

GS Sterling 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)	47	
WAL (days)	47	
Overall Fund Size (Par Value)	13,105,871,000	
Fund Net Annualised Yield- Institutional Distribution Shareclass	0.00%	

Issuer Identifier	Issuer / Counterparty Name	Counterparty Country	Moody's ST Rating	S&P ST Rating	Fitch ST Rating Type	CCY	Par Value	Weight %	Final Maturity Date	Days to Final Maturity	Security Type (Full)	Effective Maturity
XS2357417505	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	34750000	0.002651519	20/09/2021	20	ASSET BACKED COMMERCIAL PAPER	20/09/2021
XS2362915295	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	25070000	0.00191298	7/9/2021	7	ASSET BACKED COMMERCIAL PAPER	7/9/2021
-	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	16100000	0.001228373	20/10/2021	50	ASSET BACKED COMMERCIAL PAPER	20/10/2021
XS2368738113	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	11886000	0.000906934	22/09/2021	22	ASSET BACKED COMMERCIAL PAPER	22/09/2021
XS2381131726	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	27762000	0.002118305	27/09/2021	27	ASSET BACKED COMMERCIAL PAPER	27/09/2021
XS2381125835	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	35000000	0.002670112	25/11/2021	86	ASSET BACKED COMMERCIAL PAPER	25/11/2021
XS2381542781	ALBION CAPITAL CORPORATION S.A.	JAPAN	P-1	A-1	F1	GBP	17000000	0.001296897	29/11/2021	90	ASSET BACKED COMMERCIAL PAPER	29/11/2021
XS2374598493	ANTALIS	FRANCE	P-1	A-1	F1	GBP	74700000	0.005700015	7/9/2021	7	ASSET BACKED COMMERCIAL PAPER	7/9/2021
XS2355564563	BARCLAYS BANK PLC	UNITED KINGDOM	P-1	A-1	F1	GBP	50000000	0.003815005	6/10/2021	36	ASSET BACKED COMMERCIAL PAPER	6/10/2021
XS2362683810	BARCLAYS BANK PLC	UNITED KINGDOM	P-1	A-1	F1	GBP	100000000	0.007629318	8/11/2021	69	ASSET BACKED COMMERCIAL PAPER	8/11/2021
XS2381588776	CHESHAM FINANCE LIMITED - SERIES II	CHINA	P-1	A-1	NR	GBP	100000000	0.007630649	2/9/2021	2	ASSET BACKED COMMERCIAL PAPER	2/9/2021
XS2352303213	COLLATERALIZED COMMERCIAL PAPER III CO., LLC	UNITED STATES	P-1	A-1	NR	GBP	55000000	0.004195641	7/12/2021	98	ASSET BACKED COMMERCIAL PAPER	7/12/2021
XS2372342605	COLLATERALIZED COMMERCIAL PAPER III CO., LLC	UNITED STATES	P-1	A-1	NR	GBP	75000000	0.005720619	31/01/2022	153	ASSET BACKED COMMERCIAL PAPER	31/01/2022
XS2362935996	LMA	FRANCE	P-1	A-1	F1	GBP	20000000	0.001526017	6/10/2021	36	ASSET BACKED COMMERCIAL PAPER	6/10/2021
XS2365161996	LMA	FRANCE	P-1	A-1	F1	GBP	50000000	0.003815239	14/09/2021	14	ASSET BACKED COMMERCIAL PAPER	14/09/2021
XS2368033762	LMA	FRANCE	P-1	A-1	F1	GBP	25000000	0.001907296	19/11/2021	80	ASSET BACKED COMMERCIAL PAPER	19/11/2021
XS2368033689	LMA	FRANCE	P-1	A-1	F1	GBP	20000000	0.001525973	19/10/2021	49	ASSET BACKED COMMERCIAL PAPER	19/10/2021
XS2373712756	LMA	FRANCE	P-1	A-1	F1	GBP	25000000	0.001907546	4/10/2021	34	ASSET BACKED COMMERCIAL PAPER	4/10/2021
XS2377757577	LMA	FRANCE	P-1	A-1	F1	GBP	30000000	0.002288994	18/10/2021	48	ASSET BACKED COMMERCIAL PAPER	18/10/2021
XS2378483148	LMA	FRANCE	P-1	A-1	F1	GBP	20000000	0.001525873	18/11/2021	79	ASSET BACKED COMMERCIAL PAPER	18/11/2021
XS2378752146	LMA	FRANCE	P-1	A-1	F1	GBP	35000000	0.002670272	19/11/2021	80	ASSET BACKED COMMERCIAL PAPER	19/11/2021
XS2380544788	LMA	FRANCE	P-1	A-1	F1	GBP	40000000	0.003051705	24/11/2021	85	ASSET BACKED COMMERCIAL PAPER	24/11/2021
XS2382848641	LMA	FRANCE	P-1	A-1	F1	GBP	110000000	0.00839368	7/9/2021	7	ASSET BACKED COMMERCIAL PAPER	7/9/2021
XS2361317006	MANAGED AND ENHANCED TAP (MAGENTA) FUNDING S.T.	FRANCE	P-1	A-1	NR	GBP	135000000	0.010300586	1/10/2021	31	ASSET BACKED COMMERCIAL PAPER	1/10/2021
XS2367859555	MANAGED AND ENHANCED TAP (MAGENTA) FUNDING S.T.	FRANCE	P-1	A-1	NR	GBP	30000000	0.00228893	19/10/2021	49	ASSET BACKED COMMERCIAL PAPER	19/10/2021
XS2362908324	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	50000000	0.003814968	6/10/2021	36	ASSET BACKED COMMERCIAL PAPER	6/10/2021
XS2364749411	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	30000000	0.002288943	12/10/2021	42	ASSET BACKED COMMERCIAL PAPER	12/10/2021
XS2373431589	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	40000000	0.003052047	4/10/2021	34	ASSET BACKED COMMERCIAL PAPER	4/10/2021
XS2373695563	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	45000000	0.003433552	4/10/2021	34	ASSET BACKED COMMERCIAL PAPER	4/10/2021
XS2379757821	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	45000000	0.00343309	24/11/2021	85	ASSET BACKED COMMERCIAL PAPER	24/11/2021
XS2382958408	MATCHPOINT FINANCE PLC	FRANCE	P-1	A-1	NR	GBP	60000000	0.004576808	6/1/2022	128	ASSET BACKED COMMERCIAL PAPER	6/1/2022
XS2364987516	SHEFFIELD RECEIVABLES COMPANY LLC	UNITED KINGDOM	P-1	A-1	F1	GBP	10000000	0.000762998	12/10/2021	42	ASSET BACKED COMMERCIAL PAPER	12/10/2021
-	SUNDERLAND RECEIVABLES S.A.	UNITED KINGDOM	P-1	A-1	F1	GBP	40000000	0.003052177	13/09/2021	13	ASSET BACKED COMMERCIAL PAPER	13/09/2021
GB00HLMG380	BNP PARIBAS	FRANCE	P-1	A-1	F1	GBP	135000000	0.010303681	8/9/2021	8	CERTIFICATES OF DEPOSIT	8/9/2021
GB00HMQCP99	BNP PARIBAS-LONDON BRANCH	FRANCE	P-1	A-1	F1	GBP	135000000	0.010297086	1/2/2022	154	CERTIFICATES OF DEPOSIT	1/2/2022
GB00HMCVQ59	BNP PARIBAS-LONDON BRANCH	FRANCE	P-1	A-1	F1	GBP	100000000	0.007631136	4/11/2021	65	CERTIFICATES OF DEPOSIT	4/11/2021
XS2364185020	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK-LONDON BRANCH	FRANCE	P-1	A-1	F1	GBP	135000000	0.010299675	8/11/2021	69	CERTIFICATES OF DEPOSIT	8/11/2021
XS2380621792	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK-LONDON BRANCH	FRANCE	P-1	A-1	F1	GBP	75000000	0.005720801	4/2/2022	157	CERTIFICATES OF DEPOSIT	4/2/2022
BE6328836864	EUROCLEAR BANK	BELGIUM	NR	A-1+	F1+	GBP	40000000	0.003051524	6/1/2022	128	CERTIFICATES OF DEPOSIT	6/1/2022
GB00HLMQ049	FIRST ABU DHABI BANK P.J.S.C.-LONDON BRANCH	UNITED ARAB EMIRATES	P-1	A-1+	F1+	GBP	125000000	0.009540452	3/9/2021	3	CERTIFICATES OF DEPOSIT	3/9/2021
GB00HMCJX80	FIRST ABU DHABI BANK P.J.S.C.-LONDON BRANCH	UNITED ARAB EMIRATES	P-1	A-1+	F1+	GBP	70000000	0.005342147	5/10/2021	35	CERTIFICATES OF DEPOSIT	5/10/2021
GB00HMCZR262	FIRST ABU DHABI BANK P.J.S.C.-LONDON BRANCH	UNITED ARAB EMIRATES	P-1	A-1+	F1+	GBP	150000000	0.011447047	26/10/2021	56	CERTIFICATES OF DEPOSIT	26/10/2021
XS236855038	HSBC UK BANK PLC	UNITED KINGDOM	P-1	A-1	F1+	GBP	55000000	0.004196408	21/10/2021	51	CERTIFICATES OF DEPOSIT	21/10/2021
XS2378457811	MITSUBISHI UFJ TRUST AND BANKING CORPORATION	JAPAN	P-1	A-1	F1	GBP	30000000	0.00228879	17/11/2021	78	CERTIFICATES OF DEPOSIT	17/11/2021
XS2361343002	MIZUHO BANK, LTD.-LONDON BRANCH	JAPAN	P-1	A-1	F1	GBP	50000000	0.003815052	1/10/2021	31	CERTIFICATES OF DEPOSIT	1/10/2021
XS2382297666	MIZUHO BANK, LTD.-LONDON BRANCH	JAPAN	P-1	A-1	F1	GBP	150000000	0.011445234	6/10/2021	36	CERTIFICATES OF DEPOSIT	6/10/2021
GB00HMCMF12	MUFU BANK, LTD.-LONDON BRANCH	JAPAN	P-1	A-1	F1	GBP	140000000	0.01068413	12/10/2021	42	CERTIFICATES OF DEPOSIT	12/10/2021
XS2368039025	NATIONAL WESTMINSTER BANK PUBLIC LIMITED COMPANY	UNITED KINGDOM	P-1	A-1	F1	GBP	100000000	0.007626992	1/2/2022	154	CERTIFICATES OF DEPOSIT	1/2/2022
XS2376093105	NORINCHUKIN BANK (THE)	JAPAN	P-1	A-1	NR	GBP	100000000	0.007629498	10/11/2021	71	CERTIFICATES OF DEPOSIT	10/11/2021
XS2380553185	NORINCHUKIN BANK (THE)	JAPAN	P-1	A-1	NR	GBP	47000000	0.003585788	25/11/2021	86	CERTIFICATES OF DEPOSIT	25/11/2021
XS2372355847	OVERSEA-CHINESE BANKING CORPORATION LIMITED-LONDON BRANCH	SINGAPORE	P-1	A-1+	F1+	GBP	70000000	0.005339901	1/2/2022	154	CERTIFICATES OF DEPOSIT	1/2/2022
-	QATAR NATIONAL BANK SAQ - LONDON BRANCH	QATAR	P-1	A-1	F1	GBP	99900000	0.007622931	7/9/2021	7	CERTIFICATES OF DEPOSIT	7/9/2021
-	SUMITOMO MITSUI TRUST BANK, LIMITED	JAPAN	P-1	A-1	F1	GBP	100000000	0.007629874	11/10/2021	41	CERTIFICATES OF DEPOSIT	11/10/2021
XS2380632567	SUMITOMO MITSUI TRUST BANK, LIMITED	JAPAN	P-1	A-1	F1	GBP	80000000	0.006103551	24/11/2021	85	CERTIFICATES OF DEPOSIT	24/11/2021
FR0126843913	BANQUE FEDERATIVE DU CREDIT MUTUEL	FRANCE	P-1	A-1	F1	GBP	135000000	0.010300358	8/10/2021	38	COMMERCIAL PAPER	8/10/2021
XS2339941622	BARCLAYS BANK PLC	UNITED KINGDOM	P-1	A-1	F1	GBP	100000000	0.007630564	6/9/2021	6	COMMERCIAL PAPER	6/9/2021
-	BARCLAYS BANK UK PLC	UNITED KINGDOM	NR	A-1	F1	GBP	250000000	0.019076623	3/9/2021	3	COMMERCIAL PAPER	3/9/2021
FR0126866641	BRED BANQUE POPULAIRE	FRANCE	P-1	A-1	F1	GBP	135000000	0.01030125	7/9/2021	7	COMMERCIAL PAPER	7/9/2021

FR0126895525	BRED BANQUE POPULAIRE	FRANCE	P-1	A-1	F1	GBP	70000000	0.005341033	4/10/2021	34	COMMERCIAL PAPER	4/10/2021
-	BRED BANQUE POPULAIRE	FRANCE	P-1	A-1	F1	GBP	120000000	0.009155425	1/11/2021	62	COMMERCIAL PAPER	1/11/2021
XS2365389589	HSBC UK BANK PLC	UNITED KINGDOM	P-1	A-1	F1+	GBP	15000000	0.001144495	13/10/2021	43	COMMERCIAL PAPER	13/10/2021
XS2377318675	ING BANK N.V.	NETHERLANDS	P-1	A-1	F1+	GBP	140000000	0.010678565	14/02/2022	167	COMMERCIAL PAPER	14/02/2022
FR0126868977	LA BANQUE POSTALE	FRANCE	NR	A-1	F1+	GBP	140000000	0.010681911	6/10/2021	36	COMMERCIAL PAPER	6/10/2021
FR0126920257	NATIXIS	FRANCE	P-1	A-1	F1	GBP	140000000	0.010679103	10/1/2022	132	COMMERCIAL PAPER	10/1/2022
XS2364418579	NORDEA BANK ABP	FINLAND	P-1	A-1+	F1+	GBP	140000000	0.010678907	1/2/2022	154	COMMERCIAL PAPER	1/2/2022
XS2374626963	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	20000000	0.001526122	6/9/2021	6	COMMERCIAL PAPER	6/9/2021
-	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	25000000	0.001907633	13/09/2021	13	COMMERCIAL PAPER	13/09/2021
XS2377709600	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	20000000	0.001526101	15/09/2021	15	COMMERCIAL PAPER	15/09/2021
XS2378109610	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	10000000	0.00076305	16/09/2021	16	COMMERCIAL PAPER	16/09/2021
XS2379750495	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	30000000	0.002289121	24/09/2021	24	COMMERCIAL PAPER	24/09/2021
XS2381672059	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	15000000	0.001144555	27/09/2021	27	COMMERCIAL PAPER	27/09/2021
XS2382162571	PACCAR FINANCIAL EUROPE B.V.	UNITED STATES	P-1	A-1	NR	GBP	25000000	0.001907589	28/09/2021	28	COMMERCIAL PAPER	28/09/2021
BE6329043846	SUMITOMO MITSUI BANKING CORPORATION-BRUSSELS BRANCH	JAPAN	P-1	A-1	F1	GBP	70000000	0.00534097	5/10/2021	35	COMMERCIAL PAPER	5/10/2021
BE6329063075	SUMITOMO MITSUI BANKING CORPORATION-BRUSSELS BRANCH	JAPAN	P-1	A-1	F1	GBP	140000000	0.010681736	12/10/2021	42	COMMERCIAL PAPER	12/10/2021
BE6329128720	SUMITOMO MITSUI BANKING CORPORATION-BRUSSELS BRANCH	JAPAN	P-1	A-1	F1	GBP	100000000	0.007629849	27/10/2021	57	COMMERCIAL PAPER	27/10/2021
XS2369679647	SVENSKA HANDELSBANKEN AB	SWEDEN	P-1	A-1+	F1+	GBP	140000000	0.010679904	27/01/2022	149	COMMERCIAL PAPER	27/01/2022
XS2357119077	TOYOTA MOTOR FINANCE (NETHERLANDS) B.V.	JAPAN	P-1	A-1+	F1	GBP	113000000	0.008622032	4/10/2021	34	COMMERCIAL PAPER	4/10/2021
XS2365380448	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	FRANCE	P-1	A-1+	F1+	GBP	200000000	0.015260283	13/10/2021	43	EURO SOVEREIGN COMMERCIAL PAPER	13/10/2021
XS2372962147	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	FRANCE	P-1	A-1+	F1+	GBP	140000000	0.010680232	2/2/2022	155	EURO SOVEREIGN COMMERCIAL PAPER	2/2/2022
-	BARCLAYS BANK PLC	UNITED KINGDOM	P-1	A-1	F1	GBP	678500000	0.051774098	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	BNP PARIBAS	UNITED KINGDOM	P-1	A-1	F1	GBP	228500000	0.017436072	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	CITIGROUP GLOBAL MARKETS LIMITED	UNITED KINGDOM	P-1	A-1	F1	GBP	909000000	0.006936266	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	UNITED KINGDOM	P-1	A-1	F1	GBP	90580499.98	0.006911899	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	UNITED KINGDOM	P-1	A-1	F1	GBP	188390000	0.001437542	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	UNITED KINGDOM	P-1	A-1	F1	GBP	90580499.98	0.006911899	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	SCOTIABANK EUROPE PLC	UNITED KINGDOM	P-1	A-1+	F1+	GBP	255000000	0.019458214	1/9/2021	1	REPURCHASE AGREEMENT	1/9/2021
-	SCOTIABANK EUROPE PLC	UNITED KINGDOM	P-1	A-1+	F1+	GBP	124000000	0.009462034	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	485000000	0.037008751	1/9/2021	1	SOVEREIGN OBLIGATION	1/9/2021
-	BRED BANQUE POPULAIRE	FRANCE	P-1	A-1	F1	GBP	171000000	0.01304946	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	COOPERATIEVE RABOBANK U.A.	NETHERLANDS	P-1	A-1	F1	GBP	636000000	0.048531116	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FRANCE	P-1	A-1	F1	GBP	160800000	0.012270121	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	DBS BANK LTD	SINGAPORE	P-1	A-1+	F1+	GBP	50000000	0.003815337	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK	GERMANY	P-1	A-1	F1+	GBP	200000000	0.015261353	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	MIZUHO BANK, LTD.	JAPAN	P-1	A-1	F1	GBP	436000000	0.033269768	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	MUFU BANK, LTD.-LONDON BRANCH	JAPAN	P-1	A-1	F1	GBP	140000000	0.010682947	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	SOCIETE GENERALE	FRANCE	P-1	A-1	F1	GBP	500000000	0.038153446	1/9/2021	1	TIME DEPOSIT	1/9/2021
-	SOCIETE GENERALE	FRANCE	P-1	A-1	F1	GBP	500000000	0.038153341	2/9/2021	2	TIME DEPOSIT	2/9/2021
GB00HLLJD68	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	114000000	0.008698833	13/09/2021	13	UK TREASURY BILL	13/09/2021
GB00HLLQN59	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	274500000	0.020945427	4/10/2021	34	UK TREASURY BILL	4/10/2021
GB00HLLT476	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	339264000	0.025886675	11/10/2021	41	UK TREASURY BILL	11/10/2021
GB00HLLWP91	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	300000000	0.022890492	18/10/2021	48	UK TREASURY BILL	18/10/2021
GB00HLM4891	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	500000000	0.003814864	15/11/2021	76	UK TREASURY BILL	15/11/2021
GB00HLM9C84	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	165400000	0.001261909	29/11/2021	90	UK TREASURY BILL	29/11/2021
GB00HMC6G03	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	9302000	0.000709732	4/1/2022	126	UK TREASURY BILL	4/1/2022
GB00HMCJC77	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	225162000	0.017179577	10/1/2022	132	UK TREASURY BILL	10/1/2022
GB00HMCPC41	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	57745000	0.004405944	24/01/2022	146	UK TREASURY BILL	24/01/2022
-	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	500000000	0.038150719	31/01/2022	153	UK TREASURY BILL	31/01/2022
GB00HMCTY95	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	250000000	0.019075424	7/2/2022	160	UK TREASURY BILL	7/2/2022
-	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	UNITED KINGDOM	P-1	A-1+	F1+	GBP	211490000	0.016135598	28/02/2022	181	UK TREASURY BILL	28/02/2022

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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