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476573-TMPL-12/2025

Goldman Sachs Managed Futures Strategy Fund

Ticker	Cusip	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
	38151N502	US38151N5023	BRWGB56	GS CENTRAL GOVT FUND	04/30/2026	5/1/2026	3.69	109,244,897.8000	109,244,897.80
	9E100G564			CAYMAN COMMODITY-MFS LLC	04/30/2026			1,732,670.0000	35,294,487.90
	A5M6			BIST 30 FUTURES Jun26	04/30/2026	6/30/2026		158.0000	608,400.40
	AIM6			FTSE/ISE TOP 40 Jun26	04/30/2026	6/18/2026		16.0000	1,038,715.29
	BCM6			SET50 FUTURES Jun26	04/30/2026	6/29/2026		254.0000	1,517,571.60
	CFK6			CAC40 10 EURO FUT May26	04/30/2026	5/15/2026		18.0000	1,701,782.31
	DMM6			DJIA MINI e-CBOT Jun26	04/30/2026	6/18/2026		18.0000	4,485,150.00
	ESM6			S&P500 EMINI FUT Jun26	04/30/2026	6/18/2026		-17.0000	-6,157,187.50
	FAM6			S&P MID 400 EMINI Jun26	04/30/2026	6/18/2026		15.0000	5,476,800.00
	GXM6			DAX INDEX FUTURE Jun26	04/30/2026	6/19/2026		2.0000	1,431,091.43
	HIK6			HANG SENG IDX FUT May26	04/30/2026	5/28/2026		9.0000	1,472,173.64
	IBK6			IBEX 35 INDX FUTR May26	04/30/2026	5/15/2026		13.0000	2,713,509.43
	IKM6			EURO-BTP FUTURE JUN26	04/30/2026	6/8/2026		-25.0000	-3,434,396.43
	IR256292B			PAYB LCH IRS 4.5 WIBO6M	04/30/2026	9/16/2031	4.50	-11,780,000.0000	16,499.41
	IR256294A			RECV LCH IRS 4.5 SONIO	04/30/2026	6/17/2036	4.50	12,140,000.0000	-91,144.83
	IR256295B			PAYB LCH IRS 2 MUTKCALM	04/30/2026	6/17/2036	2.00	-9,073,910,000.0000	1,697,778.38
	IR256296A			RECV LCH IRS 3.75 SOFRFRAT	04/30/2026	6/17/2036	3.75	44,210,000.0000	-739,160.25
	IR256297B			PAYB LCH IRS 2.75 ESTRON	04/30/2026	6/17/2036	2.75	-6,900,000.0000	84,784.02
	IR256298B			PAYB LCH IRS 2.5 SRFON3	04/30/2026	6/17/2028	2.50	-58,780,000.0000	115,815.72
	IR256299B			PAYB LCH IRS 4 SONIO	04/30/2026	6/17/2028	4.00	-32,830,000.0000	293,455.59
	IR256300B			PAYB LCH IRS 3.5 SOFRRATE	04/30/2026	6/17/2028	3.50	-109,930,000.0000	441,039.16
	IR256301B			PAYB LCH IRS 4.75 BBSW3M	04/30/2026	6/17/2027	4.75	-174,960,000.0000	-14,145.59
	IR256302B			PAYB LCH IRS 0.25 SRFON3	04/30/2026	6/17/2027	0.25	-27,700,000.0000	-46,012.45
	IR256303B			PAYB LCH IRS 2.25 ESTRON	04/30/2026	6/17/2027	2.25	-227,310,000.0000	846,367.88
	IR256304B			PAYB LCH IRS 1.25 MUTKCAL	04/30/2026	6/17/2027	1.25	-102,262,560,000.0000	-589,975.05
	IR256305B			PAYB LCH IRS 3.5 SOFRRATE	04/30/2026	6/17/2027	3.50	-710,550,000.0000	1,632,488.63
	IR256328A			RECV LCH IRS 3 MUTKCALM	04/30/2026	6/17/2056	3.00	569,690,000.0000	-106,572.84
	IR256329A			RECV LCH IRS 1.5 MUTKCALM	04/30/2026	6/17/2028	1.50	19,204,040,000.0000	129,278.13
	IR256338B			PAYB LCH IRS 2.25 STIB3M	04/30/2026	6/17/2027	2.25	-485,690,000.0000	135,232.00
	IR256345B			PAYB LCH IRS 3 ESTRON	04/30/2026	6/17/2056	3.00	-1,860,000.0000	19,105.10
	IR256346B			PAYB LCH IRS 4 SONIO	04/30/2026	6/17/2027	4.00	-81,460,000.0000	382,765.17
	IR256347B			PAYB LCH IRS 4.75 SONIO	04/30/2026	6/17/2056	4.75	-6,010,000.0000	272,099.04
	IR256381B			PAYB LCH IRS 4.5 PRIBO6M	04/30/2026	9/16/2031	4.50	-275,000,000.0000	-30,018.70
	IR256500B			PAYB LCH IRS 4 SOFRRATE	04/30/2026	6/17/2056	4.00	-9,040,000.0000	314,975.30
	IR256501B			PAYB LCH IRS 3 STIB3M	04/30/2026	6/17/2036	3.00	-74,700,000.0000	20,620.12
	IR256502A			RECV LCH IRS 7 BUBOR06M	04/30/2026	9/16/2031	7.00	254,710,000.0000	40,718.44
	KMM6			KOSPI2 INX FUT Jun26	04/30/2026	6/11/2026		9.0000	1,514,714.82
	MESM6			MSCI EmgMkt Jun26	04/30/2026	6/19/2026		168.0000	13,727,280.00
	MFSM6			MSCI EAFE Jun26	04/30/2026	6/19/2026		-71.0000	-10,813,655.00
	NKM6			NIKKEI 225 (OSE) Jun26	04/30/2026	6/11/2026		10.0000	3,802,497.52
	NQM6			NASDAQ 100 E-MINI Jun26	04/30/2026	6/18/2026		11.0000	6,071,120.00
	OATM6			EURO-OAT FUTURE JUN26	04/30/2026	6/8/2026		-36.0000	-5,034,258.86
	PTM6			S&P/TSX 60 IX FUT Jun26	04/30/2026	6/18/2026		18.0000	5,258,674.13
	QCK6			OMXS30 IND FUTURE May26	04/30/2026	5/15/2026		84.0000	2,781,955.54
	RTYM6			E-Mini Russ 2000 Jun26	04/30/2026	6/18/2026		77.0000	10,810,030.00
	STM6			FTSE/MIB IDX FUT Jun26	04/30/2026	6/19/2026		8.0000	2,238,058.68
	TPM6			TOPIX INDX FUTR Jun26	04/30/2026	6/11/2026		15.0000	3,587,237.70
	TWTK6			FTSE Taiwan Index May26	04/30/2026	5/28/2026		9.0000	1,185,030.00
	XMM6 COM			AUST 10Y BOND FUT JUN26	04/30/2026	6/15/2026		-214.0000	-16,551,365.51
	XPM6			SPI 200 FUTURES Jun26	04/30/2026	6/18/2026		20.0000	3,120,264.07
	XUK6			FTSE CHINA A50 May26	04/30/2026	5/28/2026		157.0000	2,441,821.00
	Z M6			FTSE 100 IDX FUT Jun26	04/30/2026	6/19/2026		25.0000	3,530,640.06

Goldman Sachs Managed Futures Strategy Fund - Currency Forwards

Fund Name	Contractual Settlement Date	Broker Name	Currency Bought	Currency Sold	Base Current Value	Unrealized Gain/Loss	Period End Date
[No Currency Forwards]	-	-	-	-	-	-	-