

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örnekleme Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi		
30.04.2026	06.05.2024	30.04.2026	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 RMD	Görel RMD Limit	Stres RMD	Stres RMD/FTD	
01.04.2026	297,371.09	1,481.90	0.50%		17,280.81	5.81%		0.09	2.00	1,228.86	0.41%
02.04.2026	298,764.07	1,475.54	0.49%		17,360.30	5.81%		0.08	2.00	1,223.63	0.41%
03.04.2026	298,363.98	1,471.55	0.49%		17,337.74	5.81%		0.08	2.00	1,219.96	0.41%
06.04.2026	298,324.98	1,474.68	0.49%		17,336.26	5.81%		0.09	2.00	1,222.55	0.41%
07.04.2026	298,095.60	1,481.49	0.50%		17,322.96	5.81%		0.09	2.00	1,228.20	0.41%
08.04.2026	296,035.16	1,490.16	0.50%		17,203.72	5.81%		0.09	2.00	1,235.39	0.42%
09.04.2026	296,241.03	1,389.98	0.47%		16,048.51	5.42%		0.09	2.00	1,236.68	0.42%
10.04.2026	295,811.34	1,392.36	0.47%		16,025.82	5.42%		0.09	2.00	1,238.80	0.42%
13.04.2026	296,205.98	1,359.09	0.46%		16,047.94	5.42%		0.08	2.00	1,208.70	0.41%
14.04.2026	284,564.88	1,363.36	0.48%		15,417.39	5.42%		0.09	2.00	1,212.50	0.43%
15.04.2026	274,952.01	1,363.89	0.50%		14,896.85	5.42%		0.09	2.00	1,212.97	0.44%
16.04.2026	274,921.51	720.67	0.26%		14,892.83	5.42%		0.05	2.00	641.19	0.23%
17.04.2026	275,954.23	156.04	0.06%		14,949.13	5.42%		0.01	2.00	139.53	0.05%
20.04.2026	276,573.58	156.56	0.06%		14,983.76	5.42%		0.01	2.00	139.99	0.05%
21.04.2026	276,719.07	166.77	0.06%		14,991.57	5.42%		0.01	2.00	149.01	0.05%
22.04.2026	277,110.04	166.24	0.06%		15,013.10	5.42%		0.01	2.00	148.54	0.05%
24.04.2026	277,956.64	166.48	0.06%		15,057.47	5.42%		0.01	2.00	148.75	0.05%
27.04.2026	277,154.97	166.46	0.06%		15,015.58	5.42%		0.01	2.00	148.74	0.05%
28.04.2026	276,986.56	166.28	0.06%		15,006.12	5.42%		0.01	2.00	148.08	0.05%
29.04.2026	276,833.49	165.79	0.06%		14,997.51	5.42%		0.01	2.00	147.64	0.05%
30.04.2026	276,823.05	105.04	0.04%		14,995.04	5.42%		0.01	2.00	93.63	0.03%

KALDIRAÇ RAPORU

KP3-B										
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraç İşlem RMD		
01.04.2026	297,371.09			0.00	1.00	0.00	1.00			
02.04.2026	298,764.07			0.00	1.00	0.00	1.00			
03.04.2026	298,363.98			0.00	1.00	0.00	1.00			
06.04.2026	298,324.98			0.00	1.00	0.00	1.00			
07.04.2026	298,095.60			0.00	1.00	0.00	1.00			
08.04.2026	296,035.16			0.00	1.00	0.00	1.00			
09.04.2026	296,241.03			0.00	1.00	0.00	1.00			
10.04.2026	295,811.34			0.00	1.00	0.00	1.00			
13.04.2026	296,205.98			0.00	1.00	0.00	1.00			
14.04.2026	284,564.88			0.00	1.00	0.00	1.00			
15.04.2026	274,952.01			0.00	1.00	0.00	1.00			
16.04.2026	274,921.51			0.00	1.00	0.00	1.00			
17.04.2026	275,954.23			0.00	1.00	0.00	1.00			
20.04.2026	276,573.58			0.00	1.00	0.00	1.00			
21.04.2026	276,719.07			0.00	1.00	0.00	1.00			
22.04.2026	277,110.04			0.00	1.00	0.00	1.00			
24.04.2026	277,956.64			0.00	1.00	0.00	1.00			
27.04.2026	277,154.97			0.00	1.00	0.00	1.00			
28.04.2026	276,986.56			0.00	1.00	0.00	1.00			
29.04.2026	276,833.49			0.00	1.00	0.00	1.00			
30.04.2026	276,823.05			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
30.03.2026	30.04.2026	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

KAREPORTFOY		Gerçekleşen Aşım Sayısı	Aşımın Gerçekleştiği Tarihler
KP3-B		0.00	