

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Metodu	Örnekleme Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
30.09.2025	02.10.2023	30.09.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelî Risk				2013_Yaz	
KP3-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
01.09.2025	223,000.32	15,737.72	7.06%		12,960.38	5.81%	1.21	2.00	12,656.28	5.68%
02.09.2025	223,743.38	15,646.77	6.99%		13,003.80	5.81%	1.20	2.00	12,586.09	5.63%
03.09.2025	223,769.47	15,671.93	7.00%		13,005.23	5.81%	1.21	2.00	12,634.04	5.65%
04.09.2025	223,327.86	15,648.10	7.01%		12,978.61	5.81%	1.21	2.00	12,621.81	5.65%
05.09.2025	224,478.71	15,751.62	7.02%		13,047.08	5.81%	1.21	2.00	12,765.80	5.69%
08.09.2025	223,701.28	15,804.27	7.06%		13,002.54	5.81%	1.22	2.00	12,844.06	5.74%
09.09.2025	222,915.34	15,724.15	7.05%		12,955.75	5.81%	1.21	2.00	12,764.12	5.73%
10.09.2025	223,325.30	15,689.31	7.03%		12,979.67	5.81%	1.21	2.00	12,753.96	5.71%
11.09.2025	224,769.76	15,804.89	7.03%		13,062.40	5.81%	1.21	2.00	12,899.90	5.74%
12.09.2025	223,806.37	15,800.30	7.06%		13,007.62	5.81%	1.21	2.00	12,920.82	5.77%
15.09.2025	226,515.42	15,978.41	7.05%		13,165.21	5.81%	1.21	2.00	13,107.09	5.79%
16.09.2025	227,300.44	16,140.09	7.10%		13,210.56	5.81%	1.22	2.00	13,323.70	5.86%
17.09.2025	223,607.24	16,063.44	7.18%		12,995.39	5.81%	1.24	2.00	13,256.21	5.93%
18.09.2025	222,610.04	16,014.94	7.19%		12,936.74	5.81%	1.24	2.00	13,204.39	5.93%
19.09.2025	223,318.48	15,747.19	7.05%		12,979.31	5.81%	1.21	2.00	12,988.08	5.82%
22.09.2025	223,523.76	15,822.89	7.08%		12,990.62	5.81%	1.22	2.00	13,114.26	5.87%
23.09.2025	224,077.91	15,877.40	7.09%		13,022.87	5.81%	1.22	2.00	13,177.30	5.88%
24.09.2025	223,404.18	15,762.26	7.06%		12,984.43	5.81%	1.21	2.00	13,086.85	5.86%
25.09.2025	222,760.97	15,652.40	7.03%		12,945.89	5.81%	1.21	2.00	12,973.49	5.82%
26.09.2025	223,357.87	15,703.27	7.03%		12,980.16	5.81%	1.21	2.00	13,058.86	5.85%
29.09.2025	223,201.50	15,734.84	7.05%		12,971.96	5.81%	1.21	2.00	13,142.89	5.89%
30.09.2025	222,781.55	15,692.07	7.04%		12,948.18	5.81%	1.21	2.00	13,125.10	5.89%

KALDIRAÇ RAPORU

KP3-B								
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD
01.09.2025	223,000.32	245,931.00	245,931.00	1.10	1.00	1.10	1.00	14,436.61
02.09.2025	223,743.38	244,440.00	244,440.00	1.09	1.00	1.09	1.00	14,348.02
03.09.2025	223,769.47	244,891.50	244,891.50	1.09	1.00	1.09	1.00	14,371.99
04.09.2025	223,327.86	244,639.50	244,639.50	1.10	1.00	1.10	1.00	14,354.01
05.09.2025	224,478.71	246,099.00	246,099.00	1.10	1.00	1.10	1.00	14,434.48
08.09.2025	223,701.28	247,044.00	247,044.00	1.10	1.00	1.10	1.00	14,484.92
09.09.2025	222,915.34	245,868.00	245,868.00	1.10	1.00	1.10	1.00	14,413.26
10.09.2025	223,325.30	245,595.00	245,595.00	1.10	1.00	1.10	1.00	14,394.84
11.09.2025	224,769.76	246,403.50	246,403.50	1.10	1.00	1.10	1.00	14,437.93
12.09.2025	223,806.37	246,414.00	246,414.00	1.10	1.00	1.10	1.00	14,436.20
15.09.2025	226,515.42	246,981.00	246,981.00	1.09	1.00	1.09	1.00	14,459.89
16.09.2025	227,300.44	249,217.50	249,217.50	1.10	1.00	1.10	1.00	14,592.61
17.09.2025	223,607.24	248,062.50	248,062.50	1.11	1.00	1.11	1.00	14,522.37
18.09.2025	222,610.04	247,537.50	247,537.50	1.11	1.00	1.11	1.00	14,489.74
19.09.2025	223,318.48	246,655.50	246,655.50	1.10	1.00	1.10	1.00	14,435.72
22.09.2025	223,523.76	247,852.50	247,852.50	1.11	1.00	1.11	1.00	14,504.00
23.09.2025	224,077.91	248,125.50	248,125.50	1.11	1.00	1.11	1.00	14,517.71
24.09.2025	223,404.18	246,508.50	246,508.50	1.10	1.00	1.10	1.00	14,421.49
25.09.2025	222,760.97	244,996.50	244,996.50	1.10	1.00	1.10	1.00	14,329.98
26.09.2025	223,357.87	245,742.00	245,742.00	1.10	1.00	1.10	1.00	14,373.99
29.09.2025	223,201.50	246,256.50	246,256.50	1.10	1.00	1.10	1.00	14,397.25
30.09.2025	222,781.55	246,403.50	246,403.50	1.11	1.00	1.11	1.00	14,404.22

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilité Methodu	Örneklem Sayısı	Yazılım	Mail Adresi
29.08.2025	30.09.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr
KAREPORTFOY							
		Gerçekleşen Aşım Sayısı		Aşımın Gerçekleştiği Tarihler			
		KP3-B		0.00			