Goldman Sachs Alternative Beta - I Cap USD / LU0370038837 / A0Q39S / Goldman Sachs AM BV
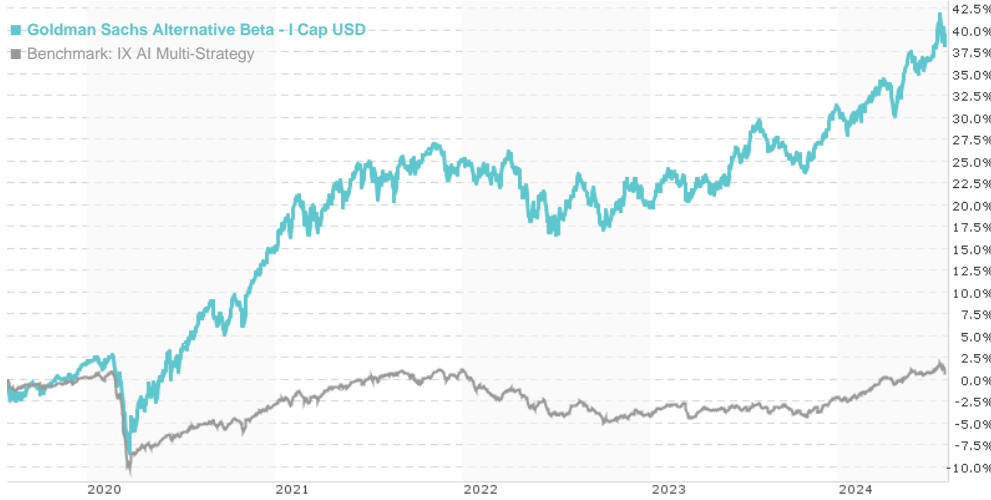
Last 07/26/2024¹	Region	Branch	Type of yield	Type
8538.70 USD	Worldwide	AI Hedgefonds Multi Strategies	reinvestment	Alternative Investm.

- Goldman Sachs Alternative Beta - I Cap USD
- Benchmark: IX AI Multi-Strategy

Risk key figures

SRI	1	2	3	4	5	6	7

Mountain-View Funds Rating²	EDA³
-	-

Yearly Performance

2023	+9.07%
2022	-3.78%
2021	+8.39%
2020	+13.15%
2019	+8.35%

Master data

Fund type	Single fund
Category	Alternative Investments
Sub category	AI Hedgefonds Multi Strategies
Fund domicile	Luxembourg
Tranch volume	(04/03/2023) USD 31.95 mill.
Total volume	(07/26/2024) USD 248.61 mill.
Launch date	6/16/2008
KESt report funds	No
Business year start	01.10.
Sustainability type	-
Fund manager	David Koops, Daan van Gemert, Stan Verhoeven, Ling-Ni Boon

Conditions

Issue surcharge	2.00%
Planned administr. fee	0.00%
Deposit fees	0.00%
Redemption charge	0.00%
Ongoing charges	-

Dividends

Other figures

Minimum investment	EUR 250,000.00
Savings plan	-
UCITS / OGAW	Yes
Performance fee	0.00%
Redeployment fee	0.00%

Investment company

Goldman Sachs AM BV

Schenkkade 65, 2509, LL Den Haag

Netherlands

www.gsam.com

Performance

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+1.95%	+7.01%	+6.23%	+7.84%	+16.41%	+13.18%	+39.37%	+70.68%
Performance p.a.	-	-	-	+7.82%	+7.88%	+4.21%	+6.86%	+3.37%
Sharpe ratio	2.59	1.57	1.13	0.70	0.68	0.08	0.41	-0.05
Volatility	8.78%	6.92%	6.73%	5.93%	6.17%	6.57%	7.76%	6.73%
Worst month	-	-1.47%	-1.47%	-1.81%	-2.95%	-3.50%	-3.94%	-6.48%
Best month	-	2.33%	2.98%	2.98%	3.86%	3.86%	5.60%	5.60%
Maximum loss	-2.45%	-3.22%	-3.22%	-4.71%	-5.16%	-8.23%	-10.93%	-

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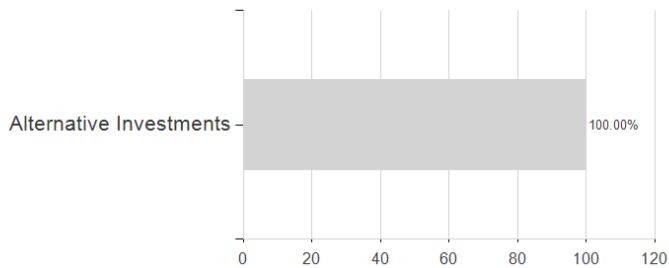
Investment strategy

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.
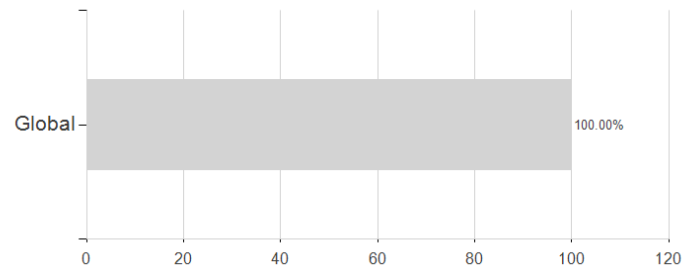
Investment goal

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.
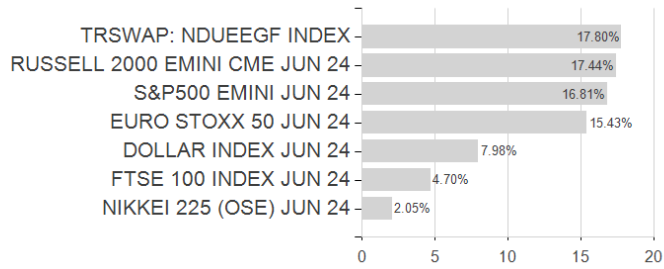
Assessment Structure

Assets

Asset	%
Alternative Investments	100.00%

Countries

Country	%
Global	100.00%

Largest positions

Position	%
TRSWAP: NDUEEGF INDEX	17.80%
RUSSELL 2000 EMINI CME JUN 24	17.44%
S&P500 EMINI JUN 24	16.81%
EURO STOXX 50 JUN 24	15.43%
DOLLAR INDEX JUN 24	7.98%
FTSE 100 INDEX JUN 24	4.70%
NIKKEI 225 (OSE) JUN 24	2.05%

Currencies

Currency	%
US Dollar	96.43%
Euro	2.77%
British Pound	0.80%