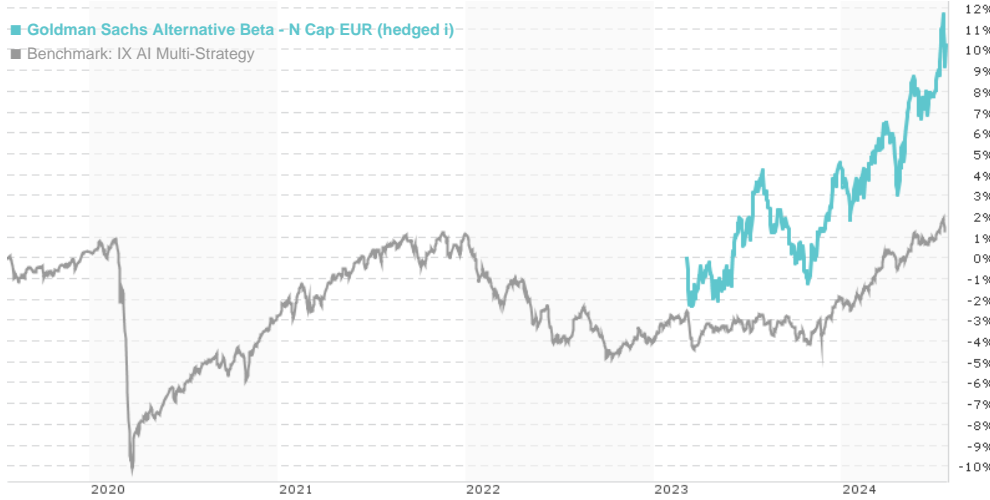


Goldman Sachs Alternative Beta - N Cap EUR (hedged i) / LU0953789194 / A3EA77 / Goldman Sachs AM BV

Last 07/22/2024 ¹	Region	Branch	Type of yield	Type
356.50 EUR	Worldwide	AI Hedgefonds Multi Strategies	reinvestment	Alternative Investm.



Risk key figures

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

Yearly Performance

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	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	-	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/22/2024) USD 231.51 mill.	Dividends		Investment company	
Launch date	11/11/2013	Goldman Sachs AM BV			
KESt report funds	No	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	+2.18%	+7.33%	+5.58%	+6.55%	-	-	-	+10.26%
Performance p.a.	-	-	-	+6.56%	-	-	-	+7.33%
Sharpe ratio	3.81	1.75	1.01	0.50	-	-	-	0.61
Volatility	7.55%	6.62%	6.54%	5.77%	0.00%	0.00%	0.00%	5.93%
Worst month	-	-1.61%	-1.61%	-2.01%	-2.01%	0.00%	0.00%	-2.01%
Best month	-	2.22%	2.79%	2.79%	3.00%	0.00%	0.00%	3.00%
Maximum loss	-2.22%	-3.32%	-3.32%	-5.23%	0.00%	0.00%	0.00%	-

Distribution permission

Austria, Germany, Switzerland, 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 - N Cap EUR (hedged i) / LU0953789194 / A3EA77 / Goldman Sachs AM BV

Investment strategy

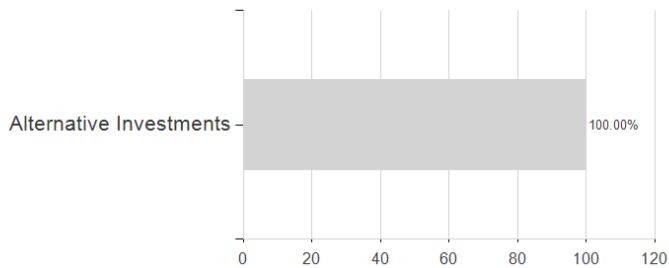
Our model should detect which markets drive the performance of hedge funds at a certain moment. The calculations of the model are repeated monthly, where all investments are monitored on a daily basis. Strict risk controls are in place to manage the risks of the fund. You can sell your participation 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

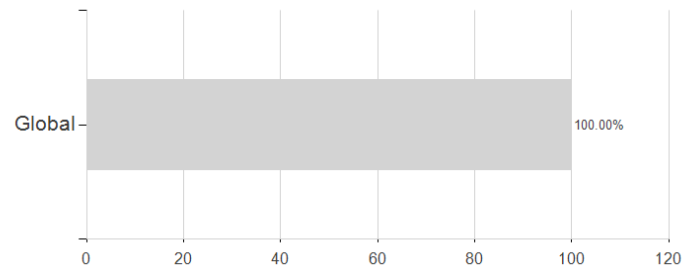
The objective of this fund is to beat the HFRX Global Hedge Fund Index. This index is composed of funds that typically aim to provide positive returns irrespective of market conditions (hedge funds). We do this without actually investing in hedge funds. The fund invests in multiple markets, for instance: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

Assessment Structure

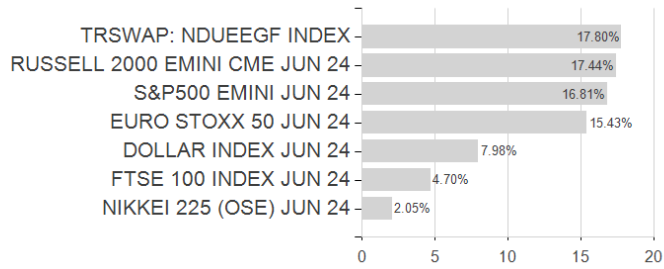
Assets



Countries



Largest positions



Currencies

