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476573-TMPL-12/2025

Goldman Sachs Strategic Volatility Premium Fund

Ticker	Cusip	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
	'ADI34R296		'	3 MONTH SOFR OPT SEP26C 96.81	3/31/2026	9/11/2026	0	42500	3612.5
	'912797QX8	US912797QX89	'BTPGTR5	TREASURY BILL	3/31/2026	6/11/2026	0	24062900	23892497.61
FTIXX	'38142B500	US38142B5003	'B6TPV60	GOLDMAN SACHS FINANCIAL SQUARE	3/31/2026		0	162142047.8	162142047.8
	'ADI2YF461		'	3 MONTH SOFR OPT JUN26C 96.81	3/31/2026	46185	0	40000	1000
	'ADI2YF4P9		'	3 MONTH SOFR OPT JUN26P 96.81	3/31/2026	6/12/2026	0	40000	20000
	'ADI2Z7Q56		'	3 MONTH SOFR OPT JUN26C 96.43	3/31/2026	6/12/2026	0	40000	2100
	'912797RG4	US912797RG48	'	TREASURY BILL	3/31/2026	46240	0	27000000	2658125.46
	'USD		'	US DOLLAR	3/31/2026		0	26586833.15	26586833.15
	'ADI2M19G8		'	3 MONTH SOFR OPT JUN26C 96.75	3/31/2026	6/12/2026	0	42500	1168.75
	'902FYR000		'	CAYMAN COMMODITY SVP LLC	3/31/2026		0	250000	5475000
	'ADI2TZ604		'	S+P500 EMINI FUT JUN26	3/31/2026	6/18/2026	0	1150	0
	'912797QD2	US912797QD26	'BN74GJ6	TREASURY BILL	3/31/2026	4/16/2026	0	37312300	37255878.21
	'912797QN0	US912797QN08	'BSJN9X1	TREASURY BILL	3/31/2026	5/14/2026	0	26000000	25887157.92
SPXW26	'ADI396NC3		'	S+P 500 INDEX	3/31/2026	4/2/2026	0	-49000	-12250
SPXW26	'ADI397598		'	S+P 500 INDEX	3/31/2026	4/6/2026	0	-50100	-28807.5
	'ADI3961Q6		'	US 6-7 NOTE WED WKAPR26P 107.2	3/31/2026	4/1/2026	0	-81000	-81
	'ADI30R6K7		'	3 MONTH SOFR OPT SEP26P 96.87	3/31/2026	9/11/2026	0	85000	52062.5
	'ADI30R6J0		'	3 MONTH SOFR OPT SEP26C 96.87	3/31/2026	9/11/2026	0	85000	6587.5
	'ADI3961P8		'	US 6-7 NOTE WED WKAPR26P 108.2	3/31/2026	4/1/2026	0	-81000	-81
	'ADI3962G7		'	US 6-7 NOTE WED WKAPR26C 114	3/31/2026	4/1/2026	0	-81000	-81
SPXW26	'ADI396N82		'	S+P 500 INDEX	3/31/2026	4/24/2026	0	12100	29342.5
SPXW26	'ADI3975B3		'	S+P 500 INDEX	3/31/2026	4/27/2026	0	12400	25110
SPXW26	'ADI397QM6		'	S+P 500 INDEX	3/31/2026	4/28/2026	0	12600	28035
SPXW26	'ADI397QN4		'	S+P 500 INDEX	3/31/2026	4/7/2026	0	-50900	-57262.5
	'ADI3975B8		'	US 6-7 NOTE WED WKAPR26P 106	3/31/2026	4/8/2026	0	-81000	-81
	'ADI397T50		'	US 6-7 NOTE WED WKAPR26C 115	3/31/2026	4/8/2026	0	-81000	-81
	'ADI397PC9		'	US 6-7 NOTE WED WKAPR26C 113.5	3/31/2026	4/8/2026	0	-81000	-1265.63
	'ADI397T84		'	US 6-7 NOTE WED WKAPR26P 107.5	3/31/2026	4/8/2026	0	-81000	-1265.63
	'ADI397TW1		'	THU WK OPT US TN APR26C 113	3/31/2026	4/2/2026	0	-81000	-81
	'ADI397TX9		'	THU WK OPT US TN APR26C 114.5	3/31/2026	4/2/2026	0	-81000	-81
	'ADI397TT8		'	THU WK OPT US TN APR26P 105.7	3/31/2026	4/2/2026	0	-81000	-81
	'ADI397TY7		'	THU WK OPT US TN APR26P 107.5	3/31/2026	4/2/2026	0	-81000	-81
SPXW26	'ADI3987D5		'	S+P 500 INDEX	3/31/2026	4/8/2026	0	-50100	-154182.75
	'ADI3989Q4		'	3 MONTH SOFR OPT MAR27P 96.37	3/31/2026	3/12/2027	0	40000	15531.36
	'ADI3989R2		'	3 MONTH SOFR OPT MAR27C 96.37	3/31/2026	3/12/2027	0	40000	16331.36
	'912797SV0	US912797SV06	'BS84F15	TREASURY BILL	3/31/2026	5/21/2026	0	20000000	19899321.2
	'912797SX6	US912797SX61	'BVCJP39	TREASURY BILL	3/31/2026	6/4/2026	0	27126800	26952469.62
	'912797SK4	US912797SK41	'	TREASURY BILL	3/31/2026	10/29/2026	0	27000000	26435515.86
	'912797TG2	US912797TG20	'BTFHTD4	TREASURY BILL	3/31/2026	4/7/2026	0	26000000	25984358.92
	'912797TF4	US912797TF47	'BN4G4P7	TREASURY BILL	3/31/2026	7/2/2026	0	21500000	21302500.57
	'ADI37RNY1		'	US 5YR NOTE (CBT) JUN26	3/31/2026	6/30/2026	0	164800000	0
	'ADI37BGN8		'	3 MONTH SOFR OPT DEC26C 96.87	3/31/2026	12/11/2026	0	42500	5950
	'ADI37RLL1		'	3 MONTH SOFR OPT DEC26P 96.87	3/31/2026	12/11/2026	0	42500	27200
	'ADI37RNZ8		'	US 2YR NOTE (CBT) JUN26	3/31/2026	6/30/2026	0	338800000	0
	'912797TS6	US912797TS67	'BNYL2R0	TREASURY BILL	3/31/2026	5/19/2026	0	30000000	29854598.4
	'912797TP2	US912797TP29	'BV2FL84	TREASURY BILL	3/31/2026	7/23/2026	0	34000000	33616998.84
	'912797TU1	US912797TU14	'BW46MB2	TREASURY BILL	3/31/2026	6/2/2026	0	27000000	26832186.9
	'ADI38CPD7		'	3 MONTH SOFR OPT DEC26P 96.81	3/31/2026	12/11/2026	0	42500	25181.25
	'ADI38CQ61		'	3 MONTH SOFR OPT DEC26C 96.81	3/31/2026	12/11/2026	0	42500	6481.25
	'912797UB1	US912797UB14	'BQQ62J6	TREASURY BILL	3/31/2026	6/23/2026	0	21500000	21322955.89
	'ADI2Z7Q64		'	3 MONTH SOFR OPT JUN26P 96.43	3/31/2026	6/12/2026	0	40000	6200
	'ADI2ZZZ96		'	3 MONTH SOFR OPT JUN26P 96.75	3/31/2026	6/12/2026	0	42500	18700
	'ADI38S3C8		'	3 MONTH SOFR OPT DEC26C 96.93	3/31/2026	12/11/2026	0	42500	5525
	'ADI38S3F1		'	3 MONTH SOFR OPT DEC26P 96.93	3/31/2026	12/11/2026	0	42500	29431.25
SPXW26	'ADI38W057		'	S+P 500 INDEX	3/31/2026	4/6/2026	0	11700	292.5

SPXW26	'ADI38TW26	'	S+P 500 INDEX	3/31/2026	4/1/2026	0	11700	292.5
SPXW26	'ADI38VFG9	'	S+P 500 INDEX	3/31/2026	4/2/2026	0	11600	290
SPXW26	'ADI38WX02	'	S+P 500 INDEX	3/31/2026	4/7/2026	0	11800	885
SPXW26	'ADI38ZYJ3	'	S+P 500 INDEX	3/31/2026	4/13/2026	0	12000	6600
SPXW26	'ADI3912Z6	'	S+P 500 INDEX	3/31/2026	4/15/2026	0	11900	10115
SPXW26	'ADI38YLY7	'	S+P 500 INDEX	3/31/2026	4/9/2026	0	11800	2360
SPXW26	'ADI38Z845	'	S+P 500 INDEX	3/31/2026	4/10/2026	0	11800	3540
SPXW26	'ADI390L87	'	S+P 500 INDEX	3/31/2026	4/14/2026	0	12100	8167.5
SPXW26	'ADI38XG66	'	S+P 500 INDEX	3/31/2026	4/8/2026	0	11700	2047.5
SPX260	'ADI392227	'	S+P 500 INDEX	3/31/2026	4/17/2026	0	12100	11192.5
SPXW26	'ADI395G17	'	S+P 500 INDEX	3/31/2026	4/22/2026	0	12100	23292.5
	'ADI395GQ2	'	US 6-7 NOTE WED WKAPR26C 113.5	3/31/2026	4/1/2026	0	-80000	-80
SPXW26	'ADI3929J3	'	S+P 500 INDEX	3/31/2026	4/16/2026	0	11900	12197.5
	'ADI395GR0	'	US 6-7 NOTE WED WKAPR26C 112.5	3/31/2026	4/1/2026	0	-80000	-80
SPXW26	'ADI393TP5	'	S+P 500 INDEX	3/31/2026	4/20/2026	0	12100	18150
SPXW26	'ADI394PB8	'	S+P 500 INDEX	3/31/2026	4/21/2026	0	12300	21217.5
	'ADI395GS8	'	US 6-7 NOTE WED WKAPR26P 107	3/31/2026	4/1/2026	0	-80000	-80
SPXW26	'ADI3960Z7	'	S+P 500 INDEX	3/31/2026	4/1/2026	0	-49200	-3690
	'ADI3961N3	'	US 6-7 NOTE WED WKAPR26C 113	3/31/2026	4/1/2026	0	-81000	-81
	'ADI395GT6	'	US 6-7 NOTE WED WKAPR26P 108	3/31/2026	4/1/2026	0	-80000	-80
SPXW26	'ADI396145	'	S+P 500 INDEX	3/31/2026	4/23/2026	0	12200	26840
	'ADI3989S0	'	US 6-7 NOTE WED WKAPR26P 108.7	3/31/2026	4/8/2026	0	-80000	-2344
	'ADI3989T8	'	US 6-7 NOTE WED WKAPR26C 113	3/31/2026	4/8/2026	0	-80000	-2344
	'ADI3989W1	'	US 6-7 NOTE WED WKAPR26C 114	3/31/2026	4/8/2026	0	-80000	-1094
	'ADI3989V3	'	US 6-7 NOTE WED WKAPR26P 107.7	3/31/2026	4/8/2026	0	-80000	-1094
SPXW26	'ADI398646	'	S+P 500 INDEX	3/31/2026	4/29/2026	0	12500	36531.25
	'ADI34RY63	'	3 MONTH SOFR OPT SEP26P 96.81	3/31/2026	9/11/2026	0	42500	23693.75

Goldman Sachs Strategic Volatility Premium Fund

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