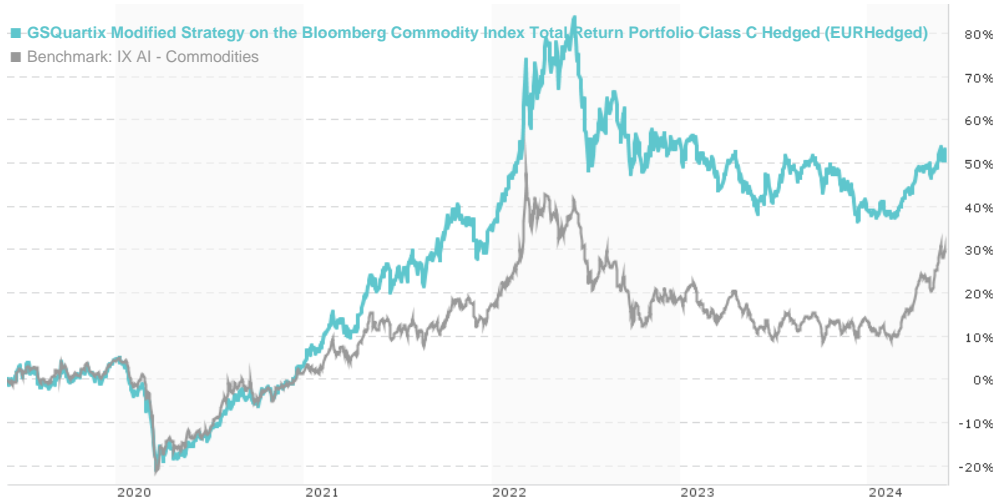


## GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class C Hedged

| Last 05/30/2024 <sup>1</sup> | Region    | Branch         | Type of yield | Type                 |
|------------------------------|-----------|----------------|---------------|----------------------|
| 9.26 EUR                     | Worldwide | AI Commodities | reinvestment  | Alternative Investm. |



## Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating<sup>2</sup> EDA<sup>3</sup>

- -

## Yearly Performance

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

| Master data         |                                 | Conditions  |       | Other figures      |                  |
|---------------------|---------------------------------|---|-------|--------------------|------------------|
| Fund type           | Single fund                     | Issue surcharge   | 0.00% | Minimum investment | EUR 1,000,000.00 |
| Category            | Alternative Investments         | Planned administr. fee                                  | 0.00% | Savings plan       | -                |
| Sub category        | AI Commodities                  | Deposit fees  | 0.00% | UCITS / OGAW       | Yes              |
| Fund domicile       | Luxembourg                      | Redemption charge                                       | 0.00% | Performance fee    | 0.00%            |
| Tranch volume       | (05/30/2024) USD 27.53 mill.    | Ongoing charges   | -     | Redeployment fee   | 0.00%            |
| Total volume        | (05/30/2024) USD 1,186.20 mill. | Dividends   |       | Investment company |                  |
| Launch date         | 12/15/2009                      | Goldman Sachs AM  |       |                    |                  |
| KESt report funds   | Yes                             | Friedrich-Ebert-Anlage 49, 60308, Frankfurt am Main     |       |                    |                  |
| Business year start | 01.01.                          | Germany   |       |                    |                  |
| Sustainability type | -                               | <a href="https://www.gsam.com">https://www.gsam.com</a> |       |                    |                  |
| Fund manager        | -                               |   |       |                    |                  |

| Performance      | 1M     | 6M     | YTD    | 1Y      | 2Y      | 3Y      | 5Y      | Since start |
|------------------|--------|--------|--------|---------|---------|---------|---------|-------------|
| Performance      | +2.24% | +4.52% | +7.98% | +8.34%  | -14.46% | +20.76% | +49.75% | -7.41%      |
| Performance p.a. | -      | -      | -      | +8.32%  | -7.51%  | +6.50%  | +8.41%  | -0.53%      |
| Sharpe ratio     | 2.18   | 0.57   | 1.93   | 0.42    | -0.76   | 0.16    | 0.30    | -0.31       |
| Volatility       | 12.44% | 9.63%  | 8.77%  | 10.78%  | 14.91%  | 16.62%  | 15.36%  | 14.06%      |
| Worst month      | -      | -3.21% | -3.21% | -6.13%  | -10.56% | -10.56% | -10.56% | -14.68%     |
| Best month       | -      | 4.06%  | 4.06%  | 5.67%   | 5.67%   | 8.45%   | 8.45%   | 9.80%       |
| Maximum loss     | -2.01% | -5.28% | -2.77% | -10.07% | -25.62% | -25.62% | -25.62% | -           |

## Distribution permission

Austria, Germany, Switzerland

<sup>1</sup> Important note on update status: The displayed date refers exclusively to the calculation of the NAV.<sup>2</sup> 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](#)

DISCLAIMER: The information on this page are for informational purposes only and should neither an offer to sell nor a solicitation for the purchase of the security or recommendation in favor of the security to be understood. baha GmbH assumes no liability despite thorough searches for the accuracy of the data.

Funds data from: [www.mountain-view.com](http://www.mountain-view.com). Fact Sheet created by: [www.baha.com](http://www.baha.com)

Created: 06/03/2024

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

### Investment strategy

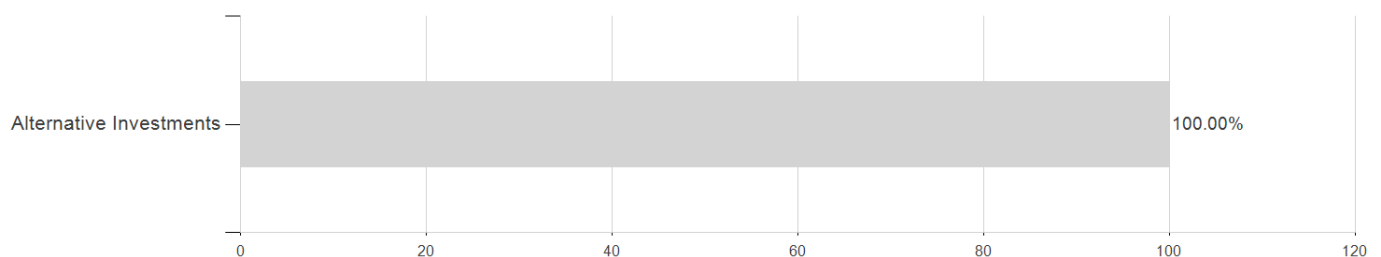
The Strategy seeks to outperform the Bloomberg Commodity Index Total Return (the "Index") by making certain adjustments to the methodology for calculating the Index, in order to capture prevailing market conditions and/or seasonal supply and demand for, or trading patterns of, the underlying commodities, 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

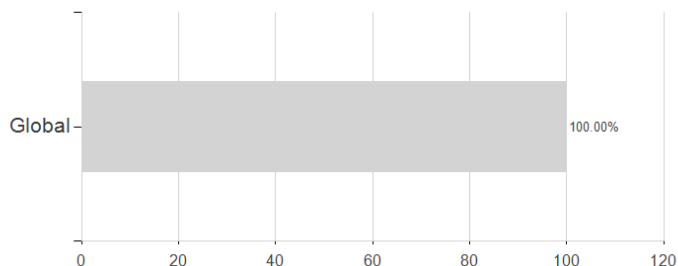
The investment objective of the Sub-Fund is to track the Goldman Sachs Modified Strategy D266 on the Bloomberg Commodity Index Total Return (the "Strategy"). The product provides the potential for capital growth. What you will receive at the end of the recommended holding period, as further described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

### Assessment Structure

#### Assets



#### Countries



#### Branches

