

Strateji Portföy Statistical Arbitrage Hedge Fund (SST)**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 Güleç

Fund Information**Base Currency**

TRY

Launch Date

4.02.2025

Total Fund Size (M)

8,68

ISIN Code

TRYSTRP00092

Fees

Management Fee

3,00%

Success Fee

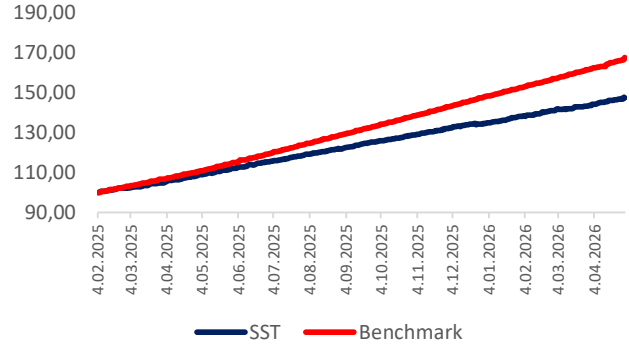
20%

Tax

17.5%

Benchmark

100% BIST KYD 1M TRY Deposit Index

Cumulative Performance(%)

	1 Month	1 Year	3 Years	Inception
SST (TRY)	2,73%	35,27%	-	47,24%
Benchmark	3,65%	53,70%	-	70,45%
SST (USD)	1,36%	15,37%	-	17,51%
Benchmark	2,20%	28,91%	-	33,36%

Portfolio Analysis

	1 Year	3 Years	SI
Sharpe	-4,91	-	-5,22
Information Ratio	-6,34	-	-5,99
Beta	-0,14	-	-0,12
Volatility	2,64%	-	4,63%
RfR	51,61%	-	52,84%
Drawdown	-0,63%	-	-0,63%

Annualized Performance (%)

	3 Years	5 Years	SI
SST (TRY)	-	-	36,87%
Benchmark	-	-	54,12%
SST (USD)	-	-	13,99%
Benchmark	-	-	26,30%