

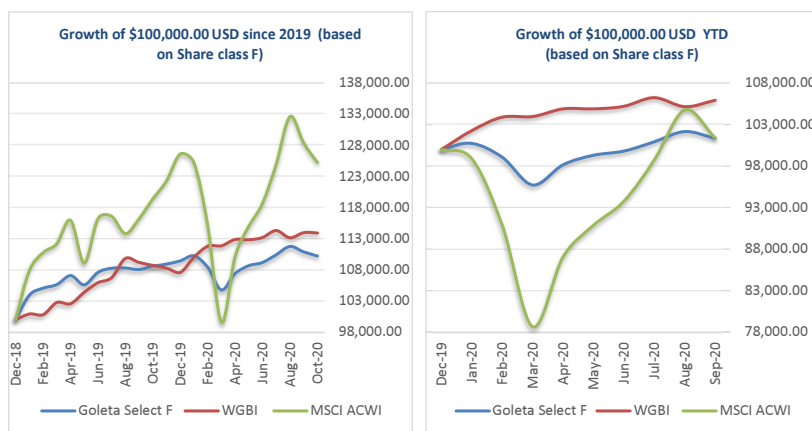
GOLETA SELECT FUND Series F

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



Fund Fact Sheet October 31, 2020

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	B
Current NAV Price	102.54	100.13
ISIN	LU1496737682	LU1371901767
CUSIP	L44411 112	L4440U 142
Bloomberg code	GOLSFU:LX	GOLSFBU:LX
Fundsquare.net	Goleta Select	
Valuation	Monthly	
Investment Strategy	Capital Preservation	
Domicile	Luxembourg	
Auditor	Deloitte Audit	
Administrator	Banque de Patrimoines Prives Luxembourg	

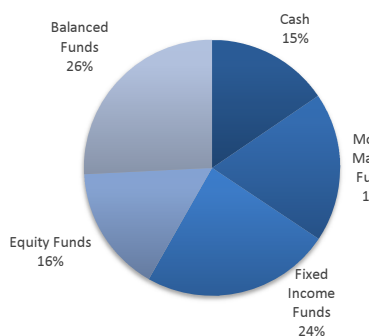
The **WGBI FTSE World Government Bond Index** is a widely used benchmark that currently includes sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 30 years of history available. yieldbook.com
 The **MSCI ACWI Index**, MSCI's flagship global equity index, is designed to represent performance of the full opportunity set of large- and mid-cap stocks across 23 developed and 26 emerging markets. msci.com/acwi

Asset Allocation

Cash	15.49%
Money Market Funds	18.89%
Fixed Income Funds	23.84%
Equity Funds	15.99%
Balanced Funds	25.79%

Top Five Holdings (excl. cash)

PIMCO-DYN MLT AST-INS	11.98%
JPM G GOV BND-A ACC USD HEDG	11.58%
MFS MER-PRUDENT CAP-I1USD	11.31%
FTIF-USD S/T MM-W ACC USD	11.17%
JPM-USD GOV LVNAV-A ACC	11.17%
Total	57.21%



Returns & Risk Measures

	Since 2019	12 months	24 months	Dec. 2017*
Total Return	10.22%	1.50%	4.09%	4.59%
Annual (CAGR)	5.44%	1.50%	2.11%	1.18%
Volatility	5.20%	5.38%	7.87%	6.12%
Sharpe ratio~	0.96	0.20	0.21	0.12
Best month	3.95%	2.55%	3.95%	3.95%
Worst month	-3.36%	-3.36%	-5.82%	-5.82%
Positive months	84.21%	66.67%	70.83%	69.57%
Negative months	15.79%	33.33%	29.17%	30.43%

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

~ Libor 1 year, source: bankrate.com 0.45%

Monthly and Year End Returns (share class F)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	Cumulative
2020	0.74%	-1.68%	-3.36%	2.55%	1.16%	0.49%	1.14%	1.21%	-0.80%	-0.59%			0.73%	4.59%
2019	3.95%	1.05%	0.55%	1.36%	-1.38%	1.93%	0.61%	0.02%	-0.22%	0.50%	0.31%	0.46%	9.42%	3.84%
2018	2.49%	-2.07%	-0.76%	0.44%	-0.73%	-0.43%	1.76%	0.17%	-1.06%	-5.78%	0.27%	-5.82%	-11.25%	-5.11%
2017	0.11%	0.55%	0.72%	0.93%	1.27%	-0.29%	0.22%	0.56%	0.72%	0.54%	0.68%	0.71%	6.93%	6.93%
2016												0.00%	0.00%	0.00%

Disclaimer: Past performance is not indicative of future results. The issuing document, the articles of association as well as the latest annual report of Goleta fund ("The Fund") can be available free of charge from the Fund's central administration. Before investing in the Fund please read the latest prospectus (ie information memorandum) carefully and thoroughly. Shares of the Fund may not be offered, sold or delivered in the United States of America or Canada (or their territories or possessions) or offered, sold, delivered to their residents, national or any other companies, associations or entities incorporated in or governed by the laws of these countries. The information mentioned herein is not intended to be construed as a solicitation or an offer to buy or sell any securities or related financial instruments. The performance shown does not take account of any commissions and costs (if any) charged when subscribing to and redeeming shares. Commissions and costs have a negative impact on performance. If the currency of a financial product or financial service is different from your reference currency, the return can increase or decrease as a result of currency fluctuations. This information pays no regard to the specific or future investment objectives, financial or tax situation or particular needs of any specific recipient. The details and opinions contained in this document are provided by Goleta Management, Sàrl without any guarantee or warranty and are for the recipients personal use and information only. This document is intended to be of general interest only and does not constitute legal or tax advice nor is it an offer for shares or invitation to apply for shares of the "Fund". Nothing in this document should be construed as investment advice.