2023

2023 12 31

2024 3 29

§ 1

1.1

2024 3 27

2023 1 1 2023 12 31

1.2

§1 2

1.1 2
1.2 3

§2 5

2.1 5
2.2 5
2.3 6
2.4 6
2.5 6

§3 6

3.1 6
3.2 7
3.3 8

§4 9

4.1 9
4.2 11
4.3 11
4.4 12
4.5 12
4.6 13
4.7 13
4.8 14
4.9 14

§5 14

5.1 14
5.2 14
5.3 14

§6 14

6.1 14
6.2 14

§7 16

7.1 16
7.2 18
7.3 19
7.4 20

§8 44

8.1 42
8.2 45
8.3 45
8.4 46
8.5 48
8.6 O[9 ...6..... 48
8.7 44
8.8 Q /Span <</MCID 53>> BDC 0

§2

2.1

	GGHL
	519971
	519971
	2014 8 6
	52,197,005.23

2.2

	1 2 3 4
	300 × 60%+ × 40%

	1.127	1.542	1.665
3.1.3	2023	2022	2021
	58.74%	94.42%	109.93%

1

2

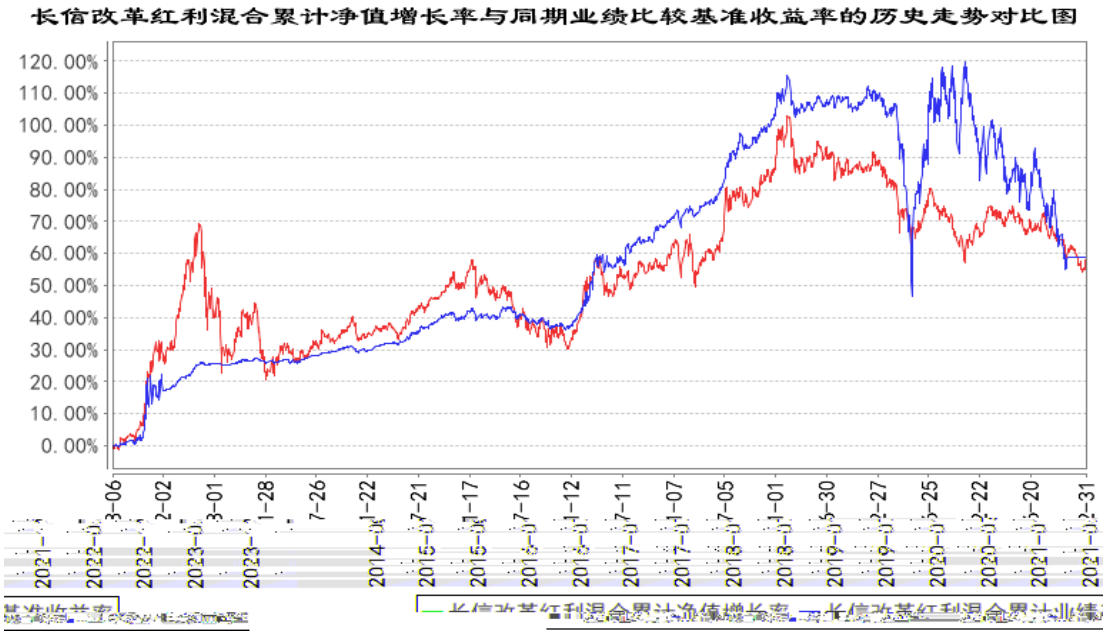
3

3.2

3.2.1

	-4.19%	0.45%	-3.67%	0.47%	-0.52%	-0.02%
	-16.90%	0.94%	-5.65%	0.51%	-11.25%	0.43%
	-18.35%	1.12%	-4.87%	0.50%	-13.48%	0.62%
	-22.67%	1.23%	-16.77%	0.67%	-5.90%	0.56%
	15.50%	1.00%	20.69%	0.72%	-5.19%	0.28%
	58.74%	0.80%	58.17%	0.84%	0.57%	-0.04%

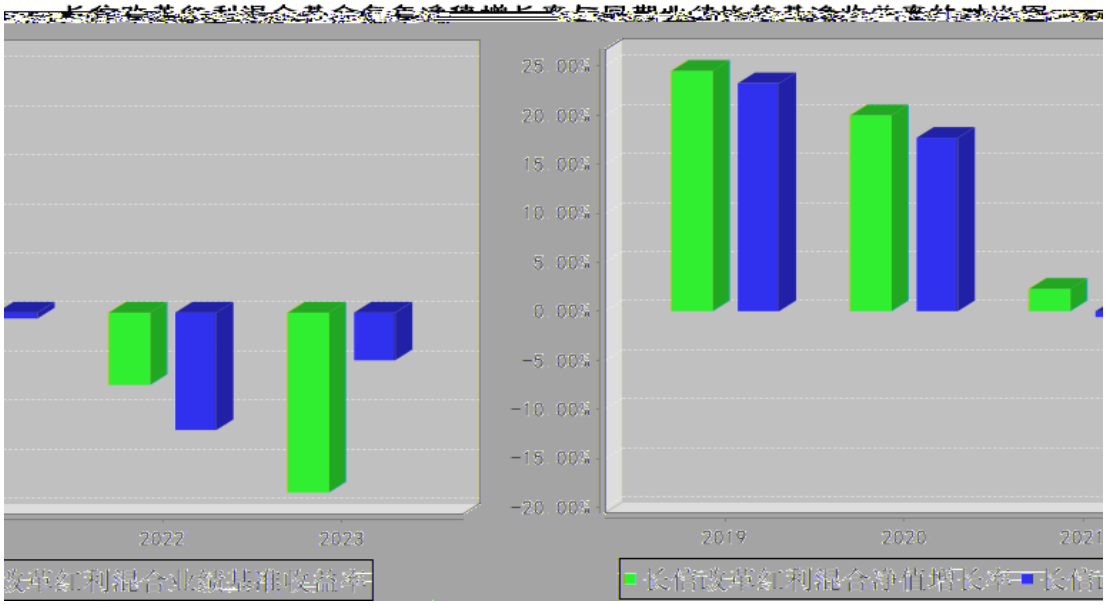
3.2.2



1 2014 8 6 2023 12 31

2 6

3.2.3



3.3

	10				

2023	1.320	6,608,998.62	254,679.69	6,863,678.31	-
2022	-	-	-	-	-
2021	-	-	-	-	-
	1.320	6,608,998.62	254,679.69	6,863,678.31	-

4.8

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 12 31 90

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF FOF

30

50

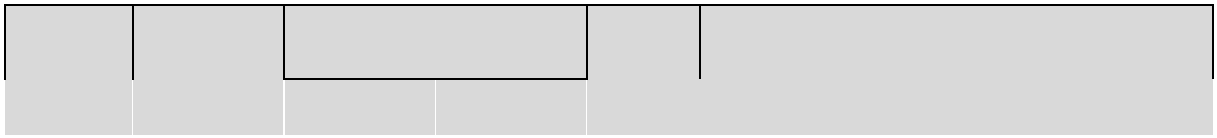
1000

90 60

120

AAA 7

4.1.2



		2021 7 6	2023 3 6	16	

1

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

4.4.2

2023 12 31 1.127 1.522

-18.35% -4.87%

4.5

2021

2023

4.6

4.7

4.8

2023 12 21

10 1.320

4.9

2022 3 31 2023 10 31

§5

5.1

5.2

——

5.3

2023

§6

6.1

	24 P00663

6.2

	2023 12 31 2023

	2023 12 31 2023
	“ ”
	-
	-
	(“ ”) 2023
	( )

	(1) (2) (3) (4) (5) ( )
	( )
	222 30
	2024 3 27

§7

7.1

2023 12 31

		2023 12 31	2022 12 31
	7.4.7.1	24,215,291.91	459,376.65

		259,499.91	186,518.99
		6,808.53	7,505.76
	7.4.7.2	40,367,408.63	18,734,932.01
		5,873,569.49	18,054,062.27
		-	-
		34,493,839.14	680,869.74
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		2,349.87	81,633.19
		-	-
	7.4.7.8	-	-
		64,851,358.85	19,469,966.60
		2023 12 31	**2022 12 31**
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		5,877,242.75	-
		24,456.71	181,524.04
		49,462.95	17,440.15
		5,495.90	1,937.78
		-	-
		-	-

		58,851,748.01	19,076,985.04
		64,851,358.85	19,469,966.60

2023 12 31 1.127 52,197,005.23

7.2

2023 1 1 2023 12 31

		2023 1 1 2023 12 31	2022 1 1 2022 12 31
		-2,084,014.44	-29,579,973.00
1.		33,362.54	82,493.27
	7.4.7.13	25,616.84	82,493.27
		-	-
		-	-
		7,745.70	-
		-	-

2. “ - ” -3,957,753.01

5		-	-
		-	-
6	7.4.7.22	-	-
7		27.89	3,083.28
8	7.4.7.23	57,566.00	188,042.00
“-”		-2,360,863.30	-31,013,372.91
		-	-
“-”		-2,360,863.30	-31,013,372.91
		-	-
		-2,360,863.30	-31,013,372.91

7.3

2023 1 1 2023 12 31

	2023 1 1 2023 12 31			
	12,373,588.60	-	6,703,396.44	19,076,985.04
	12,373,588.60	-	6,703,396.44	19,076,985.04
“-”	39,823,416.63	-	-48,653.66	39,774,762.97
	-	-	-2,360,863.30	-2,360,863.30
“-”	39,823,416.63	-	9,175,887.95	48,999,304.58
1.	56,448,586.12	-	16,240,146.39	72,688,732.51
2.	-16,625,169.49	-	-7,064,258.44	-23,689,427.93
	-	-	-6,863,678.31	-6,863,678.31

“ - ”				
	52,197,005.23	-	6,654,742.78	58,851,748.01
	2022 1 1 2022 12 31			
	410,383,978.29	-	273,065,676.54	683,449,654.83
	410,383,978.29	-	273,065,676.54	683,449,654.83
“ - ”	-398,010,389.69	-	-266,362,280.10	-664,372,669.79
	-	-	-31,013,372.91	-31,013,372.91
“ - ”	-398,010,389.69	-	-235,348,907.19	-633,359,296.88
1.	18,695,872.50	-	12,525,498.76	31,221,371.26
2.	-416,706,262.19	-		

(“ ”)

(“ ”) [2014]481

616,049,891.85

( ) 1400669

2014 8 6

(

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0%-95%

80% 3%

5%

( )

300 × 60%+ × 40%

7.4.2

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(“

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7.4.3

2023 12 31 2023

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

(1)

“ ”

“ ”

(2)

7.4.4.4

12

12

(

)

7.4.4.5

(1)

(2)

(3)

7.4.4.6

7.4.4.7

7.4.4.8

( )

( )

7.4.4.9 /( )

(1)

(2)

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(3)

(4)

(5)

7.4.4.10

0.90%

0.10%

(

)

7.4.4.11

(1) 12

20% 3

(2)

(3)

(4)

(5)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

(1)

<

( )> ([2017]6)

(2) (
) (
[2017]13) (AMAC) (
[2013]13)

(3) < > (
[2022]566)

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2008]1
2008 9 18
[2012]85

(1) ( )

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ( )

2023 8 28 0.05% ( )

(5) ₺ ضخ

7.4.7.2

		2023 12 31			
		5,876,865.77	-	5,873,569.49	-3,296.28
-		-	-	-	-
		33,833,753.62	649,294.94	34,493,839.14	10,790.58
		-	-	-	-
		33,833,753.62	649,294.94	34,493,839.14	10,790.58
		-	-	-	-
		-	-	-	-
		-	-	-	-
		39,710,619.39	649,294.94	40,367,408.63	7,494.30

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

7.4.7.9

	2023 12 31	2022 12 31
	-	-
	21.29	189.72
	-	-
	13,631.24	32,589.87
	13,631.24	32,589.87
	-	-
	-	-
	9,300.00	9,300.00
	20,000.00	30,000.00
	-	120,000.00
	42,952.53	192,079.59

7.4.7.10

	2023 1 1 2023 12 31	
	12,373,588.60	12,373,588.60
	56,448,586.12	56,448,586.12
“ - ”	-16,625,169.49	-16,625,169.49
/	-	-
/	-	-
	-	-
“ - ”	-	-

	52,197,005.23	52,197,005.23

( ) ( )

7.4.7.11

7.4.7.12

	7,339,586.16	-636,189.72	6,703,396.44
	7,339,586.16	-636,189.72	6,703,396.44
	-4,116,159.12	1,755,295.82	-2,360,863.30
	3,674,630.04	5,501,257.91	9,175,887.95
	9,885,969.08	6,354,177.31	16,240,146.39
	-6,211,339.04	-852,919.40	-7,064,258.44
	-6,863,678.31	-	-6,863,678.31
	34,378.77	6,620,364.01	6,654,742.78

7.4.7.13

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	23,367.00	75,946.20
[redacted]	[redacted]	

7.4.7.15

7.4.7.15.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
——	97,662.77	1,581,390.76
——	1,332.00	4,060,869.33
——	-	-
——	-	-
	98,994.77	5,642,260.09

7.4.7.15.2 ——

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	1,395,816.99	359,509,561.70
	1,368,638.00	348,335,642.38
	25,846.99	7,110,830.53
	-	2,219.46
	1,332.00	4,060,869.33

7.4.7.15.3 ——

7.4.7.15.4 ——

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1 ——

7.4.7.18.2 ——

7.4.7.19

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	39,300.16	17,082.83
	-	-
	-	-
	39,300.16	17,082.83

7.4.7.20

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
1.	1,755,295.82	-16,444,024.00
	1,743,972.24	-13,030,103.38
	11,323.58	-3,413,920.62
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	1,755,295.82	-16,444,024.00

7.4.7.21

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	84,647.33	108,754.66
	432.88	1,476.72
	85,080.21	110,231.38

30

30 3 75% 3

6 50% 6

25%

7.4.7.22

7.4.7.23

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	20,000.00	30,000.00
	-	120,000.00
	-	-
	37,200.00	37,200.00
	366.00	842.00
	57,566.00	188,042.00

7.4.8

7.4.8.1

7.4.8.2

7.4.9

(“ ”)	
“ ”	
(“ ”)	
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(“	

”）	
（ “ ”）	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	197,329.43	1,118,047.20
	44,454.15	444,364.70
	152,875.28	673,682.50

×0.90%

= ×0.90%÷

7.4.10.2.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	21,925.54	124,227.43

×0.10%

= ×0.10%÷

7.4.10.3 ( )

( )

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

7.4.10.5.2

7.4.10.6

	2023 1 1 2023 12 31		2022 1 1 2022 12 31	
	24,215,291.91	23,367.00	459,376.65	75,946.20

2023 12 31

“ ” 2022 12 31

7.4.10.7

7.4.10.8

13,954.39 (2022

13,706.71) (2022)

(2022) (2022)

7.4.11

				10				
1	2023 12 21	-	2023 12 21	1.320	6,608,998.62	254,679.69	6,863,678.31	-
	-	-	-	1.320	6,608,998.62	254,679.69	6,863,678.31	-

7.4.12 2023 12 31

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

“ ”

7.4.13.2

10%

10%

7.4.13.2.1

	2023 12 31	2022 12 31

7.4.13.2.4

7.4.13.2.5

7.4.13.2.6

7.4.13.3

7.4.13.3.1

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2023 12 31	6	6 -1	1-5	5		
	24,215,291.91	-	-	-	-	24,215,291.91
	259,499.91	-	-	-	-	259,499.91
	6,808.53	-	-	-	-	6,808.53
	34,091,745.99	402,093.15	-	-	5,873,569.49	40,367,408.63
	-	-	-	-	2,349.87	2,349.87
	58,573,346.34	402,093.15	-	-	5,875,919.36	64,851,358.85
	-	-	-	-	24,456.71	24,456.71
	-	-	-	-	49,462.95	49,462.95
	-					

		2023 12 31	2022 12 31
	27	-4,389.06	-337.62
	27	4,389.06	337.62

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2023 12 31		2022 12 31	
		%		%
	5,873,569.49	9.98	18,054,062.27	94.64
	-	-	-	-
	34,493,839.14	58.61	680,869.74	3.57
	-	-	-	-
	-	-	-	-
	-	-	-	-

7.4.13.4.3.2

	95%		
		2023 12 31	2022 12 31
	VaR 0.34%(2022 12 31 VaR 4.50%)	-200,408.17	-858,550.31

VaR

95%

2022

7.4.14

7.4.14.1

7.4.14.2

7.4.14.2.1

	2023 12 31	2022 12 31
	5,873,569.49	17,617,808.27
	34,493,839.14	1,117,123.74
	-	-
	40,367,408.63	18,734,932.01

7.4.14.2.2

( )

7.4.14.2.3

7.4.14.2.3.1

	2023 1 1 2023 12 31		
	-	-	-
	-	-	-
/	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
__ __			
	2022 1 1 2022 12 31		
	-	3,441,103.97	3,441,103.97
	-	-	-
/	-	-	-
	-	-	-
	-	3,489,702.87	3,489,702.87
	-	48,598.90	48,598.90
	-	48,598.90	48,598.90

	-	-	-
	-	-	-
— —	-	-	-

7.4.14.3

7.4.14.4

7.4.15

§ 8

8.1

			%
1		5,873,569.49	9.06
		5,873,569.49	9.06
2		-	-
3		34,493,839.14	53.19
		34,493,839.14	53.19
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		24,474,791.82	37.74
8		9,158.40	0.01
9		64,851,358.85	100.00

8.2

8.2.1

			%
A		-	-
B		-	-
C		5,873,569.49	9.98
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		5,873,569.49	9.98

8.2.2

8.3

					%
1	688239		12,337	589,338.49	1.00
2	002179		15,100	588,900.00	1.00
3	600765		30,800	588,588.00	1.00
4	000768		26,300	588,331.00	1.00
5	600685		23,000	587,650.00	1.00
6	600435		50,000	587,000.00	1.00
7	600893		15,700	586,866.00	1.00
8	300034		28,800	586,080.00	1.00
9	600150		19,900	585,856.00	1.00
10	300395		16,000	584,960.00	0.99

8.4

8.4.1 2% 20

				(%)
1	600150		2,238,598.00	11.73
2	300395		1,923,258.00	10.08
3	600893		1,854,489.00	9.72
4	600685		1,818,196.00	9.53
5	600435		1,385,686.00	7.26
6	603267		1,282,163.80	6.72
7	001270		1,262,614.00	6.62
8	300777		1,095,866.00	5.74
9	688311		1,077,757.98	5.65
10	688281		1,033,528.25	5.42
11	688439		1,033,085.69	5.42
12	002179		1,032,634.70	5.41
13	300593		1,005,914.30	5.27
14	300034		927,737.00	4.86
15	688282		844,047.11	4.42
16	601989		826,393.00	4.33
17	603678		811,669.00	4.25
18	688333		777,214.78	4.07
19	688375		763,283.30	4.00
20	600391		755,797.00	3.96
21	600118		736,750.00	3.86
22	002389		729,672.00	3.82
23	000733		718,343.00	3.77
24	600760		709,047.00	3.72
25	603712		638,366.00	3.35
26	688239		622,011.32	3.26
27	688636		596,182.88	3.13
28	600765		588,442.00	3.08
29	000768		587,917.00	3.08
30	300855		556,974.00	2.92
31	002025		511,688.00	2.68
32	600038		487,455.00	2.56
33	000738		464,081.00	2.43
34	603859		459,513.00	2.41
35	605123		451,299.00	2.37
36	002446		438,235.00	2.30
37	688143		416,450.90	2.18
38	688510		412,428.43	2.16

“ ”

8.4.2 2% 20

				(%)
1	600150		2,607,976.00	13.67
2	300777		2,593,135.00	13.59
3	600760		2,271,621.28	11.91
4	300395		2,113,966.00	11.08
5	600893		1,975,051.00	10.35
6	600685		1,612,941.00	8.45
7	300593		1,591,913.72	8.34
8	000768		1,561,926.00	8.19
9	605123		1,459,220.00	7.65
10	688239		1,393,676.73	7.31
11	603267		1,186,931.00	6.22
12	001270		1,182,021.00	6.20
13	603712		1,114,911.00	5.84
14	002049		1,087,092.20	5.70
15	300034		1,064,496.00	5.58
16	688311		1,049,494.63	5.50
17	002179		1,037,948.77	5.44
18	002025		1,019,900.00	5.35
19	688281		994,065.19	5.21
20	000738		912,123.00	4.78
21	688282		884,933.27	4.64
22	688333		857,116.98	4.49
23	300416		843,314.30	4.42
24	688439		828,012.77	4.34
25	600038		804,828.00	4.22
26	601989		763,394.00	4.00
27	603678		752,052.00	3.94
28	600435		751,654.00	3.94
29	600118		744,550.00	3.90
30	002389		743,909.00	3.90
31	600391		703,104.00	3.69
32	688375		668,471.94	3.50
33	300855		599,554.00	3.14
34	688636		590,542.17	3.10
35	000733		581,737.00	3.05
36	600456		529,260.00	2.77
37	002446		490,650.00	2.57
38	688143		430,608.21	2.26
39	600765		411,264.00	2.16
40	603859		388,482.00	2.04
41	688510		383,790.89	2.01

“ ”

8.4.3

:

	37,081,081.45
	47,007,220.80

“ ” “ ”

8.5

			%
1		34,493,839.14	58.61
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		34,493,839.14	58.61

8.6

						%
1	019694	23	01	334,420	34,091,745.99	57.93
2	019709	23	16	4,000	402,093.15	0.68

8.7

8.8

8.9

8.10

8.11

8.11.1

8.11.2

8.12

8.12.1

8.12.2

8.12.3

1		6,808.53
2		-
3		-
4		-
5		2,349.87
6		-
7		-
8		-
9		9,158.40

8.12.4

8.12.5

8.12.6

§ 9

9.1

			%		%
1,248	41,824.52	46,861,000.80	89.78	5,336,004.43	10.22

9.2

		%
	43,921.24	0.08

9.3

	0
	0

§ 10

2014 8 6	616,049,891.85
	12,373,588.60
	56,448,586.12
	16,625,169.49
	-
	52,197,005.23

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

20,000.00

7

11.6

11.6.1

11.6.2

11.7

11.7.1

			(%)		(%)	
	1	48,472,208.13	57.64	25,960.49	49.44	-
	1	10,156,839.08	12.08	6,542.02	12.46	-
	2	9,807,050.97	11.66	9,167.73	17.46	-
	1	8,096,293.30	9.63	6,730.70	12.82	-
	2	3,631,270.00	4.32	1,929.20	3.67	-
	1	3,527,015.77	4.19	1,925.32	3.67	-
	1	397,625.00	0.47	251.01	0.48	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1 1

1 1 1 1

2

2

1998 29

2007 48

1

1

2

3

4

2

11.7.2

		(%)		(%)		(%)
	14,733,936.62	42.42	20,000,000.00	100.00	-	-
	-	-	-	-	-	-

3			2023-3-7
4			2023-3-9
5			2023-3-13
6	2022		2023-3-31
7	2022		2023-3-31
8			2023-4-20
9	2023 1		2023-4-21
10	2023		2023-4-21
11			2023-5-25
12	2023 1		2023-6-30
13	2023 2		2023-7-21
14	2023		2023-7-21
15			2023-8-11

16			2023-8-14
17			2023-8-29

18

2023

		2023 12 31		35.11			
	2	2023 11 1 2023 12 31	0.00	27,004,765.69	0.00	27,004,765.69	51.74
1 2 3							

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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