

# GS Strategic Volatility Premium Portfolio Class P Shares USD Inc

## Categoria Morningstar™

Alt - Volatilità

## Benchmark Morningstar

Not Categorized

Usato nel Report

## Benchmark Dichiarato

Bloomberg US Treasury 1-5Y TR USD

## Morningstar Rating™

Senza rating

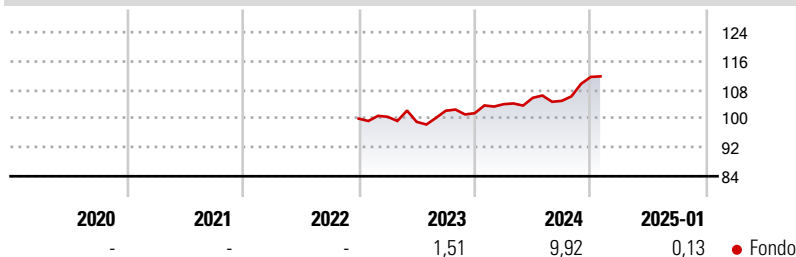
### Obiettivo d'Investimento Dichiarato

The Portfolio seeks capital appreciation by investing in the Strategic Volatility Premium which offers exposure to financial derivative instruments. The Portfolio will, under normal circumstances, invest primarily in the underlying assets comprised in the Strategic Volatility Premium, as further described below, which is a factor within the proprietary Strategic Factor Allocation process ("Strategic Allocation") of the Goldman Sachs Investment Strategy Group ("ISG"). ISG is a group of researchers, economists and strategists within Goldman Sachs & Co, LLC, responsible for strategic and tactical asset allocation recommendations for Goldman Sachs and its clients by employing a range of fundamental, quantitative and technical analysis at...

### Misure di Rischio

3Y Alpha	-	3Y Sharpe Ratio	0,26
3Y Beta	-	3Y Std Dev	6,35
3Y R-Squared	-	3Y Risk	-
3Y Info Ratio	-	5Y Risk	-
3Y Tracking Error	-	10Y Risk	-

### Rendimenti



### Rend. Cumulati %

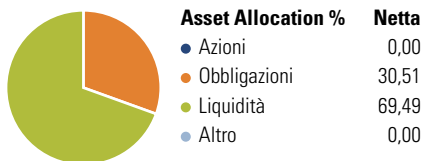
	Fondo
3-Mesi	5,79
6-Mesi	5,12
1-Anno	7,74
3-Anni Ann.ti	4,78
5-Anni Ann.ti	-
10-Anni Ann.ti	-

Rendimenti aggiornati al 04/02/2025

### Rendimenti

	Q1	Q2	Q3	Q4
<b>Trimestrali %</b>				
2025	-	-	-	-
2024	2,47	1,69	-0,79	6,33
2023	0,51	-1,41	3,12	-0,66
2022	-	-	-	-
2021	-	-	-	-

### Portafoglio 31/12/2024



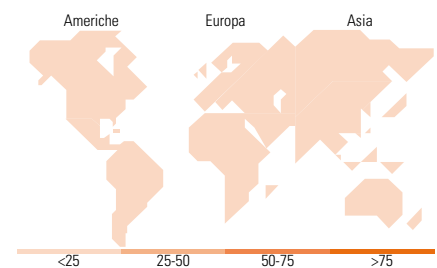
### Fixed Income

#### Style Box™



Sensibilità ai Tassi

Duration Effettiva	-
Maturity effettiva	-
Qualità Credito Media	-



### Titoli principali

Nome	Settore	%
Federal Home Loan Banks 0%	-	6,12
Federal Home Loan Banks 0%	-	4,05
GS USD Treasury Liq Res X Inc	-	3,42
Federal Home Loan Banks 0%	-	3,24
Federal Home Loan Banks 0%	-	2,55
Federal Home Loan Banks 0%	-	2,52
Federal Home Loan Banks 0%	-	2,29
Federal Home Loan Banks 0%	-	2,03
Federal Home Loan Banks 0%	-	2,03
Federal Home Loan Banks 0%	-	2,02
% Primi 10 Titoli sul Patrimonio		30,26
Numero Complessivo di Titoli Azionari		0
Numero Complessivo di Titoli Obbligazionari		69

### Fixed Income Sector Weightings %

	Fondo
Governativo	30,51
Societario	0,00
Cartolarizzazioni	0,00
Enti Locali	0,00
Liquidità ed equivalenti	69,49
Derivati	0,00

### Coupon Range %

	Fondo
0 coupon	52,36
Da 0 a 4 cedole	0,00
Da 4 a 6 cedole	47,64
Da 6 a 8 cedole	0,00
Da 8 a 10 cedole	0,00
Da 10 a 12 cedole	0,00
Oltre 12 cedole	0,00

### Anagrafica

Società di Gestione	Goldman Sachs Asset Management B.V.	Patrimonio Classe (Mln)	1,49 USD	Investimento Min. Ingresso	50.000 USD
Telefono	+31-703781781	Domicilio	LUSSEMBURGO	Investimento Min. Successivo	-
Web	https://www.gsam.com	Valuta del Fondo	USD	T.E.R.	-
Data di Partenza	29/03/2021	UCITS	Si	Spese correnti	0,56%
Nome del Gestore	-	Inc/Acc	Inc	Commissione di incentivo	-
Data Inizio Gestione	-	ISIN	LU2296489698		
NAV (04/02/2025)	USD 97,56				

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Patrimonio Netto (Mln) 477,67 USD

(31/12/2024)