

## RİSKE MARUZ DEĞER RAPORU

| Portföy Tarihi | Başlangıç Tarihi | Bitiş Tarihi | Hesaplama Tipi     | Güven Aralığı | Volatilite Methodu | Örnekleme Sayısı | Elde Tutma Periyodu | Yazılım          | Mail Adresi                    |               |
|----------------|------------------|--------------|--------------------|---------------|--------------------|------------------|---------------------|------------------|--------------------------------|---------------|
| 27.02.2026     | 28.02.2024       | 27.02.2026   | Tarihsel_Benzetim1 | 0.99          | EWMA               | 500              | 20                  | Risktürk         | kareportfoy@kareportfoy.com.tr |               |
|                |                  |              | Mutlak Risk        |               | Görel Risk         |                  |                     | 2013_Yaz         |                                |               |
| <b>KKC-B</b>   |                  |              |                    |               |                    |                  |                     |                  |                                |               |
| Tarih          | FTD              | RMD          | RMD/FTD            | RMD/FTD Limit | Kıstas RMD         | Kıstas RMD/FTD   | Görel Risk          | Görel Risk Limit | Stres RMD                      | Stres RMD/FTD |
| 02.02.2026     | 4,970,531.58     | 21,600.10    | 0.43%              |               | 288,850.65         | 5.81%            | 0.07                | 2.00             | 21,478.25                      | 0.43%         |
| 03.02.2026     | 4,973,035.84     | 17,667.69    | 0.36%              |               | 289,002.83         | 5.81%            | 0.06                | 2.00             | 18,056.69                      | 0.36%         |
| 04.02.2026     | 4,969,382.81     | 17,523.57    | 0.35%              |               | 288,766.33         | 5.81%            | 0.06                | 2.00             | 17,745.63                      | 0.36%         |
| 05.02.2026     | 4,969,706.48     | 17,476.68    | 0.35%              |               | 288,769.69         | 5.81%            | 0.06                | 2.00             | 17,649.55                      | 0.36%         |
| 06.02.2026     | 5,002,240.05     | 19,515.34    | 0.39%              |               | 290,672.68         | 5.81%            | 0.07                | 2.00             | 19,201.49                      | 0.38%         |
| 09.02.2026     | 5,001,513.88     | 19,714.54    | 0.39%              |               | 290,648.99         | 5.81%            | 0.07                | 2.00             | 18,948.34                      | 0.38%         |
| 10.02.2026     | 5,001,847.58     | 19,623.55    | 0.39%              |               | 290,663.74         | 5.81%            | 0.07                | 2.00             | 18,729.39                      | 0.37%         |
| 11.02.2026     | 4,991,080.29     | 19,528.13    | 0.39%              |               | 290,033.42         | 5.81%            | 0.07                | 2.00             | 18,505.29                      | 0.37%         |
| 12.02.2026     | 4,986,253.51     | 54,714.07    | 1.10%              |               | 289,741.24         | 5.81%            | 0.19                | 2.00             | 47,812.48                      | 0.96%         |
| 13.02.2026     | 4,761,976.40     | 55,614.00    | 1.17%              |               | 276,716.22         | 5.81%            | 0.20                | 2.00             | 48,535.69                      | 1.02%         |
| 16.02.2026     | 4,762,297.41     | 54,867.27    | 1.15%              |               | 276,747.81         | 5.81%            | 0.20                | 2.00             | 47,746.37                      | 1.00%         |
| 17.02.2026     | 4,738,741.92     | 37,661.52    | 0.79%              |               | 275,376.77         | 5.81%            | 0.14                | 2.00             | 32,916.21                      | 0.69%         |
| 18.02.2026     | 4,734,597.34     | 37,488.09    | 0.79%              |               | 275,138.81         | 5.81%            | 0.14                | 2.00             | 34,616.31                      | 0.73%         |
| 19.02.2026     | 4,735,025.80     | 35,756.01    | 0.76%              |               | 275,151.69         | 5.81%            | 0.13                | 2.00             | 31,181.54                      | 0.66%         |
| 20.02.2026     | 4,736,520.09     | 35,533.08    | 0.75%              |               | 275,243.11         | 5.81%            | 0.13                | 2.00             | 30,940.29                      | 0.65%         |
| 23.02.2026     | 4,736,832.69     | 35,577.64    | 0.75%              |               | 275,268.73         | 5.81%            | 0.13                | 2.00             | 30,007.42                      | 0.63%         |
| 24.02.2026     | 4,733,131.96     | 35,557.14    | 0.75%              |               | 275,053.10         | 5.81%            | 0.13                | 2.00             | 29,877.33                      | 0.63%         |
| 25.02.2026     | 4,733,796.86     | 35,708.14    | 0.75%              |               | 275,090.01         | 5.81%            | 0.13                | 2.00             | 29,875.62                      | 0.63%         |
| 26.02.2026     | 4,734,106.85     | 35,397.18    | 0.75%              |               | 275,091.12         | 5.81%            | 0.13                | 2.00             | 29,504.78                      | 0.62%         |
| 27.02.2026     | 4,735,025.11     | 34,412.65    | 0.73%              |               | 275,152.00         | 5.81%            | 0.13                | 2.00             | 43,913.66                      | 0.93%         |

## KALDIRAÇ RAPORU

| <b>KKC-B</b> |              |          |               |                |                      |                     |                           |                    |  |
|--------------|--------------|----------|---------------|----------------|----------------------|---------------------|---------------------------|--------------------|--|
| Tarih        | FTD          | Kaldıraç | Açık Pozisyon | Kaldıraç / FTD | Kaldıraç / FTD Limit | Açık Pozisyon / FTD | Açık Pozisyon / FTD Limit | Kaldıraç İşlem RMD |  |
| 02.02.2026   | 4,970,531.58 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 03.02.2026   | 4,973,035.84 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 04.02.2026   | 4,969,382.81 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 05.02.2026   | 4,969,706.48 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 06.02.2026   | 5,002,240.05 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 09.02.2026   | 5,001,513.88 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 10.02.2026   | 5,001,847.58 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 11.02.2026   | 4,991,080.29 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 12.02.2026   | 4,986,253.51 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 13.02.2026   | 4,761,976.40 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 16.02.2026   | 4,762,297.41 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 17.02.2026   | 4,738,741.92 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 18.02.2026   | 4,734,597.34 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 19.02.2026   | 4,735,025.80 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 20.02.2026   | 4,736,520.09 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 23.02.2026   | 4,736,832.69 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 24.02.2026   | 4,733,131.96 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 25.02.2026   | 4,733,796.86 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 26.02.2026   | 4,734,106.85 |          |               | 0.00           | 1.00                 | 0.00                | 1.00                      |                    |  |
| 27.02.2026   | 4,735,025.11 |          |               | 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                    |
|------------------|--------------|----------------|---------------|--------------------|------------------|----------|--------------------------------|
| 28.01.2026       | 27.02.2026   | HS1            | 0.99          | EWMA               | 500              | Risktürk | kareportfoy@kareportfoy.com.tr |

| KAREPORTFOY |  | Gerçekleşen Aşım Sayısı | Aşımın Gerçekleştiği Tarihler |
|-------------|--|-------------------------|-------------------------------|
| KKC-B       |  | 0.00                    |                               |