

## GS Sterling Government Liquid Reserves Fund

Reporting Currency	GBP	Portfolio holdings may not be representative of current or future investments. The securities discussed may not represent all of the portfolio's holdings and may represent only a small percentage of the strategy's portfolio holdings. Future portfolio holdings may not be profitable.
Statement Date	31-Aug-21	
WAM (days)	38	
WAL (days)	38	
Overall Fund Size (Par Value)	143,642,000	
Fund Net Annualised Yield-	-0.03%	
Institutional Distribution Shareclass		

Issuer Identifier	Issuer / Counterparty Name	Counterparty Country	Moody's ST Rating	Fitch ST Rating		CCY	Par Value	Weight %	Final Maturity Date	Days to Final Maturity	Security Type (Full)	Effective Maturity
				S&P ST Rating	Type							
-	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	FRANCE	P-1	A-1+	F1+	GBP	1000000	0.069538399	13/01/2022	135	EURO SOVEREIGN COMMERCIAL PAPER	13/01/2022
XS1416470323	EUROPEAN INVESTMENT BANK	SUPRANATIONAL	P-1	A-1+	F1+	GBP	5000000	0.03516687	7/9/2021	7	MEDIUM TERM NOTES	7/9/2021
XS1564458195	FMS WERTMANAGEMENT	GERMANY	P-1	A-1+	NR	GBP	10000000	0.070126639	14/02/2022	167	MEDIUM TERM NOTES	14/02/2022
-	BARCLAYS BANK PLC	UNITED KINGDOM	P-1	A-1	F1	GBP	21500000	0.149537787	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	BNP PARIBAS	UNITED KINGDOM	P-1	A-1	F1	GBP	21500000	0.149537705	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	CITIGROUP GLOBAL MARKETS LIMITED	UNITED KINGDOM	P-1	A-1	F1	GBP	9100000	0.063292616	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	SCOTIABANK EUROPE PLC	UNITED KINGDOM	NR	NR	NR	GBP	21000000	0.146060204	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
UK	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	15000000	0.104328689	1/9/2021	1	SOVEREIGN OBLIGATION	1/9/2021
GB00BHLLQN59	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	3000000	0.020864978	4/10/2021	34	UK TREASURY BILL	4/10/2021
GB00HLLW91	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	6000000	0.041728706	18/10/2021	48	UK TREASURY BILL	18/10/2021
GB00BHLM2184	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	2500000	0.017386102	8/11/2021	69	UK TREASURY BILL	8/11/2021
GB00BHLM9C84	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	19042000	0.132431302	29/11/2021	90	UK TREASURY BILL	29/11/2021

Source: GSAM

Low Volatility Net Asset Value (LVNAV) funds reflect base amortized cost under Weight%  
Variable Net Asset Value (VNAV) funds reflect base PAR under Weight%  
Definition of LVNAV and VNAV Funds as per under European Regulation 2017/1131

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