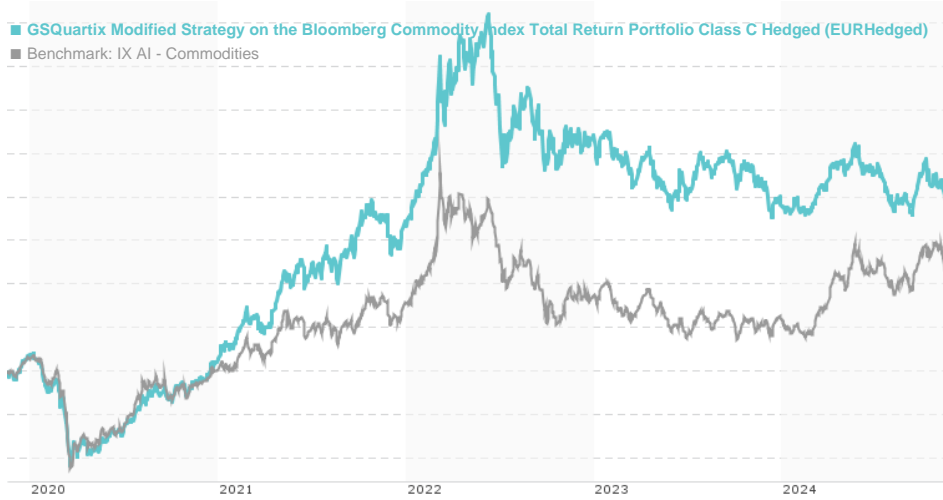# GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class C Hedged

Last 11/14/2024[1]	Region	Branch	Type of yield	Type
8.64 EUR	Worldwide	AI Commodities	reinvestment	Alternative Investm.

■ GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class C Hedged (EURHedged)
■ Benchmark: IX AI - Commodities

Risk key figures

SRI	1	2	3	**4**	5	6	7

Mountain-View Funds Rating[2]	EDA[3]
-	-

Yearly Performance

2023	-10.34%
2022	+15.64%
2021	+29.33%
2020	-0.58%
2019	+5.11%

Master data

Fund type	Single fund
Category	Alternative Investments
Sub category	AI Commodities
Fund domicile	Luxembourg
Tranch volume	(11/14/2024) USD 22.95 mill.
Total volume	(11/14/2024) USD 802.25 mill.
Launch date	12/15/2009
KESt report funds	Yes
Business year start	01.01.
Sustainability type	-
Fund manager	-

Conditions

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

Dividends

Other figures

Minimum investment	EUR 1,000,000.00
Savings plan	-
UCITS / OGAW	Yes
Performance fee	0.00%
Redeployment fee	0.00%

Investment company

Goldman Sachs AM

Friedrich-Ebert-Anlage 49, 60308, Frankfurt am Main

Germany

https://www.gsam.com

Performance

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-2.46%	-5.63%	+0.80%	-3.80%	-9.56%	+2.63%	+38.45%	-13.57%
Performance p.a.	-	-	-	-3.79%	-4.89%	+0.87%	+6.72%	-0.97%
Sharpe ratio	-1.98	-1.13	-0.20	-0.63	-0.69	-0.13	0.24	-0.29
Volatility	14.77%	12.23%	10.73%	10.91%	11.47%	16.19%	15.31%	14.00%
Worst month	-	-3.20%	-3.21%	-3.21%	-6.13%	-10.56%	-10.56%	-14.68%
Best month	-	4.40%	4.40%	4.40%	5.67%	8.45%	8.45%	9.80%
Maximum loss	-4.18%	-10.73%	-10.73%	-10.73%	-13.14%	-25.62%	-25.62%	-

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Created: 11/17/2024

GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class C Hedged
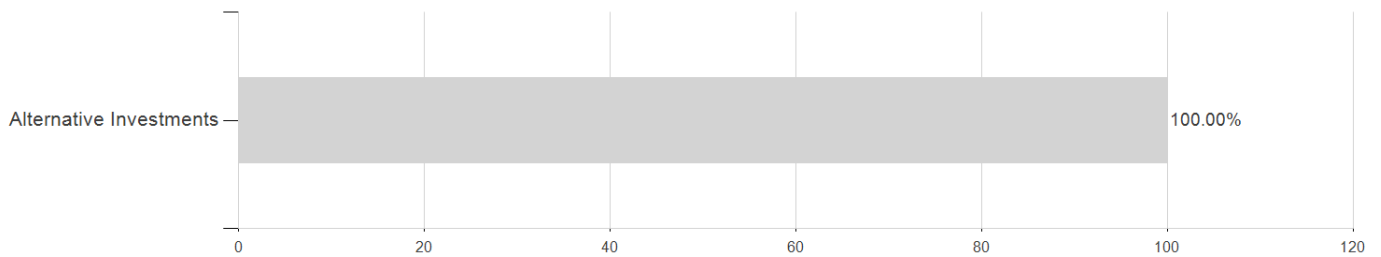
Investment strategy

The Strategy seeks to outperform the Bloomberg Commodity Index Total Return (the "Index") by making certain adjustments to the methodology for calculating the Index, in order to capture prevailing market conditions and/or seasonal supply and demand for, or trading patterns of, the underlying commodities, as further described below. These adjustments are intended to enhance the performance of the Strategy over that of the Index. If the value of the Strategy rises, the value of your investment should also rise. If the value of the Strategy falls, the value of your investment should also fall. The Index aims to provide a broadly diversified representation of commodity markets as an asset class. The Index represents more than 20 commodities. The Index, and therefore the Strategy, is not exposed to each constituent commodity equally. Like the Index, the Strategy is made up of commodity futures. The Sub-Fund will not invest directly in the futures that make up the Strategy. Instead, the Sub-Fund will gain exposure to the Strategy under financial contracts entered into with counterparties (which may include Goldman Sachs International).
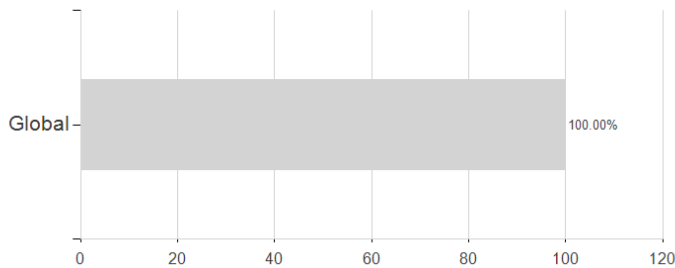
Investment goal

The investment objective of the Sub-Fund is to track the Goldman Sachs Modified Strategy D266 on the Bloomberg Commodity Index Total Return (the "Strategy"). The product provides the potential for capital growth. What you will receive at the end of the recommended holding period, as further described below, is not certain and will depend on the performance of the Strategy.

Assessment Structure

Assets

Alternative Investments — 100.00%

Countries

Global — 100.00%

Branches

Commodities — 39.00%
Energy — 28.00%
Agrikultur — 28.00%