

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

Fact Sheet

March 31, 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**

4.02.2025

**Total Fund Size (M)**

8,45

**ISIN Code**

TRYSTRP00092

**Fees**
**Management Fee**

3,00%

**Tax**

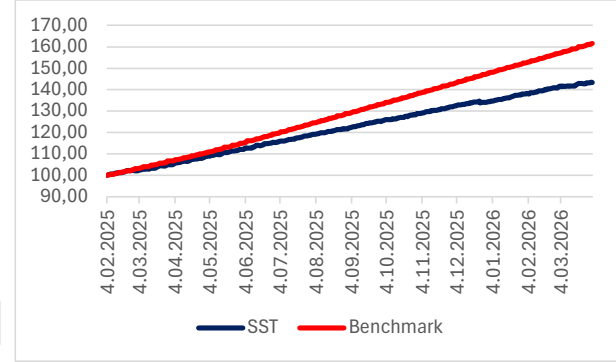
17.5%

**Success Fee**

20%

**Benchmark**

%100 BIST-KYD 1m TRY Deposit Index

**Cumulative Performance(%)**


	1 Month	1 Year	3 Years	Inception
SST (TRY)	1,80%	36,58%	-	43,32%
Benchmark	3,19%	53,91%	-	64,55%
SST (USD)	0,46%	16,21%	-	15,93%
Benchmark	1,77%	28,78%	-	30,62%

**Portfolio Analysis**

	1 Year	3 Years	SI
Sharpe	-6,93	-	-7,14
Information Ratio	-6,13	-	-6,15
Beta	-0,10	-	-0,08
Volatility	2,69%	-	4,83%
RfR	52,04%	-	52,68%
Drawdown	-0,63%	-	-0,63%

**Annualized Performance (%)**

	3 Years	5 Years	SI
SST (TRY)	-	-	36,72%
Benchmark	-	-	54,16%
SST (USD)	-	-	13,71%
Benchmark	-	-	26,13%