

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
31.10.2025	01.11.2023	31.10.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk					Görelili Risk			2013_Yaz	
KP3-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görelili RMD	Görelili RMD Limit	Stres RMD	Stres RMD/FTD
01.10.2025	222,314.18	15,681.78	7.05%		12,920.97	5.81%	1.21	2.00	13,144.05	5.91%
02.10.2025	221,970.87	15,679.27	7.06%		12,900.62	5.81%	1.22	2.00	13,115.65	5.91%
03.10.2025	222,463.47	15,719.77	7.07%		12,930.12	5.81%	1.22	2.00	12,590.48	5.66%
06.10.2025	223,099.38	15,666.94	7.02%		12,966.41	5.81%	1.21	2.00	12,582.27	5.64%
07.10.2025	221,656.66	15,585.87	7.03%		12,882.51	5.81%	1.21	2.00	12,531.63	5.65%
08.10.2025	221,766.63	15,534.13	7.00%		12,888.55	5.81%	1.21	2.00	12,491.07	5.63%
09.10.2025	221,326.60	15,404.25	6.96%		12,862.60	5.81%	1.20	2.00	12,388.33	5.60%
10.10.2025	222,358.54	15,478.04	6.96%		12,924.17	5.81%	1.20	2.00	12,467.33	5.61%
13.10.2025	220,932.25	15,398.23	6.97%		12,842.12	5.81%	1.20	2.00	12,439.14	5.63%
14.10.2025	221,945.64	15,450.40	6.96%		12,900.42	5.81%	1.20	2.00	12,502.40	5.63%
15.10.2025	221,084.43	15,484.60	7.00%		12,850.83	5.81%	1.20	2.00	12,552.77	5.68%
16.10.2025	221,732.72	15,544.79	7.01%		12,887.43	5.81%	1.21	2.00	12,628.20	5.70%
17.10.2025	221,079.78	15,516.64	7.02%		12,848.84	5.81%	1.21	2.00	12,623.11	5.71%
20.10.2025	221,759.11	15,496.98	6.99%		12,889.83	5.81%	1.20	2.00	12,656.11	5.71%
21.10.2025	221,642.24	15,430.96	6.96%		12,883.10	5.81%	1.20	2.00	12,614.56	5.69%
22.10.2025	221,903.97	15,443.49	6.96%		12,898.23	5.81%	1.20	2.00	12,638.82	5.70%
23.10.2025	221,946.63	15,453.04	6.96%		12,899.68	5.81%	1.20	2.00	12,662.46	5.71%
24.10.2025	222,463.38	15,504.08	6.97%		12,929.84	5.81%	1.20	2.00	12,726.59	5.72%
27.10.2025	222,606.39	15,526.25	6.97%		12,938.61	5.81%	1.20	2.00	12,793.72	5.75%
28.10.2025	222,883.17	15,534.85	6.97%		12,954.72	5.81%	1.20	2.00	12,818.48	5.75%
30.10.2025	221,861.17	15,403.56	6.94%		12,894.42	5.81%	1.19	2.00	12,739.52	5.74%
31.10.2025	215,288.40	12,941.74	6.01%		12,512.85	5.81%	1.03	2.00	10,386.78	4.82%

KALDIRAÇ RAPORU

KP3-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
01.10.2025	222,314.18	246,330.00	246,330.00	1.11	1.00	1.11	1.00	14,395.55	
02.10.2025	221,970.87	246,036.00	246,036.00	1.11	1.00	1.11	1.00	14,377.40	
03.10.2025	222,463.47	246,592.50	246,592.50	1.11	1.00	1.11	1.00	14,410.81	
06.10.2025	223,099.38	245,910.00	245,910.00	1.10	1.00	1.10	1.00	14,364.84	
07.10.2025	221,656.66	244,797.00	244,797.00	1.10	1.00	1.10	1.00	14,298.57	
08.10.2025	221,766.63	244,177.50	244,177.50	1.10	1.00	1.10	1.00	14,260.71	
09.10.2025	221,326.60	242,854.50	242,854.50	1.10	1.00	1.10	1.00	14,182.19	
10.10.2025	222,358.54	244,020.00	244,020.00	1.10	1.00	1.10	1.00	14,247.78	
13.10.2025	220,932.25	242,959.50	242,959.50	1.10	1.00	1.10	1.00	14,180.57	
14.10.2025	221,945.64	243,736.50	243,736.50	1.10	1.00	1.10	1.00	14,224.12	
15.10.2025	221,084.43	244,597.50	244,597.50	1.11	1.00	1.11	1.00	14,271.71	
16.10.2025	221,732.72	245,437.50	245,437.50	1.11	1.00	1.11	1.00	14,319.19	
17.10.2025	221,079.78	244,681.50	244,681.50	1.11	1.00	1.11	1.00	14,274.32	
20.10.2025	221,759.11	244,471.50	244,471.50	1.10	1.00	1.10	1.00	14,256.11	
21.10.2025	221,642.24	243,589.50	243,589.50	1.10	1.00	1.10	1.00	14,203.00	
22.10.2025	221,903.97	243,820.50	243,820.50	1.10	1.00	1.10	1.00	14,214.36	
23.10.2025	221,946.63	243,988.50	243,988.50	1.10	1.00	1.10	1.00	14,222.56	
24.10.2025	222,463.38	244,146.00	244,146.00	1.10	1.00	1.10	1.00	14,229.92	
27.10.2025	222,606.39	244,545.00	244,545.00	1.10	1.00	1.10	1.00	14,247.79	
28.10.2025	222,883.17	244,681.50	244,681.50	1.10	1.00	1.10	1.00	14,254.15	
30.10.2025	221,861.17	242,875.50	242,875.50	1.09	1.00	1.09	1.00	14,145.36	
31.10.2025	215,288.40	219,174.50	219,174.50	1.02	1.00	1.02	1.00	12,858.17	

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Yazılım	Mail Adresi
30.09.2025	31.10.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr
		Gerçekleşen Aşım Sayısı		Aşımın Gerçekleştiği Tarihler			
KAREPORTFOY							
KP3-B		0.00					