2026 | 271,463.76 | 13,688.42 | 5.04% | | 15,775.31 | 5.81% | 0.87 | 2.00 | 10,779.80 | 3.97% |
| 14.01.2026 | 271,692.83 | 13,684.52 | 5.04% | | 15,789.48 | 5.81% | 0.87 | 2.00 | 10,778.32 | 3.97% |
| 15.01.2026 | 271,468.63 | 715.29 | 0.26% | | 15,774.49 | 5.81% | 0.05 | 2.00 | 639.77 | 0.24% |
| 16.01.2026 | 271,878.63 | 721.44 | 0.27% | | 15,798.17 | 5.81% | 0.05 | 2.00 | 639.84 | 0.24% |
| 19.01.2026 | 271,778.40 | 724.30 | 0.27% | | 15,794.35 | 5.81% | 0.05 | 2.00 | 641.77 | 0.24% |
| 20.01.2026 | 270,572.42 | 729.09 | 0.27% | | 15,723.87 | 5.81% | 0.05 | 2.00 | 644.97 | 0.24% |
| 21.01.2026 | 270,499.15 | 726.61 | 0.27% | | 15,719.91 | 5.81% | 0.05 | 2.00 | 643.51 | 0.24% |
| 22.01.2026 | 270,907.49 | 731.00 | 0.27% | | 15,742.67 | 5.81% | 0.05 | 2.00 | 646.47 | 0.24% |
| 23.01.2026 | 269,772.08 | 735.43 | 0.27% | | 15,676.52 | 5.81% | 0.05 | 2.00 | 649.58 | 0.24% |
| 26.01.2026 | 267,966.01 | 738.63 | 0.28% | | 15,572.60 | 5.81% | 0.05 | 2.00 | 651.76 | 0.24% |
| 27.01.2026 | 267,576.46 | 713.75 | 0.27% | | 15,550.72 | 5.81% | 0.05 | 2.00 | 635.85 | 0.24% |
| 28.01.2026 | 265,892.65 | 708.69 | 0.27% | | 15,452.61 | 5.81% | 0.05 | 2.00 | 632.70 | 0.24% |
| 29.01.2026 | 266,266.61 | 704.91 | 0.26% | | 15,473.18 | 5.81% | 0.05 | 2.00 | 630.39 | 0.24% |
| 30.01.2026 | 266,694.45 | 693.64 | 0.26% | | 15,497.54 | 5.81% | 0.04 | 2.00 | 623.33 | 0.23% |

KALDIRAÇ RAPORU

| Tarih | FTD | Kaldıraç | Açık Pozisyon | Kaldıraç / FTD | Kaldıraç / FTD Limit | Açık Pozisyon / FTD | Açık Pozisyon / FTD Limit | Kaldıraçlı İşlem RMD |
|------------|------------|------------|---------------|----------------|----------------------|---------------------|---------------------------|----------------------|
| 02.01.2026 | 220,672.04 | 222,680.00 | 222,680.00 | 1.01 | 1.00 | 1.01 | 1.00 | 13,065.13 |
| 05.01.2026 | 220,535.83 | 222,708.50 | 222,708.50 | 1.01 | 1.00 | 1.01 | 1.00 | 13,055.89 |
| 06.01.2026 | 220,418.51 | 222,081.50 | 222,081.50 | 1.01 | 1.00 | 1.01 | 1.00 | 13,022.42 |
| 07.01.2026 | 221,761.03 | 221,806.00 | 221,806.00 | 1.00 | 1.00 | 1.00 | 1.00 | 12,998.18 |
| 08.01.2026 | 271,500.56 | 221,530.50 | 221,530.50 | 0.82 | 1.00 | 0.82 | 1.00 | 12,985.45 |
| 09.01.2026 | 271,477.80 | 221,122.00 | 221,122.00 | 0.81 | 1.00 | 0.81 | 1.00 | 12,960.04 |
| 12.01.2026 | 271,412.82 | 221,682.50 | 221,682.50 | 0.82 | 1.00 | 0.82 | 1.00 | 12,990.45 |
| 13.01.2026 | 271,463.76 | 221,207.50 | 221,207.50 | 0.81 | 1.00 | 0.81 | 1.00 | 12,963.42 |
| 14.01.2026 | 271,692.83 | 221,226.50 | 221,226.50 | 0.81 | 1.00 | 0.81 | 1.00 | 12,960.35 |
| 15.01.2026 | 271,468.63 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 16.01.2026 | 271,878.63 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 19.01.2026 | 271,778.40 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 20.01.2026 | 270,572.42 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 21.01.2026 | 270,499.15 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 22.01.2026 | 270,907.49 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 23.01.2026 | 269,772.08 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 26.01.2026 | 267,966.01 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 27.01.2026 | 267,576.46 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 28.01.2026 | 265,892.65 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 29.01.2026 | 266,266.61 | | | 0.00 | 1.00 | 0.00 | 1.00 | |
| 30.01.2026 | 266,694.45 | | | 0.00 | 1.00 | 0.00 | 1.00 | |

GERİYE DÖNÜK TEST RAPORU

| Başlangıç Tarihi | Bitiş Tarihi | Hesaplama Tipi | Güven Aralığı | Volatilite Methodu | Örnekleme Sayısı | Yazılım | Mail Adresi |
|------------------|--------------|----------------|---------------|--------------------|------------------|----------|--------------------------------|
| 30.12.2025 | 30.01.2026 | HS1 | 0.99 | EWMA | 500 | Risktürk | kareportfoy@kareportfoy.com.tr |

| Gerçekleşen Aşım Sayısı | Aşımın Gerçekleştiği Tarihler |
|-------------------------|-------------------------------|
| KP3-B | 0.00 |