

GOLETA SELECT FUND Share class B

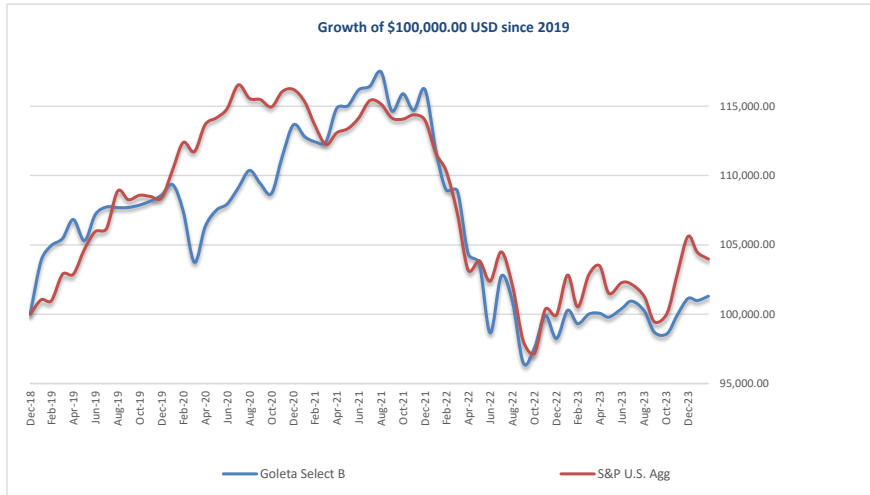
A sub-fund of Goleta, S.C.A. SICAV-RAIF Luxembourg



Fund Fact Sheet

February 26, 2024

Objectives: The sub-fund predominantly seeks capital preservation in the mid-to-long term, obtaining consistent and superior investment returns. The strategy is based on the modern portfolio theory (MPT), pursuing the best way to invest considering the potential risk-reward relation. The Sub-fund only invests in well-known exchange traded funds (ETFs) and managed Funds worldwide. These must comply with the investment policy of the Sub-Fund. The portfolio contains a broad range of underlying assets including equities, bonds and alternative investments. The investment strategy is continuously and thoroughly revised and rebalanced according to changes in analysis results, market condition and risk and return parameters and objectives.



The **S&P U.S. Aggregate Bond Index** is designed to measure the performance of publicly issued U.S. dollar denominated investment-grade debt. The index is part of the S&P AggregateTM Bond Index family and includes U.S. treasuries, quasi-governments, corporates, taxable municipal bonds, foreign agency, supranational, federal agency, and non-U.S. debentures, covered bonds, and residential mortgage pass-throughs. The **S&P Global Broad Market Index (BMI)** is the only global index suite with a transparent, modular structure that has been fully float adjusted since 1989. This comprehensive, rules-based index series employs a transparent and consistent methodology across all countries and includes more than 14,000 stocks from 25 developed and 24 emerging markets. www.spglobal.com

Key Information

Share class B

Current NAV Price 93.31
ISIN LU1371901767
CUSIP L4440U 142
Bloomberg code GOLSFBU:LX
Fundsquare.net Goleta Select
Valuation Weekly
Investment Strategy Capital Preservation
Domicile Luxembourg
Auditor Deloitte Audit
Administrator Banque de Patrimoines Privés Luxembourg

Risk Indicator KID

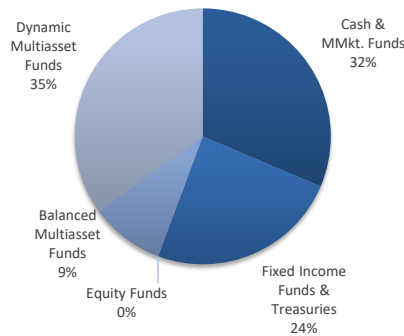
1 2 3 4 5 6 7
 The recommended Holding Period of the product is 5 Years

Asset Allocation

Cash & MMkt. Funds	31.41%
Fixed Income Funds & Treasuries	24.27%
Equity Funds	0.00%
Balanced Multiasset Funds	9.37%
Dynamic Multiasset Funds	34.95%
Total	100.00%

Top Five Holdings (excl. cash)

DWS Concept Kaldemorgen Fund	11.50%
Black Rock Tactical Opportunities Fund	11.33%
TREASURY BILL 0% 13/06/2024	11.17%
LO Funds Short Term Money Market	9.26%
JPMorgan Standard MMkt. VNAV Fund	9.00%
Total	52.26%



Returns & Risk Measures

	12 months	24 months	36 months	Since 2019	Jul. 2016* Inception*
Total Return	2.00%	-7.02%	-9.91%	1.30%	-6.69%
Annual (CAGR)	2.20%	-3.74%	-3.52%	0.26%	-0.90%
Volatility	3.59%	7.26%	6.86%	6.29%	6.09%
Sharpe ratio~	-0.97	-1.30	-1.34	-0.87	-1.08
Best month	1.34%	4.15%	4.15%	4.15%	4.15%
Worst month	-1.53%	-4.81%	-4.81%	-4.81%	-5.87%
Positive months	58.33%	45.83%	50.00%	58.06%	57.61%
Negative months	41.67%	54.17%	50.00%	41.94%	42.39%

Goleta Management S.à.R.L. Investment Committee has been advising the strategy since 2019

~ Libor 1 year, source: bankrate.com 5.70%

Monthly and Year End Returns (share class B)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-0.14%	0.31%											0.17%
2023	2.07%	-0.96%	0.70%	0.05%	-0.27%	0.61%	0.54%	-0.71%	-1.53%	-0.10%	1.34%	1.21%	2.93%
2022	-3.86%	-2.49%	-0.06%	-4.16%	-0.69%	-4.81%	4.15%	-1.80%	-4.38%	1.13%	2.38%	-1.65%	-15.46%
2021	-0.75%	-0.33%	-0.01%	2.14%	0.16%	1.00%	0.22%	0.90%	-2.40%	1.08%	-1.03%	1.31%	2.23%
2020	0.68%	-1.75%	-3.43%	2.48%	1.11%	0.41%	1.09%	1.14%	-0.86%	-0.65%	2.46%	2.05%	4.66%
2019	3.89%	1.02%	0.48%	1.30%	-1.43%	1.79%	0.51%	-0.04%	0.01%	0.16%	0.26%	0.41%	8.60%
2018	2.44%	-2.17%	-0.84%	0.35%	-0.81%	-0.49%	1.69%	0.10%	-1.12%	-2.62%	-3.11%	-5.87%	-12.02%
2017	0.08%	0.44%	0.60%	0.91%	1.25%	-0.23%	0.21%	0.59%	0.86%	0.51%	0.63%	0.62%	6.65%
2016							0.45%	-0.59%	-0.86%	-0.77%	-0.09%	0.02%	-1.83%

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