

GS Momentum Builder[®] Multi-Asset ETF 5% USD ER Index

PERFORMANCE FIGURES

GSMETF5 Index	130.66
1 Day	0.20%
MTD	-0.05%
1 Year	3.26%
2 Years	4.12%
2 Years p.a.	2.04%

(Values based on the last index publication day of it's preceding month)

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2024	0.58%	1.46%	1.24%	-1.91%	2.08%	0.30%	0.00%	-1.00%	0.90%	-0.63%	-0.05%		2.94%
2023	1.91%	-0.68%	1.00%	0.62%	-1.71%	0.98%	1.15%	-0.98%	-1.69%	-0.80%	1.23%	0.33%	1.28%

COMPOSITON AND PERFORMANCE ATTRIBUTION

Composition	Name	Base Weight	Daily Weight	Close Price	Performance (Daily)	Performance (MTD)	Performance Attribution (Daily)
USD MM Position	USD MONEY MARKET POSITION	31.80%	31.24%	0.00	0.04%	0.05%	-0.00%
EUR MM Position	EUR MONEY MARKET POSITION	0.00%	0.00%	0.00	0.49%	0.43%	0.00%
SPY UP Equity	SPDR S&P 500 ETF	12.06%	9.14%	569.81	-0.22%	0.21%	-0.02%
EWJ UP Equity	ISHARES MSCI JAPAN ETF	0.00%	0.00%	68.04	0.09%	-0.04%	0.00%
EFA UP Equity	ISHARES MSCI EAFE ETF	0.00%	0.00%	79.44	0.08%	0.28%	0.00%
QQQ UQ Equity	INVESCO QQQ TRUST SERIES 1	1.80%	0.90%	486.01	-0.29%	0.45%	-0.00%
SXXPIEX GT Equity	ISHARES STOXX EUROPE 600 UCITS	0.00%	0.00%	50.37	0.06%	1.05%	-0.00%
ARKK UP Equity	ARK INNOVATION ETF	0.00%	0.00%	46.68	0.09%	1.72%	0.00%
TLT UQ Equity	ISHARES 20+ YEAR TREASURY BOND ETF	3.24%	3.46%	92.25	1.55%	-0.22%	0.05%
LQD UP Equity	ISHARES IBOXX INVESTMENT GRADE CORPORATE BOND ETF	11.62%	13.33%	108.81	0.74%	-0.17%	0.09%
HYG UP Equity	ISHARES IBOXX HIGH YIELD CORPORATE BOND ETF	16.04%	18.03%	78.97	0.28%	-0.21%	0.04%
EEM UP Equity	ISHARES MSCI EMERGING MARKETS ETF	3.44%	3.93%	44.74	0.56%	0.65%	0.02%
EMB UQ Equity	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	0.00%	0.00%	90.53	0.43%	-0.43%	0.00%
AMLP UP Equity	ALERIAN MLP ETF	0.00%	0.00%	46.79	0.67%	0.62%	0.00%
BKLN UP Equity	INVESCO SENIOR LOAN PORTFOLIO	0.00%	0.00%	21.01	0.00%	0.10%	-0.00%
GLD UP Equity	SPDR GOLD SHARES	20.00%	19.98%	252.83	0.14%	-0.27%	0.02%
GSG UP Equity	ISHARES S&P GSCI COMMODITY INDEXED TRUST	0.00%	0.00%	21.45	1.80%	0.70%	0.00%
TIP UP Equity	ISHARES TIPS BOND ETF	0.00%	0.00%	107.94	0.17%	-0.34%	0.00%

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 As of Nov-04-2024

DAILY ATTRIBUTION

Date	SPY UP	EWJ UP	EFA UP	QQQ UQ	SXXPIEX GT	ARKK UP	TLT UQ	LQD UP	HYG UP	EEM UP	EMB UQ	AMLP UP	BKLN UP	GLD UP	GSG UP	TIP UP	USD MM	EUR MM
11/1/24	0.03%	-0.00%	0.00%	0.00%	0.00%	0.00%	-0.05%	-0.10%	-0.03%	0.00%	-0.00%	-0.00%	0.00%	-0.09%	-0.00%	-0.00%	-0.00%	-0.00%
11/4/24	-0.02%	0.00%	0.00%	-0.00%	-0.00%	0.00%	0.05%	0.09%	0.04%	0.02%	0.00%	0.00%	-0.00%	0.02%	0.00%	0.00%	-0.00%	0.00%

MONTH TO DATE ATTRIBUTION (Based on the close of 11/1/2024)

Total	0.01%	0.00%	-0.02%	0.00%	0.00%	-0.00%	0.00%	0.00%	0.04%	0.08%	0.04%	0.02%	0.00%	0.00%	0.00%	0.02%	0.00%	0.00%
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Click [here](#) for detailed information

¹The displayed values, performance and attribution for SXXPIEX GT Equity and EUR MONEY MARKET POSITION are converted in USD.
 All MTD performance values are calculated based on the return since the close of the last month's last index calculation day.
 All attribution values are calculated based on the return since the close of the corresponding month's first index calculation day.

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