

Strateji Portföy Statistical Arbitrage Hedge Fund (FYF), Equity Intensive Fund

Fund Overview

Investment Objective

To provide long-term capital growth by investing in Turkish companies.

Fund Managers

Burak İhsan Çetinçeker, Oktay Okan Alpay, Mehmet Ali Güleş

Fund Information

Base Currency

TRY

Launch Date

20.09.2013

Total Fund Size (M)

38,20

ISIN Code

TRYFNYM00061

Fees

Management Fee

2,50%

Success Fee

20%

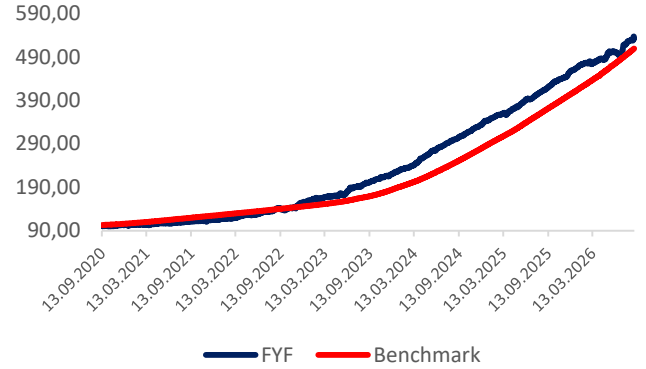
Benchmark

100% BIST KYD 1M TRY Deposit Index Return(Net) x 1.05

Tax

17.5%

Cumulative Performance(%)



	1 Month	1 Year	3 Years	Inception
FYF (TRY)	1,68%	28,50%	165,93%	431,75%
Benchmark	2,78%	40,87%	213,13%	429,73%
FYF (USD)	0,10%	9,52%	47,51%	-26,03%
Benchmark	1,11%	18,41%	68,06%	-29,15%

Portfolio Analysis

	1 Year	3 Years	SI
Sharpe	-4,03	-3,42	1,03
Information Ratio	-1,73	-1,44	0,00
Beta	-0,09	-0,05	0,28
Volatility	5,87%	5,54%	6,53%
RfR	48,14%	54,23%	31,91%
Drawdown	-2,08%	-2,08%	-3,97%

Annualized Performance (%)

	3 Years	5 Years	SI
FYF (TRY)	38,54%	36,88%	29,91%
Benchmark	46,30%	33,69%	29,83%
FYF (USD)	13,83%	-3,66%	-4,61%
Benchmark	18,89%	-2,78%	-5,25%