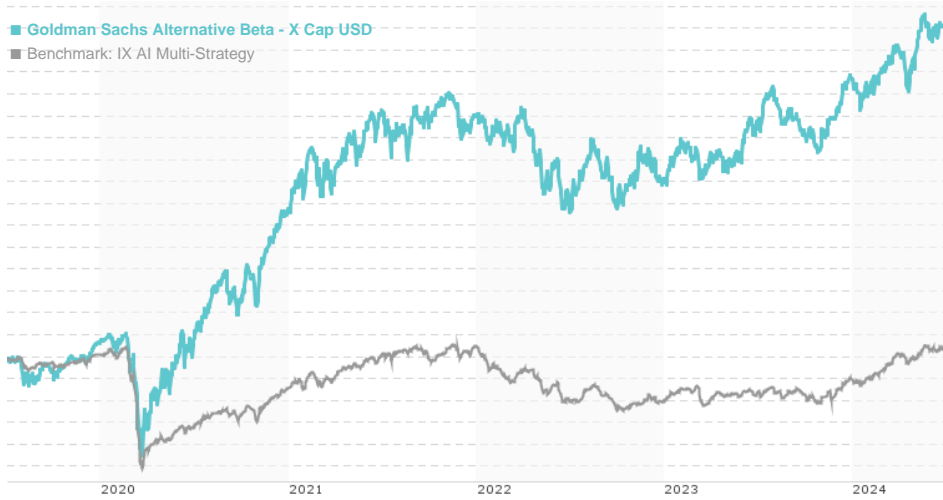


Goldman Sachs Alternative Beta - X Cap USD / LU0370038670 / A0Q39Q / Goldman Sachs AM BV

| | | | | |
|------------------------------|-----------|--------------------------------|---------------|----------------------|
| Last 07/02/2024 ¹ | Region | Branch | Type of yield | Type |
| 381.44 USD | Worldwide | AI Hedgefonds Multi Strategies | reinvestment | Alternative Investm. |



Risk key figures

| | | | | | | | |
|---|---|---|---|---|---|---|------------------|
| SRI | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Mountain-View Funds Rating ² | | | | | | | EDA ³ |
| | | | | | | | - |

Yearly Performance

| | |
|------|---------|
| 2023 | +8.05% |
| 2022 | -4.69% |
| 2021 | +7.37% |
| 2020 | +12.08% |
| 2019 | +7.34% |

| Master data | | Conditions | | Other figures | |
|---------------------|--|------------------------|-------|----------------------------------|-------|
| Fund type | Single fund | Issue surcharge | 5.00% | Minimum investment | UNT 0 |
| Category | Alternative Investments | Planned administr. fee | 0.00% | Savings plan | - |
| Sub category | AI Hedgefonds Multi Strategies | Deposit fees | 0.00% | UCITS / OGAW | Yes |
| Fund domicile | Luxembourg | Redemption charge | 0.00% | Performance fee | 0.00% |
| Tranch volume | (04/03/2023) USD 4.23 mill. | Ongoing charges | - | Redeployment fee | 0.00% |
| Total volume | (07/02/2024) USD 229.24 mill. | Dividends | | Investment company | |
| Launch date | 9/25/2008 | | | Goldman Sachs AM BV | |
| KESt report funds | Yes | | | Schenkkade 65, 2509, LL Den Haag | |
| Business year start | 01.10. | | | Netherlands | |
| Sustainability type | - | | | www.gsam.com | |
| Fund manager | David Koops, Daan van Gemert, Stan Verhoeven, Ling-Ni Boon | | | | |

| Performance | 1M | 6M | YTD | 1Y | 2Y | 3Y | 5Y | Since start |
|------------------|--------|--------|--------|--------|---------|--------|---------|-------------|
| Performance | +0.70% | +4.16% | +3.97% | +7.23% | +15.20% | +6.71% | +31.10% | +52.00% |
| Performance p.a. | - | - | - | +7.23% | +7.34% | +2.19% | +5.56% | +2.69% |
| Sharpe ratio | 0.89 | 0.77 | 0.71 | 0.64 | 0.60 | -0.23 | 0.24 | -0.15 |
| Volatility | 6.11% | 6.22% | 6.22% | 5.55% | 6.08% | 6.58% | 7.68% | 6.71% |
| Worst month | - | -1.55% | -1.55% | -1.89% | -3.02% | -3.58% | -4.01% | -6.39% |
| Best month | - | 2.25% | 2.89% | 2.89% | 3.77% | 3.77% | 5.52% | 5.52% |
| Maximum loss | -1.03% | -3.28% | -3.28% | -4.92% | -5.28% | -8.78% | -11.00% | - |

Distribution permission

Austria, Germany, Switzerland, United Kingdom, Luxembourg

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
 2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)
 3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

Goldman Sachs Alternative Beta - X Cap USD / LU0370038670 / A0Q39Q / Goldman Sachs AM BV

Investment strategy

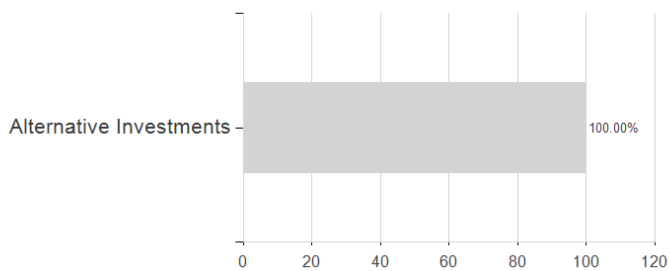
Our model should detect which markets drive the performance of hedge funds at a certain moment. The calculations of the model are repeated monthly, where all investments are monitored on a daily basis. Strict risk controls are in place to manage the risks of the fund. You can sell your participation in this fund on each (working) day on which the value of the units is calculated, which for this fund occurs daily. The fund does not aim to provide you with a dividend. It will reinvest all earnings.

Investment goal

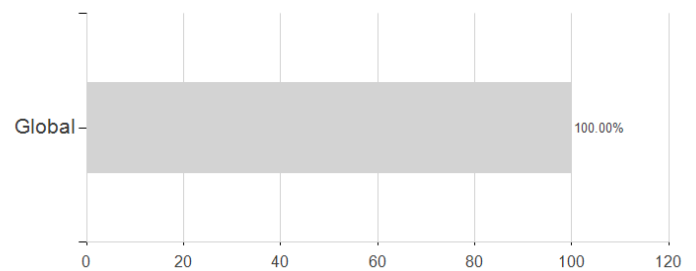
The objective of this fund is to beat the HFRX Global Hedge Fund Index. This index is composed of funds that typically aim to provide positive returns irrespective of market conditions (hedge funds). We do this without actually investing in hedge funds. The fund invests in multiple markets, for instance: fixed income, shares and currencies. Decisions to buy or sell assets are fully based on signals generated by our mathematical models.

Assessment Structure

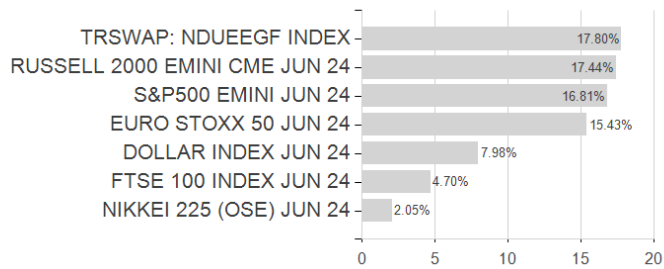
Assets



Countries



Largest positions



Currencies

