

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
30.09.2025	02.10.2023	30.09.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelî Risk				2013_Yaz	
KRS-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	51,455,311.58	4,335,326.10	8.43%	20.00%			0.00			
02.09.2025	51,103,986.85	3,805,787.57	7.45%	20.00%			0.00			
03.09.2025	51,213,413.95	3,808,683.31	7.44%	20.00%			0.00			
04.09.2025	51,221,153.38	3,836,730.51	7.49%	20.00%			0.00			
05.09.2025	51,378,811.48	3,828,361.11	7.45%	20.00%			0.00			
08.09.2025	51,185,467.89	4,264,504.16	8.33%	20.00%			0.00			
09.09.2025	50,678,421.91	4,249,721.94	8.39%	20.00%			0.00			
10.09.2025	50,856,124.46	3,836,075.83	7.54%	20.00%			0.00			
11.09.2025	50,892,278.11	3,862,771.12	7.59%	20.00%			0.00			
12.09.2025	50,983,890.70	3,823,814.89	7.50%	20.00%			0.00			
15.09.2025	51,017,653.37	3,834,851.58	7.52%	20.00%			0.00			
16.09.2025	50,955,305.66	3,832,087.30	7.52%	20.00%			0.00			
17.09.2025	50,819,236.46	3,830,997.56	7.54%	20.00%			0.00			
18.09.2025	51,045,786.79	3,886,643.92	7.61%	20.00%			0.00			
19.09.2025	50,993,079.23	3,880,039.44	7.61%	20.00%			0.00			
22.09.2025	50,970,394.01	3,865,870.66	7.58%	20.00%			0.00			
23.09.2025	51,220,007.02	3,874,645.56	7.56%	20.00%			0.00			
24.09.2025	51,128,021.12	3,879,033.72	7.59%	20.00%			0.00			
25.09.2025	51,183,801.34	3,876,019.25	7.57%	20.00%			0.00			
26.09.2025	51,484,675.66	3,914,893.10	7.60%	20.00%			0.00			
29.09.2025	51,575,635.59	3,910,775.98	7.58%	20.00%			0.00			
30.09.2025	51,566,448.99	3,911,251.91	7.58%	20.00%			0.00			

KALDIRAÇ RAPORU

KRS-B								
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD
01.09.2025	51,455,311.58	1,322,131.49	794,624.90	0.03	7.00	0.02		41,133.37
02.09.2025	51,103,986.85	1,317,684.19	786,283.73	0.03	7.00	0.02		40,896.57
03.09.2025	51,213,413.95	1,321,221.08	16,262.68	0.03	7.00	0.00		40,996.08
04.09.2025	51,221,153.38	1,318,604.16	12,642.82	0.03	7.00	0.00		40,707.98
05.09.2025	51,378,811.48	1,318,131.49	11,215.29	0.03	7.00	0.00		40,340.22
08.09.2025	51,185,467.89	1,315,120.10	6,921.41	0.03	7.00	0.00		39,599.94
09.09.2025	50,678,421.91	1,314,757.72	6,072.90	0.03	7.00	0.00		39,332.03
10.09.2025	50,856,124.46	1,313,823.84	13,834.23	0.03	7.00	0.00		38,981.60
11.09.2025	50,892,278.11	1,312,288.59	248,272.98	0.03	7.00	0.00		38,668.94
12.09.2025	50,983,890.70	1,309,999.03	777,990.02	0.03	7.00	0.02		38,392.01
15.09.2025	51,017,653.37	1,309,144.35	783,911.07	0.03	7.00	0.02		37,464.71
16.09.2025	50,955,305.66	1,302,101.65	777,200.61	0.03	7.00	0.02		36,309.31
17.09.2025	50,819,236.46	1,301,311.87	776,692.37	0.03	7.00	0.02		35,729.45
18.09.2025	51,045,786.79	1,299,525.96	774,918.09	0.03	7.00	0.02		33,990.50
19.09.2025	50,993,079.23	1,299,491.44	776,039.58	0.03	7.00	0.02		33,978.41
22.09.2025	50,970,394.01	1,295,694.98	772,773.37	0.03	7.00	0.02		33,919.21
23.09.2025	51,220,007.02	1,293,105.53	769,829.63	0.03	7.00	0.02		33,898.66
24.09.2025	51,128,021.12	1,292,310.61	768,236.45	0.03	7.00	0.02		33,881.88
25.09.2025	51,183,801.34	1,292,305.83	769,325.11	0.03	7.00	0.02		33,863.81
26.09.2025	51,484,675.66	1,290,233.21	766,540.80	0.03	7.00	0.01		33,842.31
29.09.2025	51,575,635.59	1,288,182.19	765,082.47	0.02	7.00	0.01		33,518.32
30.09.2025	51,566,448.99	1,286,777.11	764,649.56	0.02	7.00	0.01		33,231.45

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Yazılım	Mail Adresi
29.08.2025	30.09.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

		Gerçekleşen Aşım Sayısı	Aşımın Gerçekleştiği Tarihler
KAREPORTFOY	KRS-B	0.00	