

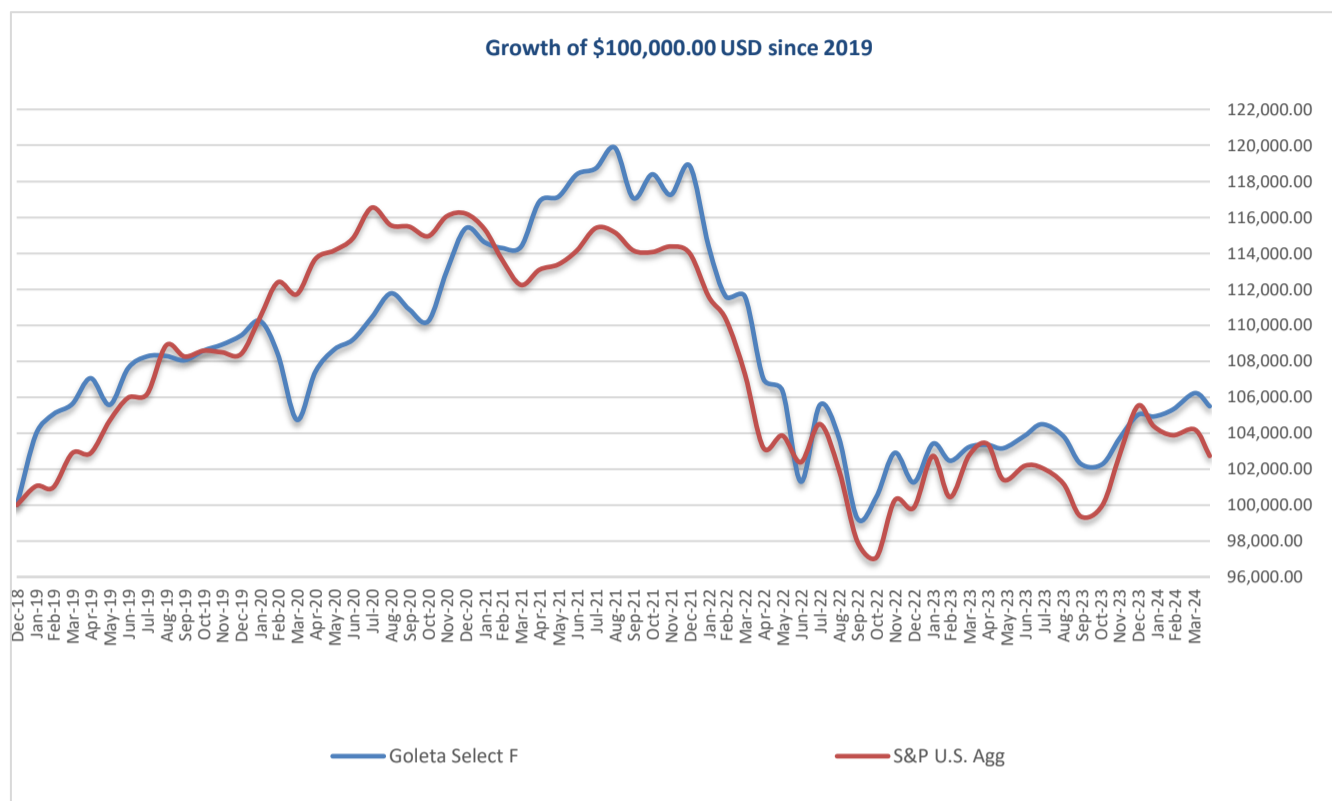
# GOLETA SELECT FUND Share class F

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



Fund Fact Sheet April 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.



## Key Information

**Share class** F  
**Current NAV Price** 98.14  
**ISIN** LU1496737682  
**CUSIP** L4441J 112  
**Bloomberg code** GOLSFFU:LX  
**Fundsquare.net** Goleta Select  
**Valuation** Weekly  
**Investment Strategy** Capital Preservation  
**Domicile** Luxembourg  
**Auditor** PwC International Limited  
**Administrator** Banque de Patrimoines Prives Luxembourg

## Risk Indicator KID

1 2 3 4 5 6 7

The recommended Holding Period of the product is 5 Years

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 Aggregate™ 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](http://www.spglobal.com)

## Returns & Risk Measures

	12 months	24 months	36 months	Since 2019	Dec. 2016*
Total Return	2.08%	-1.43%	-9.74%	<b>5.49%</b>	0.10%
Annual (CAGR)	2.26%	-0.75%	-3.46%	<b>1.03%</b>	0.01%
Volatility	2.95%	6.72%	6.75%	<b>6.22%</b>	6.35%
Sharpe ratio~	-1.16	-0.96	-1.36	<b>-0.75</b>	-0.90
Best month	1.40%	4.21%	4.21%	<b>4.21%</b>	4.21%
Worst month	-1.47%	-4.75%	-4.75%	<b>-4.75%</b>	-5.82%
Positive months	50.00%	50.00%	50.00%	<b>59.38%</b>	61.36%
Negative months	50.00%	50.00%	50.00%	<b>40.63%</b>	38.64%

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

\* Initial NAV 98.04

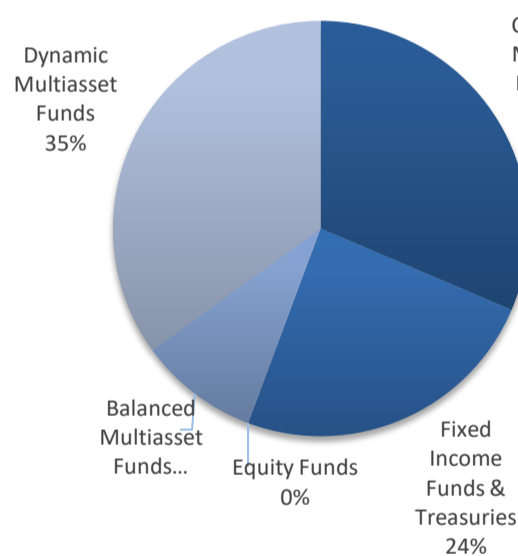
~ Libor 1 year, source: [global-rates.com](http://global-rates.com) 5.70%

## 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%
<b>Total</b>	<b>100.00%</b>

## Top Five Holdings (excl. cash)

DWS Concept Kaldemorgen Fund	11.82%
Black Rock Tactical Opportunities Fund	11.65%
TREASURY BILL 0% 13/06/2024	11.29%
LO Funds Short Term Money Market	8.91%
JPMorgan Standard MMkt. VNAV Fund	9.07%
<b>Total</b>	<b>52.74%</b>



## Monthly and Year End Returns (share class F)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>2024</b>	-0.08%	0.37%	0.87%	-0.69%									<b>0.46%</b>
<b>2023</b>	2.12%	-0.91%	0.75%	0.11%	-0.18%	0.68%	0.61%	-0.65%	-1.47%	-0.02%	1.40%	1.26%	<b>3.70%</b>
<b>2022</b>	-3.80%	-2.42%	0.00%	-4.09%	-0.62%	-4.75%	4.21%	-1.73%	-4.32%	1.20%	2.44%	-1.60%	<b>-14.81%</b>
<b>2021</b>	-0.68%	-0.27%	0.06%	2.20%	0.23%	1.06%	0.28%	0.97%	-2.34%	1.13%	-0.96%	1.38%	<b>3.01%</b>
<b>2020</b>	0.74%	-1.68%	-3.36%	2.55%	1.16%	0.49%	1.14%	1.21%	-0.80%	-0.59%	2.53%	2.11%	<b>5.45%</b>
<b>2019</b>	3.95%	1.05%	0.55%	1.36%	-1.38%	1.93%	0.61%	0.02%	-0.22%	0.50%	0.31%	0.46%	<b>9.42%</b>
<b>2018</b>	2.49%	-2.07%	-0.76%	0.44%	-0.73%	-0.43%	1.76%	0.17%	-1.06%	-5.78%	0.27%	-5.82%	<b>-11.25%</b>
<b>2017</b>	0.11%	0.55%	0.72%	0.93%	1.27%	-0.29%	0.22%	0.56%	0.72%	0.54%	0.68%	0.71%	<b>6.93%</b>
<b>2016</b>												0.00%	<b>0.00%</b>

**Key Information Document ("KID")** Purpose This document provides you with key information about this investment product. It is not marketing material. The information is required by regulation to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

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