

RİSKE MARUZ DEĞER RAPORU

Portföy Tarihi	Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Elde Tutma Periyodu	Yazılım	Mail Adresi	
29.08.2025	31.08.2023	29.08.2025	Tarihsel Benzetim1	0.99	EWMA	500	20	Risktürk	kareportfoy@kareportfoy.com.tr	
	Mutlak Risk				Görelî Risk					
KRT-B										
Tarih	FTD	RMD	RMD/FTD	RMD/FTD Limit	Kıstas RMD	Kıstas RMD/FTD	Görelî RMD	Görelî RMD Limit	Stres RMD	Stres RMD/FTD
01.08.2025	24,925,154.65	434,246.84	1.74%	20.00%	614,889.11	2.47%	0.71	1.75	1,257,858.03	5.05%
04.08.2025	25,351,567.62	427,154.84	1.68%	20.00%	620,747.86	2.45%	0.69	1.75	1,250,064.72	4.93%
05.08.2025	25,383,954.53	427,057.76	1.68%	20.00%	619,977.67	2.44%	0.69	1.75	1,252,325.77	4.93%
06.08.2025	25,408,938.94	428,934.00	1.69%	20.00%	621,487.06	2.45%	0.69	1.75	1,262,201.06	4.97%
07.08.2025	25,420,896.00	426,240.35	1.68%	20.00%	619,304.92	2.44%	0.69	1.75	1,257,892.13	4.95%
08.08.2025	25,441,941.70	424,845.30	1.67%	20.00%	618,752.85	2.43%	0.69	1.75	1,257,855.51	4.94%
11.08.2025	25,451,862.08	420,964.80	1.65%	20.00%	615,192.14	2.42%	0.68	1.75	1,261,364.91	4.96%
12.08.2025	25,466,851.58	419,093.89	1.65%	20.00%	614,417.29	2.41%	0.68	1.75	1,258,834.15	4.94%
13.08.2025	24,831,800.57	416,189.63	1.68%	20.00%	595,355.53	2.40%	0.70	1.75	1,266,519.63	5.10%
14.08.2025	24,809,488.54	414,767.45	1.67%	20.00%	594,463.09	2.40%	0.70	1.75	1,263,083.59	5.09%
15.08.2025	24,822,364.67	414,939.11	1.67%	20.00%	596,081.94	2.40%	0.70	1.75	1,263,707.14	5.09%
18.08.2025	24,825,609.83	411,015.97	1.66%	20.00%	595,066.86	2.40%	0.69	1.75	1,253,970.77	5.05%
19.08.2025	24,825,056.59	411,942.08	1.66%	20.00%	595,601.41	2.40%	0.69	1.75	1,254,012.69	5.05%
20.08.2025	24,832,677.29	412,671.20	1.66%	20.00%	597,347.44	2.41%	0.69	1.75	1,257,186.40	5.06%
21.08.2025	24,833,566.28	397,740.53	1.60%	20.00%	599,629.65	2.41%	0.66	1.75	1,104,120.07	4.45%
22.08.2025	24,825,053.33	395,982.96	1.60%	20.00%	597,569.50	2.41%	0.66	1.75	1,099,984.85	4.43%
25.08.2025	24,800,937.29	393,175.15	1.59%	20.00%	594,574.11	2.40%	0.66	1.75	1,090,911.69	4.40%
26.08.2025	24,692,348.54	394,908.48	1.60%	20.00%	593,551.49	2.40%	0.67	1.75	1,094,191.13	4.43%
27.08.2025	24,653,191.26	393,655.31	1.60%	20.00%	592,295.31	2.40%	0.66	1.75	1,090,263.40	4.42%
28.08.2025	24,664,856.18	391,887.39	1.59%	20.00%	590,564.48	2.39%	0.66	1.75	1,085,666.42	4.40%
29.08.2025	24,444,332.71	391,968.61	1.60%	20.00%	585,847.17	2.40%	0.67	1.75	1,085,632.86	4.44%

KALDIRAÇ RAPORU

KRT-B									
Tarih	FTD	Kaldıraç	Açık Pozisyon	Kaldıraç / FTD	Kaldıraç / FTD Limit	Açık Pozisyon / FTD	Açık Pozisyon / FTD Limit	Kaldıraçlı İşlem RMD	
01.08.2025	24,925,154.65			0.00	0.90	0.00	0.80		
04.08.2025	25,351,567.62			0.00	0.90	0.00	0.80		
05.08.2025	25,383,954.53			0.00	0.90	0.00	0.80		
06.08.2025	25,408,938.94			0.00	0.90	0.00	0.80		
07.08.2025	25,420,896.00			0.00	0.90	0.00	0.80		
08.08.2025	25,441,941.70			0.00	0.90	0.00	0.80		
11.08.2025	25,451,862.08			0.00	0.90	0.00	0.80		
12.08.2025	25,466,851.58			0.00	0.90	0.00	0.80		
13.08.2025	24,831,800.57			0.00	0.90	0.00	0.80		
14.08.2025	24,809,488.54			0.00	0.90	0.00	0.80		
15.08.2025	24,822,364.67			0.00	0.90	0.00	0.80		
18.08.2025	24,825,609.83			0.00	0.90	0.00	0.80		
19.08.2025	24,825,056.59			0.00	0.90	0.00	0.80		
20.08.2025	24,832,677.29			0.00	0.90	0.00	0.80		
21.08.2025	24,833,566.28			0.00	0.90	0.00	0.80		
22.08.2025	24,825,053.33			0.00	0.90	0.00	0.80		
25.08.2025	24,800,937.29			0.00	0.90	0.00	0.80		
26.08.2025	24,692,348.54			0.00	0.90	0.00	0.80		
27.08.2025	24,653,191.26			0.00	0.90	0.00	0.80		
28.08.2025	24,664,856.18			0.00	0.90	0.00	0.80		
29.08.2025	24,444,332.71			0.00	0.90	0.00	0.80		

GERİYE DÖNÜK TEST RAPORU

Başlangıç Tarihi	Bitiş Tarihi	Hesaplama Tipi	Güven Aralığı	Volatilite Methodu	Örneklem Sayısı	Yazılım	Mail Adresi
30.07.2025	29.08.2025	HS1	0.99	EWMA	500	Risktürk	kareportfoy@kareportfoy.com.tr

		Gerçekleşen Aşım Sayısı		Aşımın Gerçekleştiği Tarihler	
KAREPORTFOY		KRT-B		0.00	