

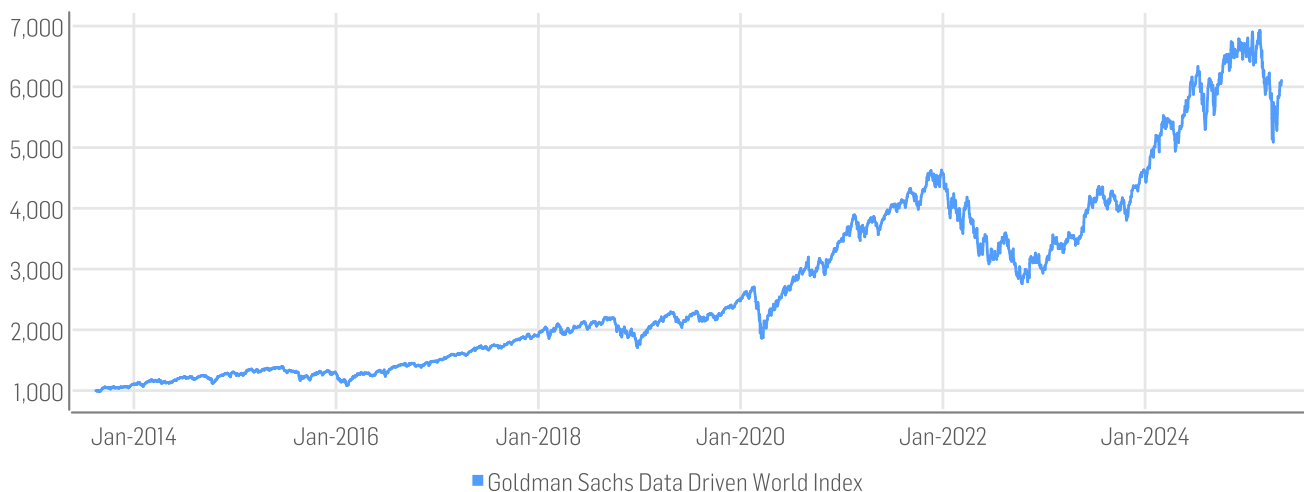
FACTSHEET - AS OF 08-May-2025

Goldman Sachs Data Driven World Index

DESCRIPTION

The Goldman Sachs Data-Driven World Index (the "Index") is designed to deliver exposure to companies with common equity securities listed on exchanges in certain developed markets that may benefit from the on-going rapid increase in electronically recorded data in the world and its impact on the lifecycle of data delivery and processing (the "Data-Driven World Theme"). This lifecycle includes the recording, transmission, storage and processing, securing and analysis of data. The focus of the Index is to identify and weight companies that are originating data solutions, as well as companies that are deploying data solutions to solve business problems.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6ZZ4 / SLA6ZZ	Base Value / Base Date	1000 Points / 16.08.2013
Bloomberg / Reuters	MOTIFDDW Index / .MOTIFDDW	Last Price	6106.30
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2013
Index Members	109		

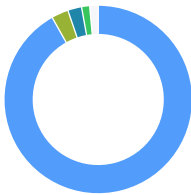
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	19.98%	-8.04%	-9.33%	14.02%	-6.06%	510.63%
Performance (p.a.)						16.68%
Volatility (p.a.)	49.16%	42.22%	34.66%	30.36%	39.35%	21.46%
High	6106.30	6929.85	6929.85	6929.85	6929.85	6929.85
Low	5089.28	5089.28	5089.28	5089.28	5089.28	981.53
Sharpe Ratio*	16.57	-0.79	-0.64	0.33	-0.52	0.58
Max. Drawdown	-7.99%	-26.56%	-26.56%	-26.56%	-26.56%	-40.46%
VaR 95 \ 99				-56.0% \ -101.6%		-35.4% \ -61.6%
CVaR 95 \ 99				-76.6% \ -114.8%		-52.5% \ -84.2%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

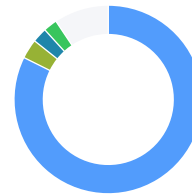
COMPOSITION BY CURRENCIES

- USD 91.9%
- EUR 2.9%
- JPY 2.4%
- HKD 1.4%
- Others 1.5%



COMPOSITION BY COUNTRIES

- US 82.3%
- KY 3.4%
- DE 2.5%
- JP 2.4%
- Others 9.4%



TOP COMPONENTS AS OF 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	25.50%
BROADCOM INC	AVGO UW Equity	US	USD	4.22%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.85%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	3.76%
META PLATFORMS INC	META UW Equity	US	USD	3.75%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.25%
FORTINET INC	FTNT UW Equity	US	USD	3.18%
APPLE INC	AAPL UW Equity	US	USD	3.18%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.66%
ORACLE CORP	ORCL UN Equity	US	USD	2.29%

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