

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

May 26, 2026

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

20.09.2013

Total Fund Size (M)

36,15

ISIN Code

TRYFNYM00061

Fees
Management Fee

2,50%

Success Fee

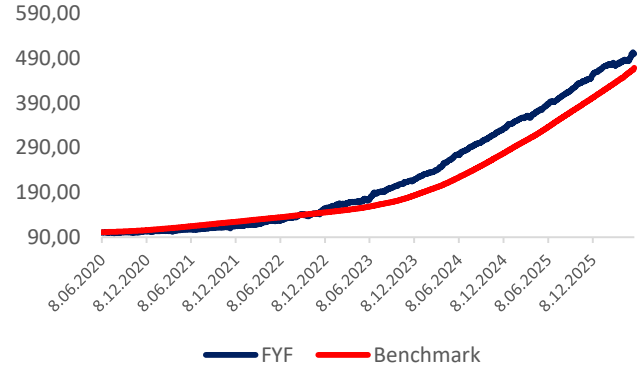
20%

Tax

17.5%

Benchmark

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

Cumulative Performance(%)


	1 Month	1 Year	3 Years	Inception
FYF (TRY)	3,39%	30,98%	188,87%	400,20%
Benchmark	2,70%	43,44%	207,92%	387,04%
FYF (USD)	1,92%	11,42%	26,00%	-26,69%
Benchmark	1,17%	20,26%	29,99%	-31,32%

Portfolio Analysis

	1 Year	3 Years	SI
Sharpe	-5,09	-1,73	1,06
Information Ratio	-2,86	-0,68	-0,01
Beta	-0,28	-0,12	0,26
Volatility	4,80%	6,26%	6,70%
RfR	51,19%	51,28%	31,34%
Drawdown	-1,43%	-1,97%	-3,97%

Annualized Performance (%)

	3 Years	5 Years	SI
FYF (TRY)	42,42%	36,20%	30,09%
Benchmark	45,48%	32,69%	29,52%
FYF (USD)	8,01%	-2,83%	-4,95%
Benchmark	9,14%	-2,51%	-5,95%