

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	
			Mutlak Risk		Görel Risk			2013_Yaz		
KRS-B										
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	46,149,190.50	3,662,910.50	7.94%	20.00%	7,094.41	0.02%	516.31			
05.01.2026	46,418,656.22	3,704,551.83	7.98%	20.00%	6,897.74	0.01%	537.07			
06.01.2026	43,183,265.16	3,735,388.51	8.65%	20.00%	6,419.50	0.01%	581.88			
07.01.2026	43,233,591.38	3,731,106.73	8.63%	20.00%	6,434.04	0.01%	579.90			
08.01.2026	42,982,897.61	3,768,493.33	8.77%	20.00%	6,822.94	0.02%	552.33			
09.01.2026	42,348,945.94	3,802,229.09	8.98%	20.00%	6,553.44	0.02%	580.19			
12.01.2026	42,524,475.81	3,826,346.78	9.00%	20.00%	6,383.94	0.02%	599.37			
13.01.2026	42,377,654.11	3,816,849.39	9.01%	20.00%	6,351.63	0.01%	600.92			
14.01.2026	42,275,623.24	3,797,002.91	8.98%	20.00%	6,350.03	0.02%	597.95			
15.01.2026	42,423,523.64	3,814,475.33	8.99%	20.00%	6,726.26	0.02%	567.10			
16.01.2026	42,596,629.58	3,819,806.41	8.97%	20.00%	6,558.61	0.02%	582.41			
19.01.2026	42,529,396.18	3,822,562.50	8.99%	20.00%	6,337.66	0.01%	603.15			
20.01.2026	42,319,101.18	2,568,977.32	6.07%	20.00%	6,357.99	0.02%	404.06			
21.01.2026	42,443,750.52	2,592,086.23	6.11%	20.00%	6,391.74	0.02%	405.54			
22.01.2026	42,872,733.52	3,403,234.79	7.94%	20.00%	6,914.35	0.02%	492.20			
23.01.2026	43,132,181.93	3,372,335.93	7.82%	20.00%	6,722.97	0.02%	501.61			
26.01.2026	43,742,463.47	3,390,137.57	7.75%	20.00%	6,609.46	0.02%	512.92			
27.01.2026	44,074,137.03	3,402,344.02	7.72%	20.00%	6,652.55	0.02%	511.43			
28.01.2026	43,757,526.18	3,393,971.61	7.76%	20.00%	6,602.58	0.02%	514.04			
29.01.2026	44,091,090.48	3,398,905.01	7.71%	20.00%	7,107.22	0.02%	478.23			
30.01.2026	43,460,411.73	3,396,000.52	7.81%	20.00%	6,779.97	0.02%	500.89			

KALDIRAÇ RAPORU

KRS-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraç İşlem RMD	
02.01.2026	46,149,190.50			0.00	7.00	0.00			
05.01.2026	46,418,656.22			0.00	7.00	0.00			
06.01.2026	43,183,265.16			0.00	7.00	0.00			
07.01.2026	43,233,591.38			0.00	7.00	0.00			
08.01.2026	42,982,897.61			0.00	7.00	0.00			
09.01.2026	42,348,945.94			0.00	7.00	0.00			
12.01.2026	42,524,475.81			0.00	7.00	0.00			
13.01.2026	42,377,654.11			0.00	7.00	0.00			
14.01.2026	42,275,623.24			0.00	7.00	0.00			
15.01.2026	42,423,523.64			0.00	7.00	0.00			
16.01.2026	42,596,629.58			0.00	7.00	0.00			
19.01.2026	42,529,396.18			0.00	7.00	0.00			
20.01.2026	42,319,101.18			0.00	7.00	0.00			
21.01.2026	42,443,750.52			0.00	7.00	0.00			
22.01.2026	42,872,733.52			0.00	7.00	0.00			
23.01.2026	43,132,181.93			0.00	7.00	0.00			
26.01.2026	43,742,463.47			0.00	7.00	0.00			
27.01.2026	44,074,137.03			0.00	7.00	0.00			
28.01.2026	43,757,526.18			0.00	7.00	0.00			
29.01.2026	44,091,090.48			0.00	7.00	0.00			
30.01.2026	43,460,411.73			0.00	7.00	0.00			

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			
KAREPORTFOY		KRS-B	1.00	29.01.2026			