

Goldman Sachs Funds II - Goldman Sachs Strategic Factor Allocation Portfolio

Categoria Morningstar™
P USD Acc
 International Debt

Benchmark Morningstar
 Morningstar EAA USD Mod Target
 Allocation NR USD
 Usato nel Report

Benchmark Dichiarato
 50% S&P 500 NR Hdg EUR, 50%
 Bloomberg US Agg Bond TR USD

Morningstar Rating™
 ★★★★★

Obiettivo d'Investimento Dichiarato

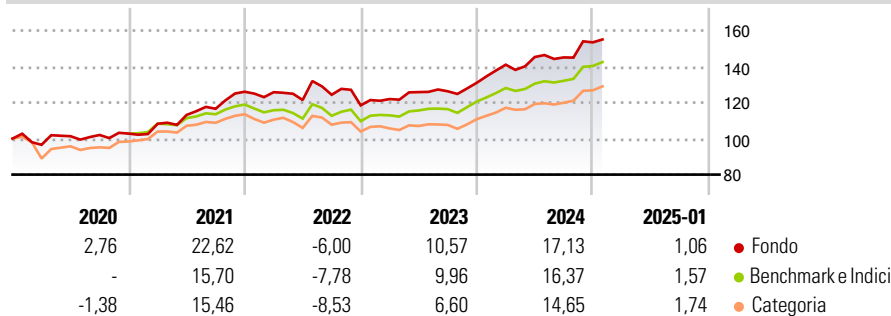
The Portfolio seeks total returns consisting of income and capital appreciation by investing in a range of strategic factors offering exposure to various asset classes and instruments either indirectly through financial derivative instruments or directly. The Portfolio will, under normal circumstances, invest primarily in the underlying assets comprised in certain strategic factors through the implementation of the Strategic Factor Allocation process ("Strategic Allocation", as further described below). The Portfolio may have exposure to a diversified range of asset classes including, but not limited to, equity, fixed income, currency and such exposures may be achieved directly through Transferable Securities or Permitted Funds or...

Misure di Rischio

| | | | |
|-------------------|-------|-----------------|------|
| 3Y Alpha | 0,58 | 3Y Sharpe Ratio | 0,56 |
| 3Y Beta | 1,03 | 3Y Std Dev | 9,49 |
| 3Y R-Squared | 93,56 | 3Y Risk | +Med |
| 3Y Info Ratio | 0,20 | 5Y Risk | Med |
| 3Y Tracking Error | 2,76 | 10Y Risk | - |

Basati su Morningstar EAA USD Mod Target Allocation NR USD (dove applicabile)

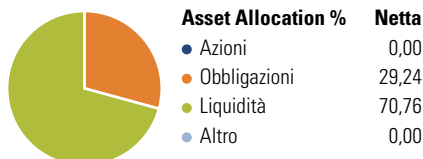
Rendimenti



| Rend. Cumulati % | Fondo | Bmk | Cat | Rendimenti Trimestrali % | Q1 | Q2 | Q3 | Q4 |
|------------------|-------|-------|-------|--------------------------|-------|-------|-------|-------|
| 3-Mesi | 7,37 | 7,28 | 6,81 | 2025 | - | - | - | - |
| 6-Mesi | 7,75 | 10,57 | 9,91 | 2024 | 7,68 | 3,01 | -0,15 | 5,75 |
| 1-Anno | 13,53 | 15,03 | 13,81 | 2023 | 2,95 | 3,17 | 0,35 | 3,74 |
| 3-Anni Ann.ti | 8,43 | 7,72 | 5,99 | 2022 | -0,21 | -3,45 | 2,41 | -4,73 |
| 5-Anni Ann.ti | 8,31 | 6,51 | 4,98 | 2021 | 5,30 | 4,55 | 3,02 | 8,12 |
| 10-Anni Ann.ti | - | - | - | | | | | |

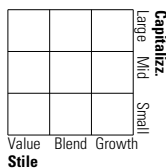
Rendimenti aggiornati al 04/02/2025

Portafoglio 31/12/2024

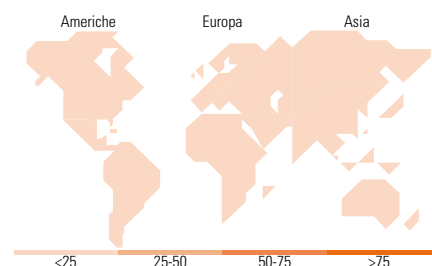


Morningstar Style Box®

Stile Azionario



Reddito Fisso



Titoli principali

| Nome | Settore | % |
|---|---------|-------|
| GS USD Treasury Liq Res X Inc | - | 22,48 |
| Federal Home Loan Banks 0% | - | 12,00 |
| Federal Home Loan Banks 0% | - | 5,55 |
| Federal Home Loan Banks 0% | - | 5,20 |
| Federal Home Loan Banks 0% | - | 5,14 |
| Federal Home Loan Banks 0% | - | 4,62 |
| Federal Home Loan Banks 0% | - | 4,60 |
| Federal Home Loan Banks 0% | - | 4,01 |
| Federal Home Loan Banks 0% | - | 2,60 |
| Federal Home Loan Banks 0% | - | 2,55 |
| % Primi 10 Titoli sul Patrimonio | | 68,74 |
| Numero Complessivo di Titoli Azionari | | 0 |
| Numero Complessivo di Titoli Obbligazionari | | 69 |

Distribuzione Settoriale %

| Distribuzione Settoriale % | Fondo |
|----------------------------|-------|
| Ciclico | 0,00 |
| Sensibile | 0,00 |
| Difensivo | 0,00 |

Fixed Income Sector Weightings %

| Fixed Income Sector Weightings % | Fondo |
|----------------------------------|-------|
| Governativo | 29,24 |
| Societario | 0,00 |
| Cartolarizzazioni | 0,00 |
| Enti Locali | 0,00 |
| Liquidità ed equivalenti | 70,76 |
| Derivati | 0,00 |

Ripartizione Geografica %

| Ripartizione Geografica % | Fondo |
|-------------------------------|-------------|
| America | 0,00 |
| Stati Uniti | - |
| Canada | - |
| America Latina e Centrale | - |
| Europa | 0,00 |
| Regno Unito | - |
| Europa Occidentale - Euro | - |
| Europa Occidentale - Non Euro | - |
| Europa dell'Est | - |
| Africa | - |
| Medio Oriente | - |
| Asia | 0,00 |
| Giappone | - |
| Australasia | - |
| Asia - Paesi Sviluppati | - |
| Asia - Emergente | - |

Anagrafica

| | | | | | |
|---------------------|-------------------------------------|-------------------------|-------------|------------------------------|-----------|
| Società di Gestione | Goldman Sachs Asset Management B.V. | Patrimonio Classe (Mln) | 160,07 USD | Investimento Min. Ingresso | 5.000 EUR |
| Telefono | +31-703781781 | (04/02/2025) | | Investimento Min. Successivo | - |
| Web | https://www.gsam.com | Domicilio | LUSSEMBURGO | T.E.R. | - |
| Data di Partenza | 30/09/2016 | Valuta del Fondo | USD | Spese correnti | 0,88% |
| Nome del Gestore | James Park | UCITS | Si | Commissione di incentivo | - |
| | | Inc/Acc | Acc | | |

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| | | | |
|------------------------|------------|------|--------------|
| Data Inizio Gestione | 01/07/2022 | ISIN | LU1460672980 |
| P USD Acc | USD 172,54 | | |
| Patrimonio Netto (Mln) | 902,54 USD | | |

(31/12/2024)