

GS US Mortgage Backed Sec.Pf.IO JPY H / LU2454754115 / A3DGXL / Goldman Sachs AM BV

Last 10/17/2024 ¹	Country	Branch	Type of yield	Type
900.67 JPY	United States of America	Bonds: Mixed	reinvestment	Fixed-Income Fund



Risk key figures

SRI: 1 2 3 4 5 6 7

Mountain-View Funds Rating²: EDA³

Yearly Performance

2023: -1.19%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 0
Category	Bonds	Planned administr. fee	0.00%	Savings plan	-
Sub category	Bonds: Mixed	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(10/17/2024) USD 257.13 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(10/17/2024) USD 238.73 mill.	Dividends		Investment company	
Launch date	4/8/2022	Goldman Sachs AM BV			
KESt report funds	Yes	Schenkkade 65, 2509, LL Den Haag			
Business year start	01.12.	Netherlands			
Sustainability type	-	www.gsam.com			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-2.57%	+4.23%	-0.86%	+7.01%	+0.09%	-	-	-9.83%
Performance p.a.	-	-	-	+6.99%	+0.04%	-	-	-4.03%
Sharpe ratio	-7.55	0.95	-0.71	0.57	-0.43	-	-	-0.97
Volatility	4.03%	5.70%	6.07%	6.63%	7.42%	0.00%	0.00%	7.47%
Worst month	-	-3.21%	-3.21%	-3.21%	-3.24%	-5.22%	0.00%	-5.22%
Best month	-	1.64%	3.06%	4.96%	4.96%	4.96%	0.00%	4.96%
Maximum loss	-2.57%	-2.57%	-5.57%	-5.85%	-12.85%	0.00%	0.00%	-

Distribution permission
Austria, Germany, Switzerland, Luxembourg, Czech Republic

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](#)

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Investment strategy

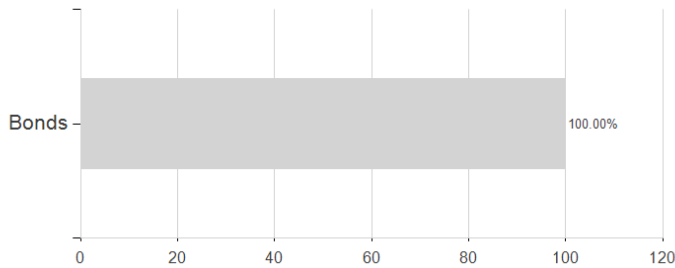
The Portfolio will mostly invest in US mortgage and asset backed securities. The Portfolio will not invest more than 33% of its assets in other securities and instruments. Additionally, it will not invest more than 25% in convertibles (securities that can be converted into other types of securities). The Portfolio may, under certain circumstances, have limited holdings in shares and similar instruments. The Portfolio promotes environmental and/or social characteristics, however, does not commit to making any sustainable investments. As part of its investment process, the Investment Adviser will implement a multi-strategy approach to ESG which may consist of the application of exclusionary screens and the integration of ESG factors alongside traditional factors.

Investment goal

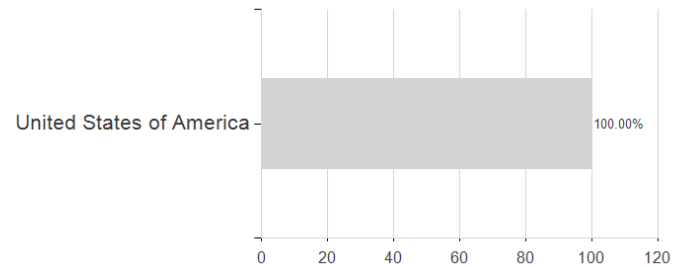
The Portfolio seeks to provide income and capital growth over the longer term.

Assessment Structure

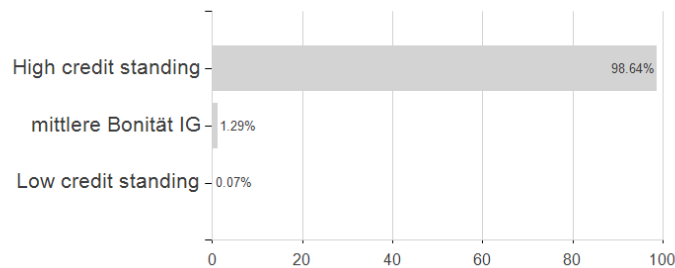
Assets



Countries



Rating



Issuer

