

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

PERFORMANCE FIGURES

GSMBMA5 Index	126.47
1 Day	-0.08%
MTD	0.93%
1 Year	-6.32%
2 Years	3.33%
2 Years p.a.	1.65%

(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
2022	-2.98%	0.71%	1.97%	-0.82%	-1.05%	-2.51%	0.90%	-1.06%	-3.14%	0.93%			-6.96%
2021	0.20%	0.94%	-0.08%	1.38%	1.20%	1.02%	0.99%	0.10%	-2.68%	2.57%	-1.46%	1.94%	6.20%

COMPOSITON AND PERFORMANCE ATTRIBUTION

Composition	Name	Base Weight	Daily Weight	Close Price	Performance (Daily)	Performance (MTD)	Performance Attribution (Daily)
GSMMUSD Index	USD GOLDMAN SACHS OVERNIGHT MONEY	50.00%	59.24%	107.62	0.01%	0.17%	-0.00%
TIP UP Equity	ISHARES TIPS BOND ETF	25.00%	20.30%	105.06	-0.10%	0.15%	-0.02%
BKLN UP Equity	POWERSHARES SENIOR LOAN PORTFOLIO	10.00%	8.19%	20.71	0.00%	2.58%	-0.00%
HYG UP Equity	ISHARES IBOX HIGH YIELD COR	9.10%	7.39%	71.80	-0.55%	0.57%	-0.04%
AMPL UP Equity	ALERIAN MLP ETF	4.40%	3.71%	39.39	-0.45%	7.74%	-0.02%
DBC UP Equity	POWERSHARES DB COMMODITY ETF	1.50%	1.17%	24.85	0.08%	3.93%	0.00%
SPY UP Equity	SPDR S&P 500 ETF	0.00%	0.00%	365.41	-0.84%	2.30%	-0.00%
EWJ UP Equity	ISHARES MSCI JAPAN ETF	0.00%	0.00%	48.44	-0.08%	-0.84%	-0.00%
EFA UP Equity	ISHARES MSCI EAFE ETF	0.00%	0.00%	56.96	-0.23%	1.70%	-0.00%
TLT UP Equity	ISHARES 20+ YEAR TREASURY BO	0.00%	0.00%	94.88	-1.71%	-7.39%	-0.00%
LQD UP Equity	ISHARES IBOX INVESTMENT GRA	0.00%	0.00%	99.20	-0.87%	-3.17%	-0.00%
EEM UP Equity	ISHARES MSCI EMERGING MARKETS ETF	0.00%	0.00%	34.74	0.64%	-0.40%	0.00%
EMB UP Equity	ISHARES J.P. MORGAN USD EMER	0.00%	0.00%	77.09	-1.01%	-2.91%	-0.00%
IYR UP Equity	ISHARES US REAL ESTATE ETF	0.00%	0.00%	78.33	-0.47%	-3.80%	-0.00%
GLD UP Equity	SPDR GOLD SHARES	0.00%	0.00%	151.45	-0.16%	-2.08%	-0.00%

INDEX REPORTING
 GS Momentum Builder® Multi-Asset 5 ER Index
 As of Oct-20-2022

DAILY ATTRIBUTION

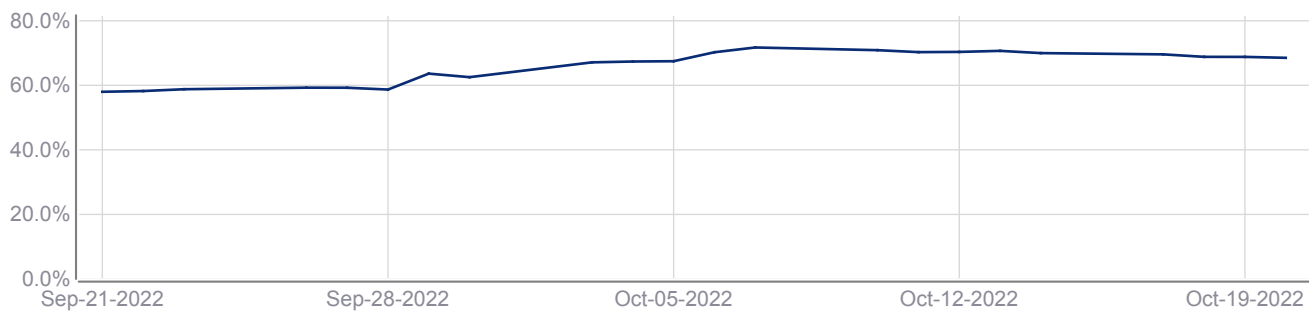
Date	SPY UP	EWJ UP	EFA UP	TLT UP	LQD UP	HYG UP	EEM UP	EMB UP	AMLUP UP	IYR UP	BKLN UP	DBC UP	GLD UP	TIP UP	GSM-MUSD Index
10/3/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%	0.00%	0.07%	0.02%	0.07%	0.24%	0.00%	0.20%	0.00%
10/4/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%	0.00%	0.12%	0.02%	0.12%	0.23%	0.00%	0.06%	-0.00%
10/5/22	0.00%	0.00%	0.00%	0.00%	-0.00%	-0.02%	0.00%	0.00%	0.01%	-0.02%	0.01%	0.12%	0.00%	-0.14%	-0.00%
10/6/22	0.00%	0.00%	0.00%	0.00%	-0.00%	-0.01%	0.00%	0.00%	-0.03%	-0.01%	0.01%	0.03%	0.00%	-0.06%	-0.00%
10/7/22	0.00%	0.00%	0.00%	0.00%	-0.00%	-0.07%	0.00%	0.00%	-0.02%	-0.01%	-0.03%	0.03%	0.00%	0.00%	-0.00%
10/10/22	0.00%	0.00%	0.00%	0.00%	0.00%	-0.09%	0.00%	0.00%	-0.07%	0.00%	-0.04%	-0.01%	0.00%	-0.12%	-0.01%
10/11/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%	0.00%	0.00%	0.06%	0.00%	0.01%	-0.02%	0.00%	0.11%	-0.00%
10/12/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%	0.00%	-0.01%	0.00%	-0.04%	-0.00%	0.00%	0.04%	-0.00%
10/13/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	0.00%	0.00%	0.09%	0.00%	0.01%	0.02%	0.00%	-0.02%	-0.00%
10/14/22	0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	0.00%	0.00%	-0.07%	0.00%	0.01%	-0.02%	0.00%	0.01%	-0.00%
10/17/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.09%	0.00%	0.00%	0.07%	0.00%	0.06%	-0.00%	0.00%	0.05%	-0.01%
10/18/22	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%	0.00%	0.06%	0.00%	0.05%	-0.01%	0.00%	-0.06%	-0.00%
10/19/22	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	0.00%	0.00%	0.00%	0.00%	-0.04%	-0.00%	0.00%	-0.11%	-0.00%
10/20/22	-0.00%	-0.00%	-0.00%	-0.00%	-0.00%	-0.04%	0.00%	-0.00%	-0.02%	-0.00%	-0.00%	0.00%	-0.00%	-0.02%	-0.00%

MONTH TO DATE ATTRIBUTION (Based on the close of 10/3/2022)

Total	0.00%	0.00%	0.00%	0.00%	-0.00%	-0.05%	0.00%	0.00%	0.12%	-0.01%	0.09%	0.22%	0.00%	-0.13%	0.05%
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Click [here](#) for detailed information

ROLLING 30D MONEY MARKET WEIGHT



INDEX REPORTING
GS Momentum Builder® Multi-Asset 5 ER Index
As of Oct-20-2022

DISCLAIMER

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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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