

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
26.05.2026	28.05.2024	26.05.2026	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
04.05.2026	279,549.54	295.32	0.11%		15,144.59	5.42%	0.02	2.00	262.78	0.09%
05.05.2026	279,770.01	295.35	0.11%		15,156.52	5.42%	0.02	2.00	262.80	0.09%
06.05.2026	278,596.49	296.75	0.11%		15,092.88	5.42%	0.02	2.00	264.16	0.09%
07.05.2026	278,519.56	296.18	0.11%		15,086.22	5.42%	0.02	2.00	263.65	0.09%
08.05.2026	278,594.68	297.71	0.11%		15,091.12	5.42%	0.02	2.00	265.01	0.10%
11.05.2026	274,023.38	387.29	0.14%		14,844.72	5.42%	0.03	2.00	344.64	0.13%
12.05.2026	272,354.36	417.67	0.15%		14,754.39	5.42%	0.03	2.00	371.64	0.14%
13.05.2026	267,244.49	12,179.81	4.56%		14,477.85	5.42%	0.84	2.00	14,934.41	5.59%
14.05.2026	267,237.96	11,992.59	4.49%		14,475.08	5.42%	0.83	2.00	14,790.27	5.53%
15.05.2026	267,250.42	11,592.68	4.34%		14,476.58	5.42%	0.80	2.00	14,447.88	5.41%
18.05.2026	267,224.93	11,623.21	4.35%		14,475.81	5.42%	0.80	2.00	14,472.26	5.42%
20.05.2026	267,254.98	12,633.71	4.73%		14,477.41	5.42%	0.87	2.00	15,986.74	5.98%
21.05.2026	267,744.30	12,671.69	4.73%		14,501.60	5.42%	0.87	2.00	16,044.28	5.99%
22.05.2026	267,747.10	12,655.41	4.73%		14,502.64	5.42%	0.87	2.00	16,017.52	5.98%
25.05.2026	267,757.59	12,690.65	4.74%		14,503.88	5.42%	0.87	2.00	16,057.10	6.00%
26.05.2026	267,742.92	12,687.36	4.74%		14,502.93	5.42%	0.87	2.00	16,045.64	5.99%

KALDIRAÇ RAPORU

Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraç İşlem RMD
04.05.2026	279,549.54			0.00	1.00	0.00	1.00	
05.05.2026	279,770.01			0.00	1.00	0.00	1.00	
06.05.2026	278,596.49			0.00	1.00	0.00	1.00	
07.05.2026	278,519.56			0.00	1.00	0.00	1.00	
08.05.2026	278,594.68			0.00	1.00	0.00	1.00	
11.05.2026	274,023.38			0.00	1.00	0.00	1.00	
12.05.2026	272,354.36			0.00	1.00	0.00	1.00	
13.05.2026	267,244.49			0.00	1.00	0.00	1.00	
14.05.2026	267,237.96			0.00	1.00	0.00	1.00	
15.05.2026	267,250.42			0.00	1.00	0.00	1.00	
18.05.2026	267,224.93			0.00	1.00	0.00	1.00	
20.05.2026	267,254.98			0.00	1.00	0.00	1.00	
21.05.2026	267,744.30			0.00	1.00	0.00	1.00	
22.05.2026	267,747.10			0.00	1.00	0.00	1.00	
25.05.2026	267,757.59			0.00	1.00	0.00	1.00	
26.05.2026	267,742.92			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
21.04.2026	26.05.2026	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr
KAREPORTFOY		KP3-B	0.00				
		Gerçekleşen Aşım Sayısı	Aşımın Gerçekleştiği Tarihler				