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348105-TMPL-12/2023

Goldman Sachs Inflation Protected Securities Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market	
									Value	
-	SWAP4009369	-	-	LCH IR USD 3.5127 A 29Nov53 FIX	3/31/2024	11/29/2053	-	-1240000	-19836.65	
-	SWAP4009367	-	-	LCH IR USD 3.7308 A 28Nov27 FIX	3/31/2024	11/28/2027	-	3650000	5953.88	
-	SWAP3992176	-	-	LCH IR USD 3.6139 A 15Nov53 FIX	3/31/2024	11/15/2053	-	-4900000	-110858.58	
-	SWAP2433980	-	-	LCH IR USD 2.0071 A 7Feb26 FIX	3/31/2024	2/7/2026	2.01	-6300000	760316.76	
-	SWAP2433982	-	-	LCH IR USD 2.1025 A 7Feb29 FIX	3/31/2024	2/7/2029	2.10	6300000	-773212.86	
-	SWAP3951648	-	-	LCH IR USD 4.3060 A 5Oct33 FIX	3/31/2024	10/5/2033	-	7530000	189685.97	
-	SWAP4120336	-	-	LCH IR USD 3.8498 A 15Nov33 FIX	3/31/2024	11/15/2033	-	9020000	31604.28	
-	SWAP3523494	-	-	LCH IR USD 2.6800 A 28Jul32 FIX	3/31/2024	7/28/2032	-	-9220000	338456.06	
-	SWAP2099251	-	-	LCH IR USD 2.1035 A 14Dec24 FIX	3/31/2024	12/14/2024	2.10	-10000000	1178582	
-	SWAP3808446	-	-	LCH IR USD 2.5641 A 11May53 FIX	3/31/2024	5/11/2053	-	-21260000	441410.75	
-	SWAP3808444	-	-	LCH IR USD 3.3912 A 10May38 FIX	3/31/2024	5/10/2038	-	24140000	-330080.71	
-	SWAP3523497	-	-	LCH IR USD 2.9100 A 28Jul37 FIX	3/31/2024	7/28/2037	-	25130000	-732330.92	
-	SWAP3523499	-	-	LCH IR USD 2.0800 A 28Jul47 FIX	3/31/2024	7/28/2047	-	-25380000	718830.13	
-	SWAP4120338	-	-	LCH IR USD 3.9754 A 31Aug28 FIX	3/31/2024	8/31/2028	-	-26600000	-2532.32	
-	SWAP3645792	-	-	LCH IR USD 4.4300 A 31Dec24 FIX	3/31/2024	12/31/2024	4.43	-10000	81.6	
-	SWAP3687006	-	-	LCH IR USD 3.4900 A 31May27 FIX	3/31/2024	5/31/2027	3.49	10000	-377.5	
-	USM4	-	-	U.S. T-BONDS,BND,06/24	3/31/2024	6/18/2024	-	-54	0	
-	91282CJY8	-	-	US GOVT TIPS 1.75% 15 JAN 2034	3/31/2024	1/15/2034	1.75	14384100	14328205.57	
-	FVM4	-	-	CBT 5-YR TNOTE,BND,06/24	3/31/2024	6/28/2024	-	254	0	
-	CASH	-	-	USD MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-2.96	-2.96	
-	912828XL9	-	-	US GOVT TIPS 0.375% 15 JUL 2025	3/31/2024	7/15/2025	0.38	513300	653326.67	
-	912828Z37	-	-	US GOVT TIPS 0.125% 15 JAN 2030	3/31/2024	1/15/2030	0.13	22640000	24598810	
-	CASH	-	-	CANADIAN DOLLAR	3/31/2024	4/22/2024	0.00	-12.07	-8.92	
-	38141W273	-	-	GS TRUST - GS FINANCIAL SQUARE GOVERNMENT FUND	3/31/2024	4/22/2024	5.20	0	1128.77	
-	CASH	-	-	USD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-891393.42	-891393.42	
-	9128287D6	-	-	US GOVT TIPS 0.25% 15 JUL 2029	3/31/2024	7/15/2029	0.25	1830000	2037686.52	
-	912810QF8	-	-	US GOVT TIPS 2.125% 15 FEB 2040	3/31/2024	2/15/2040	2.13	8180000	11862235.77	
-	912828S50	-	-	US GOVT TIPS 0.125% 15 JUL 2026	3/31/2024	7/15/2026	0.13	48254400	59413497.9	
-	912810SB5	-	-	US GOVT TIPS 1% 15 FEB 2048	3/31/2024	2/15/2048	1.00	9350000	9248069.73	
-	912810TP3	-	-	US GOVT TIPS 1.5% 15 FEB 2053	3/31/2024	2/15/2053	1.50	24227500	22062938.69	
-	912828V49	-	-	US GOVT TIPS 0.375% 15 JAN 2027	3/31/2024	1/15/2027	0.38	10670000	13006977.65	
-	91282CHP9	-	-	US GOVT TIPS 1.375% 15 JUL 2033	3/31/2024	7/15/2033	1.38	14271800	13993145.47	
-	912810TY4	-	-	US GOVT TIPS 2.125% 15 FEB 2054	3/31/2024	2/15/2054	2.13	1720000	1756248.46	
-	91282CEZ0	-	-	US GOVT TIPS 0.625% 15 JUL 2032	3/31/2024	7/15/2032	0.63	8520000	8225775.25	
-	CASH	-	-	US DOLLAR	3/31/2024	4/22/2024	0.00	1032590.11	1032590.11	
-	UXYM4	-	-	CBT ULT TNOTET,BND,06/24	3/31/2024	6/18/2024	-	-64	0	
-	WNM4	-	-	CBT UL T-BONDS,BND,06/24	3/31/2024	6/18/2024	-	-84	0	
-	91282CJH5	-	-	US GOVT TIPS 2.375% 15 OCT 2028	3/31/2024	10/15/2028	2.38	10730000	11182930.05	
-	TYM4	-	-	10 YR T-NOTES,BND,06/24	3/31/2024	6/18/2024	-	282	0	
-	91282CFR7	-	-	US GOVT TIPS 1.625% 15 OCT 2027	3/31/2024	10/15/2027	1.63	50242200	52212345.77	
-	TUM4	-	-	US 2YR T-NOTE,BND,06/24	3/31/2024	6/28/2024	-	-50	0	