

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
31.12.2025	02.01.2024	31.12.2025	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelî Risk				2013_Yaz	
KKC-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kistas RMD	Kistas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
01.12.2025	4,493,850.70	6,817.28	0.15%		261,186.85	5.81%	0.03	2.00	37,336.45	0.83%
02.12.2025	4,494,235.55	6,828.18	0.15%		261,221.01	5.81%	0.03	2.00	36,612.45	0.81%
03.12.2025	4,429,588.06	8,326.19	0.19%		257,454.48	5.81%	0.03	2.00	35,387.76	0.80%
04.12.2025	4,431,952.65	8,435.08	0.19%		257,579.38	5.81%	0.03	2.00	35,552.50	0.80%
05.12.2025	4,433,234.49	3,403.30	0.08%		257,658.76	5.81%	0.01	2.00	35,428.17	0.80%
08.12.2025	4,439,590.24	3,794.97	0.09%		258,041.80	5.81%	0.01	2.00	33,964.46	0.77%
09.12.2025	4,436,678.82	4,327.57	0.10%		257,866.08	5.81%	0.02	2.00	33,231.07	0.75%
10.12.2025	4,427,067.72	4,353.75	0.10%		257,304.21	5.81%	0.02	2.00	32,798.38	0.74%
11.12.2025	4,430,470.61	3,800.75	0.09%		257,483.27	5.81%	0.01	2.00	32,649.57	0.74%
12.12.2025	4,431,596.01	3,158.86	0.07%		257,547.21	5.81%	0.01	2.00	32,800.30	0.74%
15.12.2025	4,428,982.66	3,065.59	0.07%		257,405.16	5.81%	0.01	2.00	31,387.69	0.71%
16.12.2025	4,440,750.10	3,549.16	0.08%		258,090.19	5.81%	0.01	2.00	30,644.39	0.69%
17.12.2025	4,441,139.14	3,355.96	0.08%		258,107.53	5.81%	0.01	2.00	29,482.19	0.66%
18.12.2025	4,435,481.96	3,364.27	0.08%		257,746.29	5.81%	0.01	2.00	29,695.95	0.67%
19.12.2025	4,432,338.42	3,390.15	0.08%		257,580.29	5.81%	0.01	2.00	30,289.23	0.68%
22.12.2025	4,432,702.54	3,161.22	0.07%		257,606.62	5.81%	0.01	2.00	28,247.18	0.64%
23.12.2025	4,433,274.34	2,971.03	0.07%		257,644.24	5.81%	0.01	2.00	28,003.65	0.63%
24.12.2025	4,444,574.77	3,273.26	0.07%		258,282.88	5.81%	0.01	2.00	27,539.81	0.62%
25.12.2025	4,444,875.24	3,209.22	0.07%		258,297.80	5.81%	0.01	2.00	27,100.94	0.61%
26.12.2025	4,444,202.97	3,180.19	0.07%		258,268.48	5.81%	0.01	2.00	26,816.89	0.60%
29.12.2025	4,415,063.27	3,058.64	0.07%		256,587.70	5.81%	0.01	2.00	25,504.35	0.58%
30.12.2025	4,906,405.29	3,047.85	0.06%		285,132.61	5.81%	0.01	2.00	25,341.93	0.52%
31.12.2025	4,907,113.62	1,831.23	0.04%		285,133.53	5.81%	0.01	2.00	24,494.70	0.50%

KALDIRAÇ RAPORU

KKC-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
01.12.2025	4,493,850.70			0.00	1.00	0.00	1.00		
02.12.2025	4,494,235.55			0.00	1.00	0.00	1.00		
03.12.2025	4,429,588.06			0.00	1.00	0.00	1.00		
04.12.2025	4,431,952.65			0.00	1.00	0.00	1.00		
05.12.2025	4,433,234.49			0.00	1.00	0.00	1.00		
08.12.2025	4,439,590.24			0.00	1.00	0.00	1.00		
09.12.2025	4,436,678.82			0.00	1.00	0.00	1.00		
10.12.2025	4,427,067.72			0.00	1.00	0.00	1.00		
11.12.2025	4,430,470.61			0.00	1.00	0.00	1.00		
12.12.2025	4,431,596.01			0.00	1.00	0.00	1.00		
15.12.2025	4,428,982.66			0.00	1.00	0.00	1.00		
16.12.2025	4,440,750.10			0.00	1.00	0.00	1.00		
17.12.2025	4,441,139.14			0.00	1.00	0.00	1.00		
18.12.2025	4,435,481.96			0.00	1.00	0.00	1.00		
19.12.2025	4,432,338.42			0.00	1.00	0.00	1.00		
22.12.2025	4,432,702.54			0.00	1.00	0.00	1.00		
23.12.2025	4,433,274.34			0.00	1.00	0.00	1.00		
24.12.2025	4,444,574.77			0.00	1.00	0.00	1.00		
25.12.2025	4,444,875.24			0.00	1.00	0.00	1.00		
26.12.2025	4,444,202.97			0.00	1.00	0.00	1.00		
29.12.2025	4,415,063.27			0.00	1.00	0.00	1.00		
30.12.2025	4,906,405.29			0.00	1.00	0.00	1.00		
31.12.2025	4,907,113.62			0.00	1.00	0.00	1.00		

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Yazılım	Mail Adresi
01.12.2025	31.12.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

		Gerçekleşen Aşım Sayısı	Aşımın Gerçekleştiği Tarihler
KAREPORTFOY			
KKC-B		0.00	