

# GS Momentum Builder<sup>®</sup> Multi-Asset 5 ER Index

## PERFORMANCE FIGURES

GSMBMA5 Index	138.14
1 Day	0.04%
MTD	0.22%
1 Year	9.73%
2 Years	6.15%
2 Years p.a.	3.03%

(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
2026	2.25%	1.22%	-2.57%	0.22%									1.07%
2025	1.25%	0.15%	0.66%	-1.69%	-0.11%	0.24%	-0.51%	1.86%	3.39%	1.49%	0.32%	-0.30%	6.87%

## 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%	66.69%	126.72	0.01%	0.07%	-0.00%
DBC UP Equity	POWERSHARES DB COMMODITY ETF	19.50%	6.48%	29.37	-0.37%	1.45%	-0.03%
AMPLP UP Equity	ALERIAN MLP ETF	10.00%	5.61%	52.73	0.90%	0.17%	0.05%
BKLN UP Equity	POWERSHARES SENIOR LOAN PORTFOLIO	7.80%	2.60%	20.50	0.10%	0.44%	0.00%
EWJ UP Equity	ISHARES MSCI JAPAN ETF	5.40%	1.87%	85.51	-0.07%	1.27%	-0.00%
TLT UP Equity	ISHARES 20+ YEAR TREASURY BO	2.30%	4.15%	86.64	-0.01%	-0.06%	-0.00%
EMB UP Equity	ISHARES J.P. MORGAN USD EMER	2.30%	3.66%	93.99	0.05%	0.06%	0.00%
EEM UP Equity	ISHARES MSCI EMERGING MARKETS ETF	2.20%	3.41%	57.31	0.35%	0.92%	0.01%
GLD UP Equity	SPDR GOLD SHARES	0.50%	1.18%	431.81	0.97%	0.35%	0.01%
SPY UP Equity	SPDR S&P 500 ETF	0.00%	0.00%	659.22	0.04%	1.37%	0.00%
EFA UP Equity	ISHARES MSCI EAFE ETF	0.00%	2.26%	98.35	-0.14%	1.26%	-0.00%
LQD UP Equity	ISHARES IBOXX INVESTMENT GRA	0.00%	1.49%	109.07	0.11%	0.07%	0.00%
HYG UP Equity	ISHARES IBOXX HIGH YIELD COR	0.00%	0.60%	79.72	0.03%	0.20%	0.00%
IYR UP Equity	ISHARES US REAL ESTATE ETF	0.00%	0.00%	96.46	0.09%	2.01%	0.00%
TIP UP Equity	ISHARES TIPS BOND ETF	0.00%	0.00%	110.89	0.12%	0.48%	0.00%

INDEX REPORTING  
 GS Momentum Builder® Multi-Asset 5 ER Index  
 As of Apr-07-2026

DAILY ATTRIBUTION

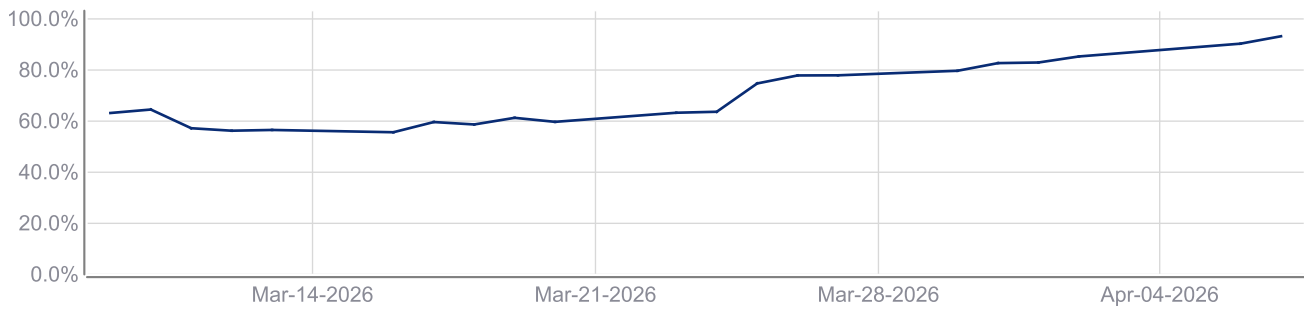
Date	SPY UP	EWJ UP	EFA UP	TLT UP	LQD UP	HYG UP	EEM UP	EMB UP	AML UP	IYR UP	BKLN UP	DBC UP	GLD UP	TIP UP	GSMUSD Index
4/1/26	0.00%	0.00%	0.08%	-0.01%	0.00%	0.00%	0.05%	0.03%	-0.06%	0.00%	0.00%	0.00%	0.04%	0.00%	-0.00%
4/2/26	0.00%	-0.01%	-0.03%	0.04%	0.01%	0.00%	-0.06%	0.01%	0.03%	0.00%	0.00%	0.05%	-0.04%	0.00%	-0.00%
4/6/26	0.00%	0.00%	0.02%	-0.01%	-0.00%	0.00%	0.04%	-0.00%	-0.01%	0.00%	-0.00%	0.02%	-0.01%	0.00%	-0.01%
4/7/26	0.00%	-0.00%	-0.00%	-0.00%	0.00%	0.00%	0.01%	0.00%	0.05%	0.00%	0.00%	-0.03%	0.01%	0.00%	-0.00%

MONTH TO DATE ATTRIBUTION (Based on the close of 4/1/2026)

Total	0.00%	-0.00%	-0.01%	0.02%	0.01%	0.00%	-0.01%	0.00%	0.03%	0.00%	0.00%	0.02%	-0.02%	0.00%	0.02%
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Click [here](#) for detailed information

ROLLING 30D MONEY MARKET WEIGHT



INDEX REPORTING  
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As of Apr-07-2026

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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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