

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 Güleş

Fund Information

Base Currency

TRY

Launch Date

4.02.2025

Total Fund Size (M)

8,90

ISIN Code

TRYSTRP00092

Fees

Management Fee

3,00%

Success Fee

20%

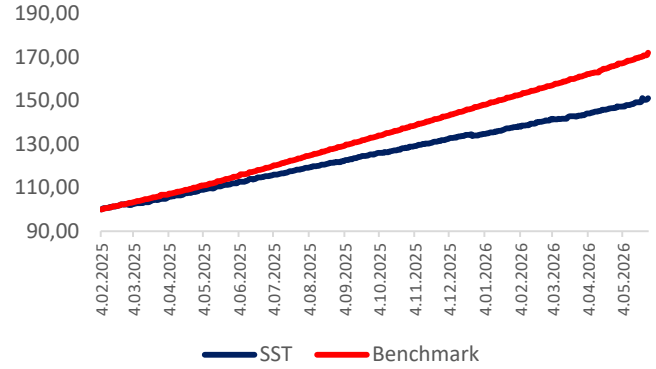
Benchmark

100% BIST KYD 1M TRY Deposit Index

Tax

17.5%

Cumulative Performance(%)



	1 Month	1 Year	3 Years	Inception
SST (TRY)	2,60%	35,48%	-	51,07%
Benchmark	3,12%	53,31%	-	75,66%
SST (USD)	1,15%	15,25%	-	18,86%
Benchmark	1,59%	28,26%	-	35,37%

Portfolio Analysis

	1 Year	3 Years	SI
Sharpe	-6,20	-	-6,38
Information Ratio	-5,63	-	-5,48
Beta	-0,15	-	-0,12
Volatility	3,04%	-	5,01%
RfR	51,19%	-	52,89%
Drawdown	-0,63%	-	-0,63%

Annualized Performance (%)

	3 Years	5 Years	SI
SST (TRY)	-	-	37,22%
Benchmark	-	-	54,03%
SST (USD)	-	-	14,17%
Benchmark	-	-	26,14%