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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
SPXW26	'ADI39CT18		'	S+P 500 INDEX	4/30/2026	5/6/2026	0	12000	300
	'912797UU9	US912797UU94	'BVFDC82	TREASURY BILL	4/30/2026	8/18/2026	0	37696700	37285301.21
GCCXX	'38151N502	US38151N5023	'	GOLDMAN SACHS CENTRAL GOVERNME	4/30/2026		0	130908301	130908301
SPXW26	'ADI39DHR2		'	S+P 500 INDEX	4/30/2026	5/7/2026	0	11700	292.5
SPXW26	'ADI39F4C4		'	S+P 500 INDEX	4/30/2026	5/8/2026	0	11600	580
SPXW26	'ADI39FNT6		'	S+P 500 INDEX	4/30/2026	5/11/2026	0	11600	870
SPXW26	'ADI39H5D7		'	S+P 500 INDEX	4/30/2026	5/13/2026	0	11800	2065
SPX260	'ADI39GXN6		'	S+P 500 INDEX	4/30/2026	5/15/2026	0	11600	4060
SPXW26	'ADI39LRS1		'	S+P 500 INDEX	4/30/2026	5/20/2026	0	11600	6960
SPXW26	'ADI39HT25		'	S+P 500 INDEX	4/30/2026	5/14/2026	0	11600	3190
SPXW26	'ADI39KBN1		'	S+P 500 INDEX	4/30/2026	5/18/2026	0	11500	4887.5
SPXW26	'ADI39L5M8		'	S+P 500 INDEX	4/30/2026	5/19/2026	0	11600	5510
	'ADI39N031		'	US 6-7 NOTE FRI W1MAY26P 110.2	4/30/2026	5/1/2026	0	-413000	-12906.25
SPXW26	'ADI39MVZ8		'	S+P 500 INDEX	4/30/2026	5/21/2026	0	11500	7762.5
	'ADI39N0Q0		'	US 6-7 NOTE FRI W1MAY26C 112.2	4/30/2026	5/1/2026	0	-825000	-825
	'ADI39MZY7		'	US 6-7 NOTE FRI W1MAY26P 109.7	4/30/2026	5/1/2026	0	-825000	-5775
SPXW26	'ADI39NF19		'	S+P 500 INDEX	4/30/2026	5/22/2026	0	11500	10062.5
SPXW26	'ADI39NCS3		'	S+P 500 INDEX	4/30/2026	5/1/2026	0	-46400	-2320
	'ADI39N4J2		'	US 6-7 NOTE FRI W1MAY26C 112.5	4/30/2026	5/1/2026	0	-825000	-825
	'ADI39N4H6		'	US 6-7 NOTE FRI W1MAY26P 110	4/30/2026	5/1/2026	0	-1238000	-19343.75
	'ADI39PT27		'	US 6-7 NOTE WED WKMAY26C 111.7	4/30/2026	5/6/2026	0	-415000	-415
	'ADI39PX22		'	US 6-7 NOTE WED WKMAY26C 112	4/30/2026	5/6/2026	0	-415000	-415
	'ADI39PT43		'	US 6-7 NOTE WED WKMAY26P 109.2	4/30/2026	5/6/2026	0	-831000	-12984.38
SPXW26	'ADI39P7V7		'	S+P 500 INDEX	4/30/2026	5/26/2026	0	11500	13800
SPXW26	'ADI39P7X3		'	S+P 500 INDEX	4/30/2026	5/4/2026	0	-46100	-11525
	'ADI39PB18		'	US 6-7 NOTE FRI W1MAY26C 111.7	4/30/2026	5/1/2026	0	-413000	-2891
	'ADI39PB26		'	US 6-7 NOTE FRI W1MAY26C 112	4/30/2026	5/1/2026	0	-413000	-413
SPXW26	'ADI39PS28		'	S+P 500 INDEX	4/30/2026	5/27/2026	0	11500	15525
	'ADI39PT50		'	US 6-7 NOTE WED WKMAY26P 109.7	4/30/2026	5/6/2026	0	-415000	-12968.75
SPXW26	'ADI39Q6V6		'	S+P 500 INDEX	4/30/2026	5/6/2026	0	-46500	-20925
SPXW26	'ADI39Q8W2		'	S+P 500 INDEX	4/30/2026	5/28/2026	0	11600	17110
SPXW26	'ADI39P551		'	S+P 500 INDEX	4/30/2026	5/5/2026	0	-46200	-13860
	'ADI39Q9C5		'	US 6-7 NOTE WED WKMAY26C 111.5	4/30/2026	5/6/2026	0	-416000	-13000
	'ADI39Q6Y0		'	US 6-7 NOTE WED WKMAY26C 111.2	4/30/2026	5/6/2026	0	-416000	-19500
	'ADI39Q9D3		'	US 6-7 NOTE WED WKMAY26P 109	4/30/2026	5/6/2026	0	-416000	-6500
SPXW26	'ADI39QQC6		'	S+P 500 INDEX	4/30/2026	5/29/2026	0	11600	24270.98
	'ADI39QQY8		'	3 MONTH SOFR OPT MAR27P 96.25	4/30/2026	3/12/2027	0	230000	76080.32
SPXW26	'ADI39QR43		'	S+P 500 INDEX	4/30/2026	5/7/2026	0	-46300	-75353.25
	'ADI39QTC3		'	US 6-7 NOTE FRI W2MAY26C 111.5	4/30/2026	5/8/2026	0	-416000	-18688.8
	'ADI39QTJ8		'	US 6-7 NOTE FRI W2MAY26P 108.7	4/30/2026	5/8/2026	0	-416000	-5688.8
	'ADI39QTG4		'	US 6-7 NOTE FRI W2MAY26C 112	4/30/2026	5/8/2026	0	-416000	-5688.8
	'ADI39QTH2		'	US 6-7 NOTE FRI W2MAY26P 109.2	4/30/2026	5/8/2026	0	-416000	-12188.8
	'USD		'	US DOLLAR	4/30/2026		0	34070769.35	34070769.35
	'ADI2TZ604		'	S+P500 EMINI FUT JUN26	4/30/2026	6/18/2026	0	550	0
	'912797QN0	US912797QN08	'BSJN9X1	TREASURY BILL	4/30/2026	5/14/2026	0	26000000	25966386.42
	'ADI2XHQ80		'	3 MONTH SOFR OPT MAR27C 96.25	4/30/2026	3/12/2027	0	230000	78380.32
	'902FYR000		'	CAYMAN COMMODITY SVP LLC	4/30/2026		0	250000	5492500
	'912797QX8	US912797QX89	'BTPGTR5	TREASURY BILL	4/30/2026	6/11/2026	0	24062900	23964251.25
	'ADI37KRJ5		'	US 10YR NOTE (CBT)JUN26	4/30/2026	6/18/2026	0	-17700000	0
	'912797TF4	US912797TF47	'BN4G4P7	TREASURY BILL	4/30/2026	7/2/2026	0	21500000	21366175.19
	'ADI37RNY1		'	US 5YR NOTE (CBT) JUN26	4/30/2026	6/30/2026	0	189300000	0
	'ADI37RNZ8		'	US 2YR NOTE (CBT) JUN26	4/30/2026	6/30/2026	0	335400000	0
	'912797TU1	US912797TU14	'BW46MB2	TREASURY BILL	4/30/2026	6/2/2026	0	27000000	26913638.88
	'912797SV0	US912797SV06	'BS84F15	TREASURY BILL	4/30/2026	5/21/2026	0	20000000	19960282.8
	'912797RG4	US912797RG48	'	TREASURY BILL	4/30/2026	8/6/2026	0	27000000	26739115.2

	'912797SK4	US912797SK41	'	TREASURY BILL	4/30/2026	10/29/2026	0	27000000	26515496.07
	'912797SX6	US912797SX61	'BVCJP39	TREASURY BILL	4/30/2026	6/4/2026	0	27126800	27034738.97
	'912797TS6	US912797TS67	'BNYL2R0	TREASURY BILL	4/30/2026	5/19/2026	0	30000000	29946188.7
	'912797UB1	US912797UB14	'BQQG62J6	TREASURY BILL	4/30/2026	6/23/2026	0	21500000	21385078.42
	'912797TP2	US912797TP29	'BV2FL84	TREASURY BILL	4/30/2026	7/23/2026	0	34000000	33717893.84
SPXW26	'ADI39C5X4		'	S+P 500 INDEX	4/30/2026	5/5/2026	0	12100	302.5
SPXW26	'ADI39C654		'	S+P 500 INDEX	4/30/2026	5/4/2026	0	12000	300
SPXW26	'ADI399Q18		'	S+P 500 INDEX	4/30/2026	5/1/2026	0	12200	305
	'912797UT2	US912797UT22	'BSHR2Q9	TREASURY BILL	4/30/2026	8/11/2026	0	31915800	31589830.53
	'912797UK1	US912797UK13	'BTWQYX9	TREASURY BILL	4/30/2026	10/15/2026	0	37917700	37286667.57
SPXW26	'ADI39G5D9		'	S+P 500 INDEX	4/30/2026	5/12/2026	0	12000	1800

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]	-	-	-	-	-	-	-