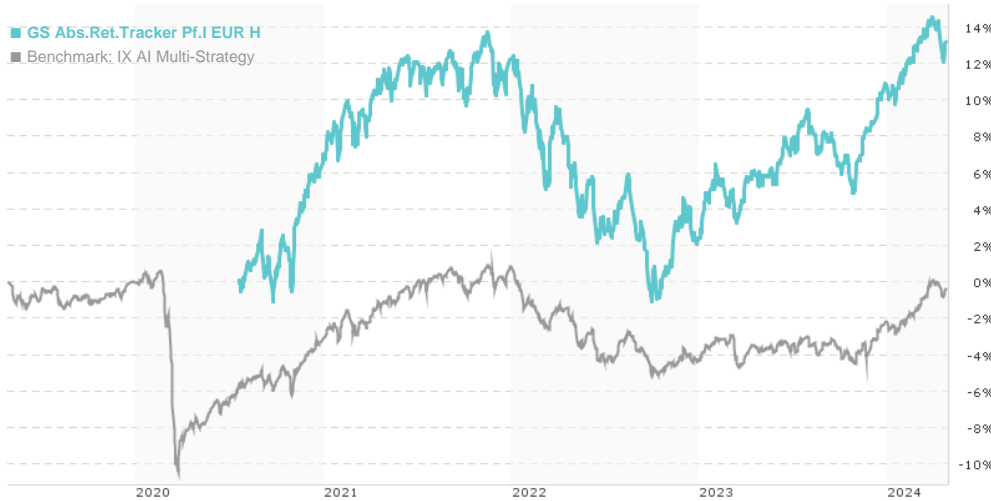


GS Abs.Ret.Tracker Pf.I EUR H / LU1103307663 / A14MXZ / Goldman Sachs AM BV

Last 04/24/2024 ¹	Region	Branch	Type of yield	Type
12.67 EUR	Worldwide	AI Hedgefonds Multi Strategies	reinvestment	Alternative Investm.

■ GS Abs.Ret.Tracker Pf.I EUR H
■ Benchmark: IX AI Multi-Strategy



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

-

Yearly Performance

2023 +8.29%

2022 -8.76%

2021 +4.84%

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 Hedgefonds Multi Strategies	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(04/24/2024) USD 242.16 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(04/24/2024) USD 1,018.44 mill.	Dividends		Investment company	
Launch date	1/13/2015	Goldman Sachs AM BV			
KESr 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	-0.78%	+7.19%	+2.10%	+6.92%	+6.65%	+1.69%	-	+13.23%
Performance p.a.	-	-	-	+6.90%	+3.27%	+0.56%	-	+3.35%
Sharpe ratio	-3.13	3.01	0.80	0.76	-0.11	-0.59	-	-0.09
Volatility	4.15%	3.68%	3.82%	3.98%	5.30%	5.67%	0.00%	5.79%
Worst month	-	-1.17%	-1.17%	-1.41%	-3.74%	-3.74%	0.00%	-3.74%
Best month	-	3.14%	2.06%	3.14%	3.63%	3.63%	0.00%	5.21%
Maximum loss	-2.11%	-2.11%	-2.11%	-4.24%	-7.12%	-12.96%	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](#)

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](#). Fact Sheet created by: [www.baha.com](#)

Created: 04/27/2024

GS Abs.Ret.Tracker Pf.I EUR H / LU1103307663 / A14MXZ / Goldman Sachs AM BV

Investment strategy

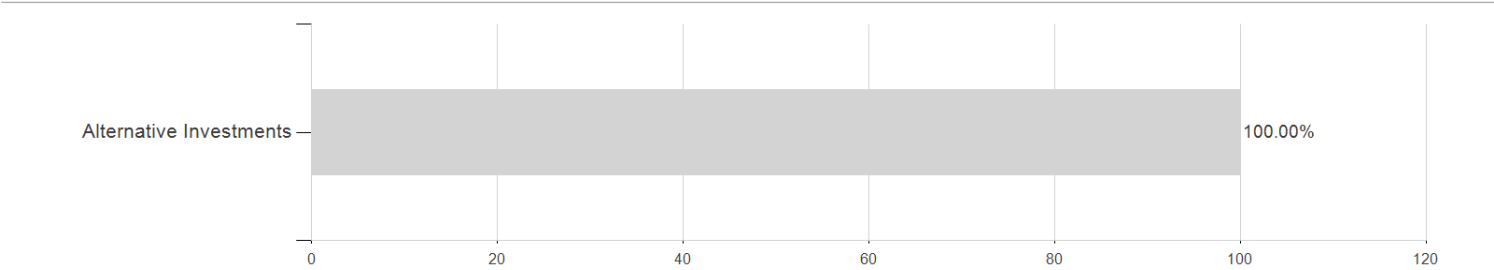
The Portfolio seeks to approximate this "beta" component by taking exposure to various asset classes that hedge funds are exposed to such as equities, fixed income, credit and commodities. The Portfolio may invest directly in the underlying assets that make up these asset classes or, indirectly, using various techniques and instruments, such as financial derivative instruments. The Portfolio may also use any combination of these two investment methods. In implementing the Strategy, the Investment Adviser expects to utilise a mathematical formula to determine when and how much of the Portfolio's assets to allocate to each asset class. The Investment Adviser may remove, or add new, asset classes to the Strategy from time to time in its sole discretion. The Investment Adviser may deviate from the mathematical formula but expects to do so only in exceptional circumstances. The Investment Adviser has the discretion to modify the mathematical formula without notice to investors.

Investment goal

The investment objective of the Portfolio is to implement a trading strategy (the "Strategy") that seeks to approximate the returns of hedge funds as a broad asset class. Returns of hedge funds can be viewed as being composed of both "beta" (or varying market exposure) or "alpha" (or manager skill).

Assessment Structure

Assets



Countries

