

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
31.03.2026	29.03.2024	31.03.2026	Tarihsel_Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
			Mutlak Risk		Görel Risk			2013_Yaz		
KP3-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görel Risk	Görel Risk Limit	Stres RMD	Stres RMD/FTD
02.03.2026	320,276.00	7,480.48	2.34%		18,611.09	5.81%	0.40	2.00	6,204.06	1.94%
03.03.2026	321,913.41	7,433.22	2.31%		18,707.31	5.81%	0.40	2.00	6,164.85	1.92%
04.03.2026	321,811.70	7,457.76	2.32%		18,700.92	5.81%	0.40	2.00	6,185.34	1.92%
05.03.2026	321,983.59	7,441.77	2.31%		18,709.44	5.81%	0.40	2.00	6,172.07	1.92%
06.03.2026	321,442.59	7,448.18	2.32%		18,678.66	5.81%	0.40	2.00	6,177.39	1.92%
09.03.2026	321,785.69	7,459.98	2.32%		18,699.63	5.81%	0.40	2.00	6,187.18	1.92%
10.03.2026	319,876.68	7,389.84	2.31%		18,589.33	5.81%	0.40	2.00	6,128.99	1.92%
11.03.2026	269,524.55	7,356.65	2.73%		15,663.30	5.81%	0.47	2.00	6,102.25	2.26%
12.03.2026	270,237.46	7,321.52	2.71%		15,702.26	5.81%	0.47	2.00	6,073.11	2.25%
13.03.2026	271,596.38	3,901.25	1.44%		15,781.83	5.81%	0.25	2.00	3,235.48	1.19%
16.03.2026	271,663.32	3,931.27	1.45%		15,787.52	5.81%	0.25	2.00	3,260.38	1.20%
17.03.2026	272,219.76	4,111.42	1.51%		15,818.73	5.81%	0.26	2.00	3,409.84	1.25%
18.03.2026	271,832.15	4,086.96	1.50%		15,796.25	5.81%	0.26	2.00	3,389.54	1.25%
19.03.2026	271,791.93	4,135.76	1.52%		15,792.70	5.81%	0.26	2.00	3,430.03	1.26%
23.03.2026	281,941.72	4,754.26	1.69%		16,384.80	5.81%	0.29	2.00	3,943.17	1.40%
24.03.2026	276,925.77	4,752.02	1.72%		16,092.06	5.81%	0.30	2.00	3,941.31	1.42%
25.03.2026	277,499.51	4,732.39	1.71%		16,125.57	5.81%	0.29	2.00	3,925.02	1.41%
26.03.2026	298,584.46	5,896.21	1.97%		17,349.05	5.81%	0.34	2.00	4,890.59	1.64%
27.03.2026	298,967.80	5,887.02	1.97%		17,373.33	5.81%	0.34	2.00	4,882.96	1.63%
30.03.2026	299,449.33	1,466.75	0.49%		17,401.67	5.81%	0.08	2.00	1,217.15	0.41%
31.03.2026	299,436.11	1,478.15	0.49%		17,400.63	5.81%	0.08	2.00	1,226.55	0.41%

KALDIRAÇ RAPORU

KP3-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
02.03.2026	320,276.00			0.00	1.00	0.00	1.00		
03.03.2026	321,913.41			0.00	1.00	0.00	1.00		
04.03.2026	321,811.70			0.00	1.00	0.00	1.00		
05.03.2026	321,983.59			0.00	1.00	0.00	1.00		
06.03.2026	321,442.59			0.00	1.00	0.00	1.00		
09.03.2026	321,785.69			0.00	1.00	0.00	1.00		
10.03.2026	319,876.68			0.00	1.00	0.00	1.00		
11.03.2026	269,524.55			0.00	1.00	0.00	1.00		
12.03.2026	270,237.46			0.00	1.00	0.00	1.00		
13.03.2026	271,596.38			0.00	1.00	0.00	1.00		
16.03.2026	271,663.32			0.00	1.00	0.00	1.00		
17.03.2026	272,219.76			0.00	1.00	0.00	1.00		
18.03.2026	271,832.15			0.00	1.00	0.00	1.00		
19.03.2026	271,791.93			0.00	1.00	0.00	1.00		
23.03.2026	281,941.72			0.00	1.00	0.00	1.00		
24.03.2026	276,925.77			0.00	1.00	0.00	1.00		
25.03.2026	277,499.51			0.00	1.00	0.00	1.00		
26.03.2026	298,584.46			0.00	1.00	0.00	1.00		
27.03.2026	298,967.80			0.00	1.00	0.00	1.00		
30.03.2026	299,449.33			0.00	1.00	0.00	1.00		
31.03.2026	299,436.11			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
27.02.2026	31.03.2026	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

Gerçekleşen Aşım Sayısı		Aşımın Gerçekleştiği Tarihler	
KAREPORTFOY	KP3-B	0.00	