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348105-TMPL-12/2023

Goldman Sachs Short Duration Bond Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	FXFwd400981	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400981	3/31/2024	4/2/2024	0.00	742269.77	1716.1
-	FXFwd400980	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400980	3/31/2024	4/2/2024	0.00	757871.43	1752.18
-	FXFwd400979	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400979	3/31/2024	4/2/2024	0.00	1793467	-829.91
-	FXFwd400978	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400978	3/31/2024	4/2/2024	0.00	1792208.16	-829.33
-	FXFwd400977	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400977	3/31/2024	4/2/2024	0.00	3909330.3	-1809.03
-	FXFwd400933	-	-	Fwd USD/CHF fx_trans_i1_memo_i:400933	3/31/2024	6/20/2024	0.00	1501851	-10475.59
-	FXFwd400932	-	-	Fwd USD/EUR fx_trans_i1_memo_i:400932	3/31/2024	6/20/2024	0.00	925999.33	2284.35
-	FXFwd400795	-	-	Fwd USD/EUR fx_trans_i1_memo_i:400795	3/31/2024	6/20/2024	0.00	687126.54	-2351.41
-	FXFwd400794	-	-	Fwd USD/CAD fx_trans_i1_memo_i:400794	3/31/2024	6/20/2024	0.00	1494000	-4534.36
-	FXFwd400793	-	-	Fwd SEK/EUR fx_trans_i1_memo_i:400793	3/31/2024	6/20/2024	0.00	1378000	11079.6
-	FXFwd400737	-	-	Fwd USD/CZK fx_trans_i1_memo_i:400737	3/31/2024	6/20/2024	0.00	17452198.35	-1491.18
-	FXFwd400736	-	-	Fwd USD/MXN fx_trans_i1_memo_i:400736	3/31/2024	6/20/2024	0.00	12683462.4	6053.21
-	FXFwd400735	-	-	Fwd USD/INR fx_trans_i1_memo_i:400735	3/31/2024	6/20/2024	0.00	1495000	-1201.34
-	FXFwd400734	-	-	Fwd USD/CNH fx_trans_i1_memo_i:400734	3/31/2024	6/20/2024	0.00	2990000	6250.45
-	FXFwd400733	-	-	Fwd USD/KRW fx_trans_i1_memo_i:400733	3/31/2024	6/20/2024	0.00	998612010	-3483.43
-	FXFwd400675	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400675	3/31/2024	4/2/2024	0.00	3786477.22	-3531.11
-	FXFwd400674	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400674	3/31/2024	5/3/2024	0.00	757219.72	3354.88
-	FXFwd400611	-	-	Fwd USD/KRW fx_trans_i1_memo_i:400611	3/31/2024	6/20/2024	0.00	746000	2495.65
-	FXFwd400610	-	-	Fwd USD/GBP fx_trans_i1_memo_i:400610	3/31/2024	6/20/2024	0.00	592498.46	2814.39
-	FXFwd400609	-	-	Fwd USD/NZD fx_trans_i1_memo_i:400609	3/31/2024	6/20/2024	0.00	746000	2803.72
-	FXFwd400582	-	-	Fwd USD/HUF fx_trans_i1_memo_i:400582	3/31/2024	6/20/2024	0.00	746000	-4563.2
-	FXFwd400581	-	-	Fwd USD/GBP fx_trans_i1_memo_i:400581	3/31/2024	6/20/2024	0.00	1492000	-5266.09
-	FXFwd400564	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400564	3/31/2024	4/2/2024	0.00	3708528.24	-3682.38
-	FXFwd400563	-	-	Fwd USD/MXN fx_trans_i1_memo_i:400563	3/31/2024	6/20/2024	0.00	1560051.37	-14516.38
-	FXFwd400562	-	-	Fwd USD/KRW fx_trans_i1_memo_i:400562	3/31/2024	6/20/2024	0.00	1021977547	-8876.47
-	FXFwd400561	-	-	Fwd JPY/EUR fx_trans_i1_memo_i:400561	3/31/2024	6/20/2024	0.00	1368104.78	-11320.46
-	FXFwd400519	-	-	Fwd USD/GBP fx_trans_i1_memo_i:400519	3/31/2024	6/20/2024	0.00	583510.43	-8544.91
-	FXFwd400491	-	-	Fwd USD/CAD fx_trans_i1_memo_i:400491	3/31/2024	6/20/2024	0.00	1499000	5141.37
-	FXFwd400490	-	-	Fwd USD/CNH fx_trans_i1_memo_i:400490	3/31/2024	6/20/2024	0.00	10739720.41	-13914.29
-	FXFwd400382	-	-	Fwd USD/BRL fx_trans_i1_memo_i:400382	3/31/2024	4/2/2024	0.00	356580	-1304.92
-	FXFwd400367	-	-	Fwd USD/CLP fx_trans_i1_memo_i:400367	3/31/2024	6/21/2024	0.00	751000	15612.6
-	FXFwd400366	-	-	Fwd USD/AUD fx_trans_i1_memo_i:400366	3/31/2024	6/20/2024	0.00	1148976.86	360.24
-	FXFwd399314	-	-	Fwd USD/BRL fx_trans_i1_memo_i:399314	3/31/2024	4/2/2024	0.00	783040.62	2388.92
-	FXFwd399313	-	-	Fwd USD/CNH fx_trans_i1_memo_i:399313	3/31/2024	6/20/2024	0.00	10747084.95	-14895.92
-	FXFwd399312	-	-	Fwd USD/JPY fx_trans_i1_memo_i:399312	3/31/2024	6/20/2024	0.00	751000	12088.57
-	FXFwd399311	-	-	Fwd SEK/EUR fx_trans_i1_memo_i:399311	3/31/2024	6/20/2024	0.00	15657716.22	-24980.77
-	FXFwd399310	-	-	Fwd USD/EUR fx_trans_i1_memo_i:399310	3/31/2024	6/20/2024	0.00	1375800.76	-10025.58
-	FXFwd399309	-	-	Fwd USD/COP fx_trans_i1_memo_i:399309	3/31/2024	6/20/2024	0.00	751000	-7421.72
-	FXFwd399308	-	-	Fwd USD/JPY fx_trans_i1_memo_i:399308	3/31/2024	6/20/2024	0.00	751000	11903.6
-	FXFwd399293	-	-	Fwd NZD/AUD fx_trans_i1_memo_i:399293	3/31/2024	6/20/2024	0.00	1235201.24	-8586.01
-	FXFwd399262	-	-	Fwd NZD/AUD fx_trans_i1_memo_i:399262	3/31/2024	6/20/2024	0.00	1235712.16	-8280.39
-	FXFwd399249	-	-	Fwd USD/MXN fx_trans_i1_memo_i:399249	3/31/2024	6/20/2024	0.00	12719837.2	4212.88
-	FXFwd399244	-	-	Fwd USD/CLP fx_trans_i1_memo_i:399244	3/31/2024	6/21/2024	0.00	709882750	-28792.27
-	FXFwd399242	-	-	Fwd USD/NZD fx_trans_i1_memo_i:399242	3/31/2024	6/20/2024	0.00	751000	13786.83
-	FXFwd399239	-	-	Fwd USD/CAD fx_trans_i1_memo_i:399239	3/31/2024	6/20/2024	0.00	1015732.76	501.29
-	FXFwd399238	-	-	Fwd USD/GBP fx_trans_i1_memo_i:399238	3/31/2024	6/20/2024	0.00	751000	6200.82
-	FXFwd399176	-	-	Fwd USD/CAD fx_trans_i1_memo_i:399176	3/31/2024	6/20/2024	0.00	1015024.56	-22.68
-	FXFwd399175	-	-	Fwd USD/JPY fx_trans_i1_memo_i:399175	3/31/2024	6/20/2024	0.00	751000	11746.28
-	FXFwd399078	-	-	Fwd USD/CAD fx_trans_i1_memo_i:399078	3/31/2024	6/20/2024	0.00	2029700.64	-2303.2
-	FXFwd399077	-	-	Fwd USD/INR fx_trans_i1_memo_i:399077	3/31/2024	6/20/2024	0.00	1504000	8835.19
-	FXFwd399019	-	-	Fwd USD/INR fx_trans_i1_memo_i:399019	3/31/2024	6/20/2024	0.00	1504000	8590.52
-	FXFwd398887	-	-	Fwd USD/INR fx_trans_i1_memo_i:398887	3/31/2024	6/20/2024	0.00	1507000	8869.03
-	FXFwd398883	-	-	Fwd USD/PLN fx_trans_i1_memo_i:398883	3/31/2024	6/20/2024	0.00	753000	12944.69
-	FXFwd398882	-	-	Fwd USD/CZK fx_trans_i1_memo_i:398882	3/31/2024	6/20/2024	0.00	17360038.5	-11427.99
-	FXFwd398875	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398875	3/31/2024	6/20/2024	0.00	753000	18519.9
-	FXFwd398867	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398867	3/31/2024	6/20/2024	0.00	753000	18915.68
-	FXFwd398866	-	-	Fwd USD/CHF fx_trans_i1_memo_i:398866	3/31/2024	6/20/2024	0.00	655816.31	-18062.37
-	FXFwd398865	-	-	Fwd USD/AUD fx_trans_i1_memo_i:398865	3/31/2024	6/20/2024	0.00	1133670.77	-11649.01
-	FXFwd398791	-	-	Fwd USD/HUF fx_trans_i1_memo_i:398791	3/31/2024	6/20/2024	0.00	376494	3365.28
-	FXFwd398790	-	-	Fwd USD/INR fx_trans_i1_memo_i:398790	3/31/2024	6/20/2024	0.00	95604616.02	-7080.08
-	FXFwd398789	-	-	Fwd ZAR/USD fx_trans_i1_memo_i:398789	3/31/2024	6/20/2024	0.00	698191	14018.55
-	FXFwd398788	-	-	Fwd USD/PLN fx_trans_i1_memo_i:398788	3/31/2024	6/20/2024	0.00	2235452.22	-11574.37
-	FXFwd398787	-	-	Fwd USD/INR fx_trans_i1_memo_i:398787	3/31/2024	6/20/2024	0.00	95602199.67	-7108.98
-	FXFwd398786	-	-	Fwd USD/COP fx_trans_i1_memo_i:398786	3/31/2024	6/20/2024	0.00	1484303007	4103.76
-	FXFwd398785	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398785	3/31/2024	6/20/2024	0.00	1693387270	-35527.51
-	FXFwd398784	-	-	Fwd USD/CZK fx_trans_i1_memo_i:398784	3/31/2024	6/20/2024	0.00	8553252.11	-5971.13
-	FXFwd398783	-	-	Fwd USD/NOK fx_trans_i1_memo_i:398783	3/31/2024	6/20/2024	0.00	746846	26753.77
-	FXFwd398782	-	-	Fwd USD/PLN fx_trans_i1_memo_i:398782	3/31/2024	6/20/2024	0.00	2235987.85	-11440.17
-	FXFwd398781	-	-	Fwd USD/BRL fx_trans_i1_memo_i:398781	3/31/2024	4/2/2024	0.00	360371	2234.7
-	FXFwd398780	-	-	Fwd USD/EUR fx_trans_i1_memo_i:398780	3/31/2024	6/20/2024	0.00	541806	8323.39
-	FXFwd398779	-	-	Fwd USD/GBP fx_trans_i1_memo_i:398779	3/31/2024	6/20/2024	0.00	891817	12052.47
-	FXFwd398778	-	-	Fwd USD/MXN fx_trans_i1_memo_i:398778	3/31/2024	6/20/2024	0.00	20438414.5	7334.75
-	FXFwd398777	-	-	Fwd USD/AUD fx_trans_i1_memo_i:398777	3/31/2024	6/20/2024	0.00	1441610.33	-15313.46
-	FXFwd398776	-	-	Fwd USD/CHF fx_trans_i1_memo_i:398776	3/31/2024	6/20/2024	0.00	1084135	28876.24
-	FXFwd398775	-	-	Fwd USD/NZD fx_trans_i1_memo_i:398775	3/31/2024	6/20/2024	0.00	1120637	32340.33
-	FXFwd398774	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398774	3/31/2024	6/20/2024	0.00	191459726	-34495.9
-	FXFwd398773	-	-	Fwd USD/SGD fx_trans_i1_memo_i:398773	3/31/2024	6/20/2024	0.00	1769248	24117.08
-	FXFwd398772	-	-	Fwd USD/CNH fx_trans_i1_memo_i:398772	3/31/2024	6/20/2024	0.00	2063793	25575.12

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Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	FXFwd398757	-	-	Fwd USD/BRL fx_trans_i1_memo_i:398757	3/31/2024	4/15/2024	0.00	379562.04	1761.46
-	FXFwd398756	-	-	Fwd USD/BRL fx_trans_i1_memo_i:398756	3/31/2024	4/15/2024	0.00	372345.68	1653.71
-	FXFwd398755	-	-	Fwd USD/COP fx_trans_i1_memo_i:398755	3/31/2024	6/20/2024	0.00	1497067000	4991.62
-	FXFwd398751	-	-	Fwd USD/CLP fx_trans_i1_memo_i:398751	3/31/2024	6/21/2024	0.00	359324160	-11775.54
-	FXFwd398719	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398719	3/31/2024	6/20/2024	0.00	378000	8583.25
-	FXFwd398716	-	-	Fwd USD/CZK fx_trans_i1_memo_i:398716	3/31/2024	6/20/2024	0.00	8749188	-4259.3
-	FXFwd398661	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398661	3/31/2024	6/20/2024	0.00	73312905	-13145.96
-	FXFwd398660	-	-	Fwd USD/SEK fx_trans_i1_memo_i:398660	3/31/2024	6/20/2024	0.00	503809	21597.35
-	FXFwd398659	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398659	3/31/2024	6/20/2024	0.00	493535700	-10537.99
-	FXFwd398644	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398644	3/31/2024	6/20/2024	0.00	55043717	-9607.59
-	FXFwd398643	-	-	Fwd USD/EUR fx_trans_i1_memo_i:398643	3/31/2024	6/20/2024	0.00	756000	8231.14
-	FXFwd398479	-	-	Fwd USD/COP fx_trans_i1_memo_i:398479	3/31/2024	6/20/2024	0.00	1489739580	5259.82
-	FXFwd398477	-	-	Fwd USD/INR fx_trans_i1_memo_i:398477	3/31/2024	6/20/2024	0.00	121754468.5	-8551.18
-	FXFwd398410	-	-	Fwd USD/NOK fx_trans_i1_memo_i:398410	3/31/2024	6/20/2024	0.00	1528363.86	59430.23
-	FXFwd398409	-	-	Fwd USD/SEK fx_trans_i1_memo_i:398409	3/31/2024	6/20/2024	0.00	15420242.39	-66513.96
-	FXFwd398306	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398306	3/31/2024	6/20/2024	0.00	378000	11628.44
-	FXFwd398305	-	-	Fwd USD/COP fx_trans_i1_memo_i:398305	3/31/2024	6/20/2024	0.00	378000	-5236.34
-	FXFwd398304	-	-	Fwd USD/EUR fx_trans_i1_memo_i:398304	3/31/2024	6/20/2024	0.00	687036.64	-11448.84
-	FXFwd398281	-	-	Fwd USD/NOK fx_trans_i1_memo_i:398281	3/31/2024	6/20/2024	0.00	15636545.94	-66940.11
-	FXFwd398240	-	-	Fwd USD/EUR fx_trans_i1_memo_i:398240	3/31/2024	6/20/2024	0.00	503719	6600.99
-	FXFwd398223	-	-	Fwd USD/CAD fx_trans_i1_memo_i:398223	3/31/2024	6/20/2024	0.00	1014465.06	-5436.64
-	FXFwd398175	-	-	Fwd USD/CLP fx_trans_i1_memo_i:398175	3/31/2024	6/21/2024	0.00	362419337	1049.46
-	FXFwd398174	-	-	Fwd USD/CLP fx_trans_i1_memo_i:398174	3/31/2024	6/21/2024	0.00	663748.88	-733.15
-	FXFwd398148	-	-	Fwd USD/NZD fx_trans_i1_memo_i:398148	3/31/2024	6/20/2024	0.00	378000	11154.63
-	FXFwd398127	-	-	Fwd USD/HUF fx_trans_i1_memo_i:398127	3/31/2024	6/20/2024	0.00	380719.47	2065.65
-	FXFwd398125	-	-	Fwd USD/CNH fx_trans_i1_memo_i:398125	3/31/2024	6/20/2024	0.00	2450435.33	24365.89
-	FXFwd398097	-	-	Fwd ZAR/USD fx_trans_i1_memo_i:398097	3/31/2024	6/20/2024	0.00	804109.33	4946.41
-	FXFwd398095	-	-	Fwd USD/TRY fx_trans_i1_memo_i:398095	3/31/2024	6/20/2024	0.00	18309.94	-306.81
-	FXFwd398073	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398073	3/31/2024	6/20/2024	0.00	748646360	-8306.75
-	FXFwd398071	-	-	Fwd USD/CZK fx_trans_i1_memo_i:398071	3/31/2024	6/20/2024	0.00	3591377.66	-994.95
-	FXFwd398069	-	-	Fwd USD/INR fx_trans_i1_memo_i:398069	3/31/2024	6/20/2024	0.00	62751024	-5412.29
-	FXFwd398068	-	-	Fwd USD/KRW fx_trans_i1_memo_i:398068	3/31/2024	6/20/2024	0.00	510743576	-5900.95
-	FXFwd398067	-	-	Fwd USD/SGD fx_trans_i1_memo_i:398067	3/31/2024	6/20/2024	0.00	756000	8093.71
-	FXFwd398066	-	-	Fwd USD/JPY fx_trans_i1_memo_i:398066	3/31/2024	6/20/2024	0.00	146659951	-26021.43
-	FXFwd398065	-	-	Fwd USD/SEK fx_trans_i1_memo_i:398065	3/31/2024	6/20/2024	0.00	503788	18741.25
-	FXFwd398064	-	-	Fwd USD/CHF fx_trans_i1_memo_i:398064	3/31/2024	6/20/2024	0.00	503788	11669.5
-	FXFwd398020	-	-	Fwd USD/SGD fx_trans_i1_memo_i:398020	3/31/2024	6/20/2024	0.00	606181.83	5781.45
-	FXFwd398017	-	-	Fwd USD/PLN fx_trans_i1_memo_i:398017	3/31/2024	6/20/2024	0.00	6765102.33	-19162.49
-	FXFwd398014	-	-	Fwd USD/NZD fx_trans_i1_memo_i:398014	3/31/2024	6/20/2024	0.00	762749.23	19906.39
-	FXFwd398013	-	-	Fwd USD/EUR fx_trans_i1_memo_i:398013	3/31/2024	6/20/2024	0.00	928470.22	10207.01
-	FXFwd398011	-	-	Fwd USD/GBP fx_trans_i1_memo_i:398011	3/31/2024	6/20/2024	0.00	1065501.76	10388.92
-	FXFwd398009	-	-	Fwd USD/SEK fx_trans_i1_memo_i:398009	3/31/2024	6/20/2024	0.00	1092037.24	-4033.02
-	FXFwd398006	-	-	Fwd USD/MXN fx_trans_i1_memo_i:398006	3/31/2024	6/20/2024	0.00	17566039.41	17815.91
-	FXFwd398005	-	-	Fwd USD/CAD fx_trans_i1_memo_i:398005	3/31/2024	6/20/2024	0.00	758935.83	1331.8
-	FXFwd398002	-	-	Fwd USD/SEK fx_trans_i1_memo_i:398002	3/31/2024	6/20/2024	0.00	1007270.3	37928.39
-	FXFwd398000	-	-	Fwd USD/NZD fx_trans_i1_memo_i:398000	3/31/2024	6/20/2024	0.00	57525.68	1337.47
-	FXFwd397998	-	-	Fwd USD/JPY fx_trans_i1_memo_i:397998	3/31/2024	6/20/2024	0.00	246735207	-26600.25
-	FXFwd397996	-	-	Fwd USD/GBP fx_trans_i1_memo_i:397996	3/31/2024	6/20/2024	0.00	1662854.88	-15494.41
-	FXFwd397994	-	-	Fwd USD/NOK fx_trans_i1_memo_i:397994	3/31/2024	6/20/2024	0.00	791665.4	24998.52
-	FXFwd397992	-	-	Fwd USD/JPY fx_trans_i1_memo_i:397992	3/31/2024	6/20/2024	0.00	346340403	-34698.52
-	FXFwd397991	-	-	Fwd USD/CAD fx_trans_i1_memo_i:397991	3/31/2024	6/20/2024	0.00	1261283	310.58
-	FXFwd397973	-	-	Fwd USD/CHF fx_trans_i1_memo_i:397973	3/31/2024	6/20/2024	0.00	1200593.29	25281.89
-	FXFwd397938	-	-	Fwd USD/AUD fx_trans_i1_memo_i:397938	3/31/2024	6/20/2024	0.00	584034.93	-1760.56
-	FXFwd397936	-	-	Fwd USD/AUD fx_trans_i1_memo_i:397936	3/31/2024	6/20/2024	0.00	1384180.85	-3807.15
-	FXFwd397934	-	-	Fwd USD/NOK fx_trans_i1_memo_i:397934	3/31/2024	6/20/2024	0.00	2178920.21	66409.37
-	FXFwd397932	-	-	Fwd USD/CAD fx_trans_i1_memo_i:397932	3/31/2024	6/20/2024	0.00	3436533.26	-6631.44
-	FXFwd397930	-	-	Fwd USD/AUD fx_trans_i1_memo_i:397930	3/31/2024	6/20/2024	0.00	5699272.06	-13498.57
-	FXFwd397928	-	-	Fwd USD/CHF fx_trans_i1_memo_i:397928	3/31/2024	6/20/2024	0.00	3992210.85	83159.12
-	FXFwd395807	-	-	Fwd USD/JPY fx_trans_i1_memo_i:395807	3/31/2024	5/7/2024	0.00	1612974.64	34100.3
-	FXFwd395656	-	-	Fwd USD/JPY fx_trans_i1_memo_i:395656	3/31/2024	5/7/2024	0.00	216792045	-38498.07
-	FXFwd275855	-	-	Fwd USD/EUR fx_trans_i1_memo_i:275855	3/31/2024	5/8/2024	0.00	3756371.37	21326.49
-	FXFwd275205	-	-	Fwd USD/EUR fx_trans_i1_memo_i:275205	3/31/2024	5/8/2024	0.00	5704000.85	34484.14
-	SWAP3189701	-	-	ICE CD US36962GXZ26 1.00 20Jun26 Q P	3/31/2024	6/20/2026	1.00	5225000	94632.97
-	SWAP3189699	-	-	ICE CD T 1.00 20Jun26 Q P	3/31/2024	6/20/2026	1.00	3475000	40304.77
-	SWAP2967743	-	-	ICE CD T 1.00 20Dec25 Q P	3/31/2024	12/20/2025	1.00	10000000	98496.26
-	SWAP4095367	-	-	CD CMBX-NA-BBB-.17 3.00 15Dec56 P	3/31/2024	12/15/2056	3.00	3100000	-352935.06
-	SWAP4058464	-	-	CD CMBX-NA-AAA.16 0.50 17Apr65 P	3/31/2024	4/17/2065	0.50	5500000	-64693.78
-	SWAP3765761	-	-	ICE CD CDXIG540 1.00 20Jun28 P	3/31/2024	6/20/2028	1.00	19049340	439137.92
-	SWAP2473467	-	-	ICE CD CDXIG532 1.00 20Jun24 P	3/31/2024	6/20/2024	1.00	225000	539.22
-	SWAP4122637	-	-	LCH IR GBP 3.7500 A 19Jun34 FIX	3/31/2024	6/19/2034		390000	5742.1
-	SWAP4142494	-	-	LCH IR AUD 3.7500 Q 29Jun26 FIX	3/31/2024	6/29/2026		1000000	-947.35
-	SWAP4122565	-	-	LCH IR USD 3.7500 A 20Jun34 FIX	3/31/2024	6/20/2034		880000	-3324.38
-	SWAP4122785	-	-	LCH IR NOK 4.0000 A 19Jun34 FIX	3/31/2024	6/19/2034		-15590000	-40343.64
-	SWAP4122809	-	-	LCH IR NZD 4.5000 S 19Jun34 FIX	3/31/2024	6/19/2034		2820000	22031.42
-	SWAP4139462	-	-	LCH IR EUR 3.0000 A 28Jun26 FIX	3/31/2024	6/28/2026		-1832302	-2221.9
-	SWAP4122661	-	-	LCH IR CAD 3.5000 S 19Jun34 FIX	3/31/2024	6/19/2034		3310000	11607.07
-	SWAP4122613	-	-	LCH IR EUR 3.0000 A 19Jun34 FIX	3/31/2024	6/19/2034		2500000	145409.45
-	SWAP4122631	-	-	LCH IR GBP 3.7500 A 19Jun29 FIX	3/31/2024	6/19/2029		2240000	5541.37
-	SWAP4139458	-	-	LCH IR CAD 4.0000 S 28Jun26 FIX	3/31/2024	6/28/2026		-4162655	-1187.66
-	SWAP4122691	-	-	LCH IR AUD 4.5000 S 19Jun34 FIX	3/31/2024	6/19/2034		4730000	76977.86
-	SWAP4122736	-	-	LCH IR CHF 1.2500 A 19Jun34 FIX	3/31/2024	6/19/2034		3050000	34388.77
-	SWAP4122711	-	-	LCH IR JPY 1.0000 A 19Jun34 FIX	3/31/2024	6/19/2034		-678000000	-50052.25
-	SWAP4122553	-	-	LCH IR USD 4.0000 A 20Jun26 FIX	3/31/2024	6/20/2026		-5250000	35217
-	SWAP4122685	-	-	LCH IR AUD 4.2500 S 19Jun29 FIX	3/31/2024	6/19/2029		8400000	75471.17
-	SWAP4122655	-	-	LCH IR CAD 3.5000 S 19Jun29 FIX	3/31/2024	6/19/2029		-7490000	-12639.32
-	SWAP4122761	-	-	LCH IR SEK 2.7500 A 19Jun34 FIX	3/31/2024	6/19/2034		-59160000	-64610.36
-	SWAP4122601	-	-	LCH IR EUR 3.0000 A 19Jun26 FIX	3/31/2024	6/19/2026		5400000	29244.01
-	SWAP3813293	-	-	LCH IR EUR 2.0000 A 17May53 FIX	3/31/2024	5/17/2053		-5550000	-11323.27
-	SWAP4122597	-	-	LCH IR EUR 2.7500 A 19Jun54 FIX	3/31/2024	6/19/2054		-5480000	-563334.59
-	SWAP4139466	-	-	LCH IR USD 4.2500 A 28Jun26 FIX	3/31/2024	6/28/2026		-7976119	13461.3
-	SWAP4122729	-	-	LCH IR CHF 1.2500 A 19Jun29 FIX	3/31/2024	6/19/2029		-7590000	-92262.28
-	SWAP4122589	-	-	LCH IR EUR 3.0000 A 19Jun34 FIX	3/31/2024	6/19/2034		8660000	374194.68
-	SWAP3887209	-	-	LCH IR JPY 1.2500 A 3Aug33 FIX	3/31/2024	8/3/2033		-1665000000	-67567.02

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Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	SWAP4085347	-	-	LCH IR EUR 3.0000 A 25Jan39 FIX	3/31/2024	1/25/2039		11520000	157838.03
-	SWAP3887211	-	-	LCH IR JPY 1.5000 A 3Aug38 FIX	3/31/2024	8/3/2038		1806000000	-84341.26
-	SWAP3988198	-	-	LCH IR EUR 2.5000 A 10Nov53 FIX	3/31/2024	11/10/2053		-12030000	-629931.95
-	SWAP4126121	-	-	LCH IR EUR 2.4700 A 12Apr29 FIX	3/31/2024	4/12/2029		15190000	59880.67
-	SWAP4122779	-	-	LCH IR NOK 4.0000 A 19Jun29 FIX	3/31/2024	6/19/2029		172750000	136779.93
-	SWAP4106586	-	-	LCH IR USD 3.7500 A 18Feb26 FIX	3/31/2024	2/18/2026		-17140000	59940.29
-	SWAP4085354	-	-	LCH IR EUR 2.0000 A 25Jan49 FIX	3/31/2024	1/25/2049		16410000	83876.78
-	SWAP3967613	-	-	LCH IR EUR 3.0000 A 20Oct27 FIX	3/31/2024	10/20/2027		18640000	227436.49
-	SWAP4122559	-	-	LCH IR USD 3.7500 A 20Jun29 FIX	3/31/2024	6/20/2029		20770000	-139447.7
-	SWAP4106588	-	-	LCH IR EUR 2.2500 A 17Feb26 FIX	3/31/2024	2/17/2026		19970000	-54175.7
-	SWAP4113173	-	-	LCH IR CAD 3.7500 S 21Feb26 FIX	3/31/2024	2/21/2026		-29360000	7413.49
-	SWAP4120156	-	-	LCH IR NZD 4.5000 S 28Feb26 FIX	3/31/2024	2/28/2026		36230000	32196.57
-	SWAP4126123	-	-	LCH IR EUR 2.8200 A 19Mar26 FIX	3/31/2024	3/19/2026		21530000	-2408.95
-	SWAP3988200	-	-	LCH IR EUR 3.0000 A 10Nov33 FIX	3/31/2024	11/10/2033		22390000	545567.11
-	SWAP3536383	-	-	LCH IR EUR 2.1520 A 9Aug37 FIX	3/31/2024	8/9/2037		24870000	-501394.03
-	SWAP4120154	-	-	LCH IR AUD 3.7500 Q 28Feb26 FIX	3/31/2024	2/28/2026		-40240000	-10314.64
-	SWAP4113175	-	-	LCH IR AUD 3.7500 Q 21Feb26 FIX	3/31/2024	2/21/2026		41660000	9004.41
-	SWAP4122673	-	-	LCH IR AUD 4.0000 Q 19Jun26 FIX	3/31/2024	6/19/2026		-44600000	-90704.26
-	SWAP4077479	-	-	LCH IR EUR 2.3700 A 19Jan34 FIX	3/31/2024	1/19/2034		27100000	197919.2
-	SWAP4077481	-	-	LCH IR EUR 2.5350 A 19Jan34 FIX	3/31/2024	1/19/2034		-27100000	-242801.71
-	SWAP4085352	-	-	LCH IR EUR 2.5000 A 25Jan44 FIX	3/31/2024	1/25/2044		-27550000	-206894.66
-	SWAP3536385	-	-	LCH IR EUR 1.0510 A 11Aug47 FIX	3/31/2024	8/11/2047		37230000	-1058885.25
-	SWAP3790624	-	-	LCH IR EUR 2.6730 A 22Apr28 FIX	3/31/2024	4/22/2028		42460000	582973.51
-	SWAP3790891	-	-	LCH IR EUR 2.8520 A 22Apr28 FIX	3/31/2024	4/22/2028		-42460000	-614376.26
-	SWAP4122773	-	-	LCH IR NOK 4.5000 A 19Jun26 FIX	3/31/2024	6/19/2026		601400000	255154.01
-	SWAP4122749	-	-	LCH IR SEK 3.2500 A 19Jun26 FIX	3/31/2024	6/19/2026		682560000	266152.82
-	SWAP3536381	-	-	LCH IR EUR 1.4515 A 10Aug42 FIX	3/31/2024	8/10/2042		-63600000	2235144.1
-	SWAP4122705	-	-	LCH IR JPY 0.5000 A 19Jun29 FIX	3/31/2024	6/19/2029		-13177000000	193504.13
-	SWAP4122723	-	-	LCH IR CHF 1.0000 A 19Jun26 FIX	3/31/2024	6/19/2026		-90110000	430.2
-	SWAP4135441	-	-	LCH IR EUR 3.8832 A 12Jun24 FIX	3/31/2024	6/12/2024		186335903	-3582.12
-	SWAP4009369	-	-	LCH IR USD 3.5127 A 29Nov53 FIX	3/31/2024	11/29/2053		-2740000	-43832.6
-	SWAP4009367	-	-	LCH IR USD 3.7308 A 28Nov27 FIX	3/31/2024	11/28/2027		8060000	13147.47
-	SWAP3992176	-	-	LCH IR USD 3.6139 A 15Nov53 FIX	3/31/2024	11/15/2053		-10690000	-241852.7
-	SWAP4122649	-	-	LCH IR CAD 4.2500 S 19Jun26 FIX	3/31/2024	6/19/2026		46780000	235576.47
-	SWAP3937835	-	-	LCH IR USD 3.7818 A 22Sep36 FIX	3/31/2024	9/22/2036		-15880000	-138178.23
-	SWAP3951648	-	-	LCH IR USD 4.3060 A 5Oct33 FIX	3/31/2024	10/5/2033		16420000	413631.29
-	SWAP4120336	-	-	LCH IR USD 3.8498 A 15Nov33 FIX	3/31/2024	11/15/2033		18000000	63068.4
-	SWAP3523494	-	-	LCH IR USD 2.6800 A 28Jul32 FIX	3/31/2024	7/28/2032		-20480000	751798.27
-	SWAP3589683	-	-	LCH IR USD 3.2400 A 6Oct35 FIX	3/31/2024	10/6/2035		-23540000	775692.43
-	SWAP3808446	-	-	LCH IR USD 2.5641 A 11May53 FIX	3/31/2024	5/11/2053		-47970000	995977.12
-	SWAP3523499	-	-	LCH IR USD 2.0800 A 28Jul47 FIX	3/31/2024	7/28/2047		-51020000	1445024.15
-	SWAP3523497	-	-	LCH IR USD 2.9100 A 28Jul37 FIX	3/31/2024	7/28/2037		51150000	-1490597.96
-	SWAP4120338	-	-	LCH IR USD 3.9754 A 31Aug28 FIX	3/31/2024	8/31/2028		-53470000	-5090.35
-	SWAP3808444	-	-	LCH IR USD 3.3912 A 10May38 FIX	3/31/2024	5/10/2038		56800000	-776660.48
-	SWAP3937831	-	-	LCH IR USD 3.6961 A 22Sep28 FIX	3/31/2024	9/22/2028		70430000	167757.21
-	SWAP3589681	-	-	LCH IR USD 3.3500 A 6Oct27 FIX	3/31/2024	10/6/2027		102530000	-582093.57
-	3136AWKF3	-	-	FEDERAL NATIONAL MORTGA SG 2017-31 FRN 25 MAY 2047	3/31/2024	5/25/2047	0.67	383681.21	40989.09
-	95001FAC9	-	-	WELLS FARGO COMM D 2017-RC1 3.25% 15 JAN 2060 144A	3/31/2024	1/15/2060	3.25	900000	727299.77
-	69343FAA5	-	-	PHEAA STUDENT LOAN A 2016-1A FRN 25 SEP 2065 144A	3/31/2024	9/25/2065	6.58	513571.78	514790.22
-	3137BPDJ5	-	-	FEDERAL HOME LOAN MOR ST 2016-4583 FRN 15 MAY 2046	3/31/2024	5/15/2046	0.57	230574.43	22777.06
-	38379VUJ1	-	-	GOVERNMENT NATIONAL MORT IA 2016-27 4% 20 JUN 2045	3/31/2024	6/20/2045	4.00	78229.55	10110.67
-	3136AQC57	-	-	FEDERAL NATIONAL MORTGAG SJ 2016-1 FRN 25 FEB 2046	3/31/2024	2/25/2046	0.72	314132.43	32072.19
-	38379QCY9	-	-	GOVERNMENT NATIONAL MO SP 2015-123 FRN 20 SEP 2045	3/31/2024	9/20/2045	0.81	141900.86	14112.92
-	17324DAY0	-	-	CITIGROUP COMMERCIAL MOR C 2015-P1 FRN 15 SEP 2048	3/31/2024	9/15/2048	4.37	1949000	1814022.53
-	64829CAA6	-	-	NEW RESIDENTIAL MO A1 2015-1A FRN 28 MAY 2052 144A	3/31/2024	5/28/2052	3.75	76980.24	71983.78
-	3137BJMU4	-	-	FEDERAL HOME LOAN MOR SY 2015-4468 FRN 15 MAY 2045	3/31/2024	5/15/2045	0.67	334616.25	31788.17
-	38379GV20	-	-	GOVERNMENT NATIONAL MO SA 2014-162 FRN 20 NOV 2044	3/31/2024	11/20/2044	0.16	81207.46	5787.55
-	38379EW73	-	-	GOVERNMENT NATIONAL MO SL 2014-132 FRN 20 OCT 2043	3/31/2024	10/20/2043	0.66	146271.04	6183.22
-	36179TZ65	-	-	GNMA2 Single Family 30yr 4.50 01/01/2048	3/31/2024	6/20/2048	4.50	650989.77	636294.78
-	36179T4Q5	-	-	GNMA2 Single Family 30yr 4.50 01/01/2048	3/31/2024	7/20/2048	4.50	659389.21	644504.62
-	36179U4E9	-	-	GNMA2 Single Family 30yr 4.50 01/01/2049	3/31/2024	10/20/2049	4.50	477797.75	466116.41
-	3137B9HA6	-	-	FEDERAL HOME LOAN MOR SE 2014-4314 FRN 15 MAR 2044	3/31/2024	3/15/2044	0.62	200517.03	17563.25
-	28137RAA5	-	-	EDSOUTH INDENTURE NO A 2014-1 FRN 25 FEB 2039 144A	3/31/2024	2/25/2039	6.13	172957.71	171121.64
-	38378WUZ4	-	-	GOVERNMENT NATIONAL MO CS 2013-124 FRN 20 AUG 2043	3/31/2024	8/20/2043	0.61	218826.97	20565.94
-	3136ABDT7	-	-	FEDERAL NATIONAL MORTGAG B 2012-153 7% 25 JUL 2042	3/31/2024	7/25/2042	7.00	31024.47	33551.21
-	69338YAA1	-	-	PENNSYLVANIA HIGHE A1 2012-1A FRN 25 MAY 2057 144A	3/31/2024	5/25/2057	5.99	0	0
-	3136A9EA2	-	-	FEDERAL NATIONAL MORTGAG B 2012-111 7% 25 OCT 2042	3/31/2024	10/25/2042	7.00	9216.24	9785.9
-	36179TXV2	-	-	GNMA2 Single Family 30yr 4.00 01/01/2048	3/31/2024	5/20/2048	4.00	1831367.13	1739345
-	9128284V9	-	-	US GOVT 2.875% 15 AUG 2028	3/31/2024	8/15/2028	2.88	850000	806137.58
-	36179UCC4	-	-	GNMA2 Single Family 30yr 4.50 01/01/2048	3/31/2024	9/20/2048	4.50	1013153.65	989650.21
-	31398SH97	-	-	FEDERAL NATIONAL MORTG AS 2010-135 FRN 25 DEC 2040	3/31/2024	12/25/2040	0.52	60837.77	4223.45
-	31371M4U8	-	-	FNMA Single Family 20yr 5.00 01/01/2026	3/31/2024	11/1/2026	5.00	2736.37	2721.99
-	CASH	-	-	US DOLLAR	3/31/2024	4/22/2024	0.00	0	0
-	CASH	-	-	US DOLLAR	3/31/2024	4/22/2024	0.00	-33554955.45	-33506120.31
-	CASH	-	-	SINGAPORE DOLLAR	3/31/2024	4/22/2024	0.00	5988.36	4437.14
-	CASH	-	-	SWEDISH KRONE	3/31/2024	4/22/2024	0.00	0.09	0.01
-	CASH	-	-	SWEDISH KRONE	3/31/2024	4/22/2024	0.00	39112.18	3657.87
-	CASH	-	-	POLISH ZLOTY	3/31/2024	4/22/2024	0.00	-1249.05	-313.22
-	CASH	-	-	POLISH ZLOTY	3/31/2024	4/22/2024	0.00	52766.5	13232.15
-	CASH	-	-	NEW ZEALAND DOLLAR	3/31/2024	4/22/2024	0.00	-0.01	-0.01
-	CASH	-	-	NEW ZEALAND DOLLAR	3/31/2024	4/22/2024	0.00	-0.05	-0.03
-	CASH	-	-	NORWAY KRONE	3/31/2024	4/22/2024	0.00	-4768.15	-439.52
-	CASH	-	-	NORWAY KRONE	3/31/2024	4/22/2024	0.00	-5529.68	-509.71
-	CASH	-	-	MEXICAN PESO	3/31/2024	4/22/2024	0.00	86399.48	5197.98
-	CASH	-	-	MEXICAN PESO	3/31/2024	4/22/2024	0.00	-0.01	0
-	CASH	-	-	JAPANESE YEN	3/31/2024	4/22/2024	0.00	-73619	-486.43
-	CASH	-	-	ISRAELI SHEKEL	3/31/2024	4/22/2024	0.00	-125.73	-34.32
-	CASH	-	-	BRITISH POUND STERLING	3/31/2024	4/22/2024	0.00	1722.25	2175.63
-	CASH	-	-	CZECHOSLOVOKIAN KORUNA	3/31/2024	4/22/2024	0.00	245065.28	10467.06
-	CASH	-	-	CNY	3/31/2024	4/22/2024	0.00	-695.64	-96.25
-	CASH	-	-	CNY	3/31/2024	4/22/2024	0.00	0	0
-	CASH	-	-	SWISS FRANC	3/31/2024	4/22/2024	0.00	-472.62	-524.73
-	CASH	-	-	CANADIAN DOLLAR	3/31/2024	4/22/2024	0.00	582.82	430.68

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Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	CASH	-	-	AUSTRALIAN DOLLAR	3/31/2024	4/22/2024	0.00	653.9	426.6
-	CASH	-	-	AUSTRALIAN DOLLAR	3/31/2024	4/22/2024	0.00	271.83	177.34
-	TUM4	-	-	US 2YR T-NOTE,BND,06/24	3/31/2024	6/28/2024		2385	0
-	FVM4	-	-	CBT 5-YR TNOTE,BND,06/24	3/31/2024	6/28/2024		505	0
-	G M4	-	-	LIF LONG GILT,BND,06/24	3/31/2024	6/26/2024		1	0
-	TYM4	-	-	10 YR T-NOTES,BND,06/24	3/31/2024	6/18/2024		-172	0
-	UXYM4	-	-	CBT ULT TNOTET,BND,06/24	3/31/2024	6/18/2024		-192	0
-	WNM4	-	-	CBT UL T-BONDS,BND,06/24	3/31/2024	6/18/2024		-36	0
-	USM4	-	-	U.S. T-BONDS,BND,06/24	3/31/2024	6/18/2024		-88	0
-	00831TAB7	-	-	AFRICAN EXPORT-IMPORT B 2.634% 17 MAY 2026-26 144A	3/31/2024	5/17/2026	2.63	1050000	990655.22
-	87264ABB0	-	-	T-MOBILE USA, INC. 3.5% 15 APR 2025-25	3/31/2024	4/15/2025	3.50	12865000	12819418.87
-	39530LAD2	-	-	GREENKO DUTCH B.V. 3.85% 29 MAR 2026-25 144A	3/31/2024	3/29/2026	3.85	182000	170873.78
-	879360AC9	-	-	TELEDYNE TECHNOLOGIES INCORPOR 1.6% 01 APR 2026-26	3/31/2024	4/1/2026	1.60	9375000	8804891.28
-	37940XAE2	-	-	GLOBAL PAYMENTS INC. 1.2% 01 MAR 2026-26	3/31/2024	3/1/2026	1.20	3175000	2941274.3
-	143658BN1	-	-	CARNIVAL CORPORATION 5.75% 01 MAR 2027-26 144A	3/31/2024	3/1/2027	5.75	2280000	2257271.16
-	827048AX7	-	-	SILGAN HOLDINGS INC 1.4% 01 APR 2026-26 144A	3/31/2024	4/1/2026	1.40	1925000	1777452.7
-	05369AAK7	-	-	AVIATION CAPITAL GROUP L 1.95% 30 JAN 2026-25 144A	3/31/2024	1/30/2026	1.95	1725000	1616655.13
-	04685A2U4	-	-	ATHENE GLOBAL FUNDING 1.45% 08 JAN 2026 144A	3/31/2024	1/8/2026	1.45	305000	284197.35
-	55608JAR9	-	-	MACQUARIE GROUP LIMITED 1.34% 12 JAN 2027-26 144A	3/31/2024	1/12/2027	1.34	2100000	1954404.47
-	459506AN1	-	-	INTERNATIONAL FLAVORS & 1.23% 01 OCT 2025-25 144A	3/31/2024	10/1/2025	1.23	5225000	4925625.12
-	6174468V4	-	-	MORGAN STANLEY 0.985% 10 DEC 2026-25	3/31/2024	12/10/2026	0.99	4025000	3742233.94
-	M8237RAH7	-	-	SAUDI ARABIAN OIL COMPA 1.625% 24 NOV 2025-25 REGS	3/31/2024	11/24/2025	1.63	2130000	2016311.26
-	46647PBT2	-	-	JPMORGAN CHASE & CO. 1.045% 19 NOV 2026-25	3/31/2024	11/19/2026	1.05	9200000	8612891.57
-	709599BL7	-	-	PENSKE TRUCK LEASING CO., 1.2% 15 NOV 2025-25 144A	3/31/2024	11/15/2025	1.20	4950000	4638675.94
-	6174468R3	-	-	MORGAN STANLEY 0.864% 21 OCT 2025-24	3/31/2024	10/21/2025	0.86	2125000	2074566.59
-	67091GAE3	-	-	OCI N.V. 4.625% 15 OCT 2025-24 144A	3/31/2024	10/15/2025	4.63	1043000	1044442.06
-	05583JAH5	-	-	BPCE 1.652% 06 OCT 2026-25 144A	3/31/2024	10/6/2026	1.65	3675000	3480932.71
-	05530QAN0	-	-	B.A.T. INTERNATIONAL FINANCE 1.668% 25 MAR 2026-26	3/31/2024	3/25/2026	1.67	8000000	7452746.05
-	67059TAG0	-	-	NUSTAR LOGISTICS, L.P. 5.75% 01 OCT 2025-25	3/31/2024	10/1/2025	5.75	7500000	7679134.11
-	378272AX6	-	-	GLENCORE FUNDING LLC 1.625% 01 SEP 2025-25 144A	3/31/2024	9/1/2025	1.63	4200000	3980898.13
-	29364GAM5	-	-	ENTERGY CORPORATION 0.9% 15 SEP 2025-25	3/31/2024	9/15/2025	0.90	2800000	2627388.34
-	00774MAN5	-	-	AERCAP IRELAND CAPITAL DESIGNA 6.5% 15 JUL 2025-25	3/31/2024	7/15/2025	6.50	640000	655245.48
-	09659W2L7	-	-	BNP PARIBAS 2.219% 09 JUN 2026-25 144A	3/31/2024	6/9/2026	2.22	3275000	3171724.54
-	225401AQ1	-	-	UBS GROUP AG 2.193% 05 JUN 2026-25 144A	3/31/2024	6/5/2026	2.19	9600000	9274206.11
-	45674CAA1	-	-	INFOR, INC. 1.75% 15 JUL 2025-25 144A	3/31/2024	7/15/2025	1.75	1075000	1022025.4
-	03027XBB5	-	-	AMERICAN TOWER CORPORATION 1.3% 15 SEP 2025-25	3/31/2024	9/15/2025	1.30	1400000	1321018.75
-	651229BB1	-	-	NEWELL BRANDS INC. 4.875% 01 JUN 2025-25	3/31/2024	6/1/2025	4.88	2770000	2771513.46
-	05971KAE9	-	-	BANCO SANTANDER, S.A. 2.746% 28 MAY 2025	3/31/2024	5/28/2025	2.75	1600000	1561307.79
-	320517AD7	-	-	FIRST HORIZON CORPORATION 4% 26 MAY 2025-25	3/31/2024	5/26/2025	4.00	1500000	1482099.05
-	382550BH3	-	-	GOODYEAR TIRE & RUBBER COMPANY 9.5% 31 MAY 2025-24	3/31/2024	5/31/2025	9.50	3235000	3360985.68
-	928668BE1	-	-	VOLKSWAGEN GROUP OF AMERICA 3.35% 13 MAY 2025 144A	3/31/2024	5/13/2025	3.35	2955000	2922781.54
-	15135BAR2	-	-	CENTENE CORPORATION 4.25% 15 DEC 2027-24	3/31/2024	12/15/2027	4.25	1900000	1835909.96
-	097023CY9	-	-	BOEING COMPANY (THE) 5.15% 01 MAY 2030-30	3/31/2024	5/1/2030	5.15	6455000	6381817.96
-	097023CT0	-	-	BOEING COMPANY (THE) 4.875% 01 MAY 2025-25	3/31/2024	5/1/2025	4.88	10068000	10160196.14
-	06738EBL8	-	-	BARCLAYS PLC 2.852% 07 MAY 2026-25	3/31/2024	5/7/2026	2.85	3600000	3530913.25
-	95000U2N2	-	-	WELLS FARGO & COMPANY 2.188% 30 APR 2026-25	3/31/2024	4/30/2026	2.19	7200000	7001618.44
-	552953CG4	-	-	MGM RESORTS INTERNATIONAL 6.75% 01 MAY 2025-24	3/31/2024	5/1/2025	6.75	2040000	2096118.6
-	6174468Q5	-	-	MORGAN STANLEY 2.188% 28 APR 2026-25	3/31/2024	4/28/2026	2.19	20275000	19750909.92
-	64110LAY2	-	-	NETFLIX, INC. 3.625% 15 JUN 2025-25 144A	3/31/2024	6/15/2025	3.63	2189000	2166517.8
-	443201AA6	-	-	HOWMET AEROSPACE INC. 6.875% 01 MAY 2025-25	3/31/2024	5/1/2025	6.88	1265000	1314619.45
-	71376LAD2	-	-	PERFORMANCE FOOD GROUP 6.875% 01 MAY 2025-24 144A	3/31/2024	5/1/2025	6.88	3020000	3106618.92
-	715638DE9	-	-	PERUVIAN GOVT 2.392% 23 JAN 2026	3/31/2024	1/23/2026	2.39	2120000	2018137.77
-	80413TAS8	-	-	SAUDI ARABIAN GOVT 2.9% 22 OCT 2025 144A	3/31/2024	10/22/2025	2.90	800000	783682.22
-	30166DAC2	-	-	EXETER AUTOMOBILE REC A3 2024-2A 5.63% 15 OCT 2026	3/31/2024	10/15/2026	5.63	1900000	1900082.84
-	05765DAL9	-	-	BALBOA BAY LOAN AR 2024-1A 0.001% 20 APR 2036 144A	3/31/2024	4/20/2036		5600000	5601002.4
-	33883MAJ3	-	-	FLATIRON CLO 20 LT AR 2024-1A FRN 20 MAY 2036 144A	3/31/2024	5/20/2036		3700000	3700662.3
-	29366EFE1	-	-	ENTERGY CORPORATION 14 JUN 2024 CP	3/31/2024	6/14/2024	0.00	3168000	3130481.38
-	67077UEE6	-	-	NUTRIEN LTD. 14 MAY 2024 CP	3/31/2024	5/14/2024	0.00	5757000	5715080.29
-	29251UDF2	-	-	ENBRIDGE (U.S.) INC. 15 APR 2024 CP	3/31/2024	4/15/2024	0.00	5364000	5349015.67
-	37046TP32	-	-	GENERAL MOTORS FINANCIAL COMPANY, I 03 FEB 2025 CP	3/31/2024	2/3/2025	0.00	1903000	1813256.8
-	56586PAW8	-	-	MARATHON STATIC A1R2 2024-18A FRN 20 JUL 2030 144A	3/31/2024	7/20/2030	6.48	3776969	3783067.86
-	69690CAN3	-	-	PALMER SQUARE LO A1BR 2024-3A FRN 15 APR 2031 144A	3/31/2024	4/15/2031	6.72	5025000	5040901.97
-	64134GAL3	-	-	NEUBERGER BERMAN A1R 2024-39A FRN 20 APR 2038 144A	3/31/2024	4/20/2038	6.85	3500000	3520109.21
-	05612GAA1	-	-	BX COMMERCIAL MORT A 2024-XL5 FRN 15 MAR 2041 144A	3/31/2024	3/15/2041	6.69	2150000	2157076.7
-	29366EEV4	-	-	ENTERGY CORPORATION 29 MAY 2024 CP	3/31/2024	5/29/2024	0.00	4113000	4074130.46
-	05353AD97	-	-	AVANGRID, INC. 09 APR 2024 CP	3/31/2024	4/9/2024	0.00	5171000	5161592.04
-	12665JD14	-	-	CVS HEALTH CORPORATION 01 APR 2024 CP	3/31/2024	4/1/2024	0.00	6294000	6290226.62
-	26244HDQ3	-	-	DUKE ENERGY CORPORATION 24 APR 2024 CP	3/31/2024	4/24/2024	0.00	4000000	3983371
-	56608KAW3	-	-	MARBLE POINT CLO A12R 2024-2A FRN 20 JAN 2032 144A	3/31/2024	1/20/2032	6.52	6500000	6528144.65
-	485862AC0	-	-	KATAYMA CLO II, LTD B 2024-2A FRN 20 APR 2037 144A	3/31/2024	4/20/2037	7.44	2500000	2501895.54
-	06745GBL4	-	-	BARCLAYS BANK PLC FRN 21 FEB 2025 CD	3/31/2024	2/21/2025	5.70	3110000	3116895.13
-	34533BAA8	-	-	FORD CREDIT AUTO OW A 2024-1 5.3% 15 AUG 2036 144A	3/31/2024	8/15/2036	4.87	3200000	3207436.27
-	87122CAJ2	-	-	SYCAMORE TREE CLO AR 2024-2A FRN 20 JAN 2037 144A	3/31/2024	1/20/2037	7.00	2200000	2224504.88
-	65481CAB0	-	-	NISSAN AUTO LEASE TRU A2A 2024-A 5.11% 15 OCT 2026	3/31/2024	10/15/2026	5.11	6350000	6347937.95
-	05611VAA9	-	-	BX COMMERCIAL MORT A 2024-XL4 FRN 15 FEB 2039 144A	3/31/2024	2/15/2039	6.77	4600000	4620161.31
-	21H042646	-	-	G2SF 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-3000000	-2884687.5
-	21H040640	-	-	G2SF 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	-1000000	-936796.9
-	21H030641	-	-	G2SF 3.00 04/24 TBA	3/31/2024	4/1/2054	3.00	-3000000	-2648671.8
-	21H030641	-	-	G2SF 3.00 04/24 TBA	3/31/2024	4/1/2054	3.00	-1000000	-882890.6
-	86746BAA1	-	-	HELIOS ISSUER 1A 2023-GRID1 5.75% 20 DEC 2050 144A	3/31/2024	12/20/2050	5.75	366268.39	372499.65
-	05554FAD7	-	-	BBCMS MORTGAGE TRUST 2 A5 2023-C22 FRN 15 NOV 2056	3/31/2024	11/15/2056	6.80	2850000	3234635.77
-	3142GQGE6	-	-	FNMA Single Family 30yr 6.50 01/01/2053	3/31/2024	11/1/2053	6.50	6802848.59	7080031.41
-	01F070641	-	-	FNCL 7.00 04/24 TBA	3/31/2024	4/1/2054	7.00	29000000	29892654.8
-	01F070641	-	-	FNCL 7.00 04/24 TBA	3/31/2024	4/1/2054	7.00	-29000000	-29892654.8
-	01F062648	-	-	FNCL 6.50 04/24 TBA	3/31/2024	4/1/2054	6.50	-12000000	-12260625.6
-	01F062648	-	-	FNCL 6.50 04/24 TBA	3/31/2024	4/1/2054	6.50	6000000	6130312.8
-	01F060642	-	-	FNCL 6.00 04/24 TBA	3/31/2024	4/1/2054	6.00	-6000000	-6059531.4
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-2000000	-1991562.4
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	15000000	14936718
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	2000000	1991562.4
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-3000000	-2987343.6
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-2000000	-1991562.4
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-4000000	-3983124.8

Goldman Sachs | Asset Management

Goldman Sachs Short Duration Bond Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	01F040644	-	-	FNCL 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	17000000	15759530.4
-	01F040644	-	-	FNCL 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	-17000000	-15759530.4
-	OEM4	-	-	EURX EUR-BOBL,BND,06/24	3/31/2024	6/6/2024		-112	0
-	DUM4	-	-	EURX E-SHATZ,BND,06/24	3/31/2024	6/6/2024		-202	0
-	UBM4	-	-	EURX EUR-BUXL,BND,06/24	3/31/2024	6/6/2024		4	0
-	RXM4	-	-	EURX EUR-BUND,BND,06/24	3/31/2024	6/6/2024		4	0
-	OATM4	-	-	EUX FOAT,BND,06/24	3/31/2024	6/6/2024		3	0
-	G8569B104	-	-	SUNAC SERVICES HOLDINGS LTD	3/31/2024	4/22/2024		22377	5318.02
-	CASH	-	-	CHINESE RENMINBI OFFSHORE	3/31/2024	4/22/2024	0.00	24580.12	3385.5
-	CASH	-	-	CHINESE RENMINBI OFFSHORE	3/31/2024	4/22/2024	0.00	0	0
-	38141W273	-	-	GS TRUST - GS FINANCIAL SQUARE GOVERNMENT FUND	3/31/2024	4/22/2024	5.20	0	3684.26
-	CASH	-	-	GBP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	937.38	1184.15
-	CASH	-	-	EURO MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	304174.41	328508.69
-	CASH	-	-	USD MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	9692816.99	9692816.99
-	CASH	-	-	USD MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-10022511.88	-10022511.88
-	55609NAC2	-	-	MACQUARIE AIRFINANCE HOLD 6.4% 26 MAR 2029-29 144A	3/31/2024	3/26/2029	6.40	260000	264309.39
-	731011AX0	-	-	POLISH GOVT 4.625% 18 MAR 2029	3/31/2024	3/18/2029	4.63	2600000	2581024.33
-	06738ECP8	-	-	BARCLAYS PLC 5.674% 12 MAR 2028-27	3/31/2024	3/12/2028	5.67	3115000	3134438.87
-	95081QAQ7	-	-	WESCO DISTRIBUTION, INC 6.375% 15 MAR 2029-26 144A	3/31/2024	3/15/2029	6.38	1485000	1506284.07
-	00287YDR7	-	-	ABBVIE INC. 4.8% 15 MAR 2027-27	3/31/2024	3/15/2027	4.80	18000000	18098983.68
-	431571AF5	-	-	HILLENBRAND INC 6.25% 15 FEB 2029-26	3/31/2024	2/15/2029	6.25	1191000	1209619.2
-	251526CV9	-	-	DEUTSCHE BANK AG-NEW YORK BR 5.706% 08 FEB 2028-27	3/31/2024	2/8/2028	5.71	3135000	3158578.43
-	14448CBB9	-	-	CARRIER GLOBAL CORPORATION 5.8% 30 NOV 2025	3/31/2024	11/30/2025	5.80	1805000	1852065.13
-	370334CX0	-	-	GENERAL MILLS, INC. 4.7% 30 JAN 2027-26	3/31/2024	1/30/2027	4.70	6115000	6112585.88
-	83001WAC8	-	-	SIX FLAGS THEME PARKS INC. 7% 01 JUL 2025-24 144A	3/31/2024	7/1/2025	7.00	1125000	1147514.64
-	46647PBK1	-	-	JPMORGAN CHASE & CO. 2.083% 22 APR 2026-25	3/31/2024	4/22/2026	2.08	6360000	6189141.22
-	74727PBC4	-	-	QATARI GOVT 3.4% 16 APR 2025 144A	3/31/2024	4/16/2025	3.40	690000	689043.58
-	05351WAC7	-	-	AVANGRID, INC. 3.2% 15 APR 2025-25	3/31/2024	4/15/2025	3.20	1375000	1360431.9
-	22550L2C4	-	-	CREDIT SUISSE AG-NEW YORK BRANCH 2.95% 09 APR 2025	3/31/2024	4/9/2025	2.95	675000	666483.58
-	172967MQ1	-	-	CITIGROUP INC. 3.106% 08 APR 2026-25	3/31/2024	4/8/2026	3.11	14275000	14127096.83
-	46647PBH8	-	-	JPMORGAN CHASE & CO. 2.005% 13 MAR 2026-25	3/31/2024	3/13/2026	2.01	22175000	21462164.57
-	44810RAA6	-	-	HUSKY III HOLDING LIMITED 13% 15 FEB 2025 144A	3/31/2024	2/15/2025	13.00	1104000	1122817.92
-	69370CAB6	-	-	PTC INC. 3.625% 15 FEB 2025 144A	3/31/2024	2/15/2025	3.63	2085000	2049249.01
-	92564RAC9	-	-	VICI PROPERTIES L.P. 3.5% 15 FEB 2025 144A	3/31/2024	2/15/2025	3.50	4590000	4512384.02
-	87612BBN1	-	-	TARGA RESOURCES PARTNERS LP 6.875% 15 JAN 2029-25	3/31/2024	1/15/2029	6.88	2720000	2835229.14
-	26884LAH2	-	-	EQT CORPORATION 6.125% 01 FEB 2025-25	3/31/2024	2/1/2025	6.13	2625000	2657459.95
-	05401AAH4	-	-	AVOLON HOLDINGS FUNDING 2.875% 15 FEB 2025-25 144A	3/31/2024	2/15/2025	2.88	2075000	2027155.21
-	00914AAF9	-	-	AIR LEASE CORPORATION 2.3% 01 FEB 2025-25	3/31/2024	2/1/2025	2.30	7038000	6861759.99
-	03027XAZ3	-	-	AMERICAN TOWER CORPORATION 2.4% 15 MAR 2025-25	3/31/2024	3/15/2025	2.40	1150000	1116483.37
-	36168QAF1	-	-	GFL ENVIRONMENTAL INC. 5.125% 15 DEC 2026-24 144A	3/31/2024	12/15/2026	5.13	4860000	4846318.85
-	577081BD3	-	-	MATTEL, INC. 5.875% 15 DEC 2027-24 144A	3/31/2024	12/15/2027	5.88	2815000	2874895.7
-	316773CY4	-	-	FIFTH THIRD BANCORP 2.375% 28 JAN 2025-24	3/31/2024	1/28/2025	2.38	690000	674294.4
-	12556LBJ4	-	-	FIRST-CITIZENS BANK & TRUST 2.969% 27 SEP 2025-24	3/31/2024	9/27/2025	2.97	1050000	1026064.78
-	92840VAF9	-	-	VISTRA OPERATIONS COMPANY L 5% 31 JUL 2027-24 144A	3/31/2024	7/31/2027	5.00	2965000	2897798.7
-	92840VAD4	-	-	VISTRA OPERATIONS COMPAN 3.55% 15 JUL 2024-24 144A	3/31/2024	7/15/2024	3.55	2325000	2323060.16
-	032177AH0	-	-	AMSTED INDUSTRIES INCOR 5.625% 01 JUL 2027-24 144A	3/31/2024	7/1/2027	5.63	2754000	2752777
-	05553RAD2	-	-	BBCMS MORTGAGE TRUST ASB 2023-C19 5.7% 15 APR 2056	3/31/2024	4/15/2056	5.70	800000	840514.05
-	05553RAC4	-	-	BBCMS MORTGAGE TRUS A5 2023-C19 5.451% 15 APR 2056	3/31/2024	4/15/2056	5.45	2900000	2997319.31
-	254683CY9	-	-	DISCOVER CARD EXECUTIO A 2023-A1 4.31% 15 MAR 2028	3/31/2024	3/15/2028	4.31	3800000	3756069.43
-	06644EAG3	-	-	BANK5 2023-5YR1 A3 2023-5YR1 FRN 15 APR 2056	3/31/2024	4/15/2056	6.26	3610000	3760730.71
-	3140QRXU2	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	4/1/2053	6.00	927535.08	951847.76
-	3140QRXT5	-	-	FNMA Single Family 30yr 6.00 01/01/2053	3/31/2024	4/1/2053	6.00	926308.27	952904.56
-	3140QRXS7	-	-	FNMA Single Family 30yr 6.00 01/01/2053	3/31/2024	4/1/2053	6.00	930346.18	959965.73
-	3140QRXE8	-	-	FNMA Single Family 30yr 5.50 01/01/2053	3/31/2024	4/1/2053	5.50	941306.99	950818.66
-	3133KQK62	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	1/1/2053	6.00	911285.37	937165.54
-	3133KQK88	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	1/1/2053	6.00	2683237.33	2744347.08
-	3140XJZE6	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	12/1/2052	6.00	5313318.8	5462554.69
-	3140QQ3G8	-	-	FNMA Single Family 30yr 5.50 01/01/2052	3/31/2024	12/1/2052	5.50	1871083.08	1890574.63
-	3140QQWD3	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	11/1/2052	6.00	4322618.24	4457536.37
-	3140QQWC5	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	11/1/2052	6.00	4546933.68	4707325.1
-	05609XAA9	-	-	BX TRUST 2022-CL A 2022-CLS 5.76% 13 OCT 2027 144A	3/31/2024	10/13/2027	5.76	3900000	3932517.81
-	05602QAY9	-	-	BMO 2022-C3 MORTGAGE A5 2022-C3 5.313% 15 SEP 2054	3/31/2024	9/15/2054	5.31	575000	586754.71
-	BCC30JMN8	-	-	RRE 2 LOAN MANAGE A2R 2021-2X FRN 15 JUL 2035 REGS	3/31/2024	7/15/2035	5.39	3500000	3745229.85
-	67515DAC2	-	-	OCEAN TRAILS CLO A1 2022-12A FRN 20 JUL 2035 144A	3/31/2024	7/20/2035	6.91	4700000	4761189.7
-	35564KUW7	-	-	FREDDIE MAC STA M1A 2022-DNA3 FRN 25 APR 2042 144A	3/31/2024	4/25/2042	7.32	1585034.51	1607838.12
-	BCC337TB0	-	-	DUNEDIN PARK CLO D AR 2021-1X FRN 20 NOV 2034 REGS	3/31/2024	11/20/2034	4.90	4750000	5097906.26
-	871969AC5	-	-	TCW CLO 2022-1, LT A1 2022-1A FRN 22 APR 2033 144A	3/31/2024	4/22/2033	6.66	7900000	7994988.54
-	92538WAA5	-	-	VERUS SECURITIZA A1 2022-1 2.724% 25 JAN 2067 144A	3/31/2024	1/25/2067	2.72	4150664.46	3790384.03
-	40638UAA7	-	-	HALSEYPOINT CLO 3 A1A 2020-3A FRN 30 NOV 2032 144A	3/31/2024	11/30/2032	7.03	5775000	5842989.46
-	35566ABD0	-	-	FREDDIE MAC STAC B1 2020-DNA5 FRN 25 OCT 2050 144A	3/31/2024	10/25/2050	10.12	3231000	3651578.65
-	3137FWXZ8	-	-	FEDERAL HOME LOAN MORT IH 2020-5020 3% 25 AUG 2050	3/31/2024	8/25/2050	3.00	1518098.85	255838.01
-	3136BBWT5	-	-	FEDERAL NATIONAL MORTGAG GI 2020-62 4% 25 JUN 2048	3/31/2024	6/25/2048	4.00	2623242	510504.46
-	3136BBVK5	-	-	FEDERAL NATIONAL MORTGAG NI 2020-60 4% 25 SEP 2050	3/31/2024	9/25/2050	4.00	540551.6	112575.13
-	3137FVA93	-	-	FEDERAL HOME LOAN MORT GI 2020-4998 4% 25 AUG 2050	3/31/2024	8/25/2050	4.00	3584961.51	739678.02
-	38382FV84	-	-	GOVERNMENT NATIONAL MORT DI 2020-78 4% 20 JUN 2050	3/31/2024	6/20/2050	4.00	1367298.95	271685.2
-	3136BAC36	-	-	FEDERAL NATIONAL MORTGA KS 2020-49 FRN 25 JUL 2050	3/31/2024	7/25/2050	0.67	2501014.56	266994.57
-	38382ET31	-	-	GOVERNMENT NATIONAL MORT GI 2020-61 5% 20 MAY 2050	3/31/2024	5/20/2050	5.00	1765534.06	389750.26
-	38382EML8	-	-	GOVERNMENT NATIONAL MOR AS 2020-55 FRN 20 APR 2050	3/31/2024	4/20/2050	0.61	7789660.69	814239.57
-	3140QC6X9	-	-	FNMA Single Family 30yr 4.50 01/01/2050	3/31/2024	3/1/2050	4.50	44156.27	42630.86
-	56606CAA1	-	-	MARBLE POINT CLO XV A 2020-1A FRN 20 APR 2033 144A	3/31/2024	4/20/2033	6.88	6000000	6077906.76
-	65023TAJ1	-	-	NEWARK BSL CLO 1 A1R 2020-1A FRN 21 DEC 2029 144A	3/31/2024	12/21/2029	6.68	2070634.15	2094019.73
-	38382BUQ4	-	-	GOVERNMENT NATIONAL MOR EI 2019-153 4% 20 DEC 2049	3/31/2024	12/20/2049	4.00	6961290.95	1385038.79
-	406375AA3	-	-	HALSEYPOINT CLO A1A1 2019-1A FRN 20 JAN 2033 144A	3/31/2024	1/20/2033	6.93	3500000	3546213.67
-	17328CAD4	-	-	CITIGROUP COMMERCIAL A4 2019-C7 3.102% 15 DEC 2072	3/31/2024	12/15/2072	3.10	740000	664438.16
-	27580XAA6	-	-	CIFC FALCON 2020 L A 2019-FAL FRN 20 JAN 2033 144A	3/31/2024	1/20/2033	6.58	4000000	4051595.18
-	36179VFT2	-	-	GNMA2 Single Family 30yr 5.00 01/01/2050	3/31/2024	2/20/2050	5.00	53559.32	53955.88
-	36179VBK5	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	12/20/2049	5.00	872716.27	875359.8
-	98876NAA2	-	-	ZAIS CLO 13 LIMI A1A 2019-13A FRN 15 JUL 2032 144A	3/31/2024	7/15/2032	7.07	2997201.66	3042767.33
-	38381WVB1	-	-	GOVERNMENT NATIONAL MOR SE 2019-78 FRN 20 JUN 2049	3/31/2024	6/20/2049	0.66	138697.31	12948.16
-	92332LAF6	-	-	VENTURE 36 CLO LIM D 2019-36A FRN 20 APR 2032 144A	3/31/2024	4/20/2032	9.73	2500000	2527009.49
-	35564KPU7	-	-	FREDDIE MAC STA M1A 2022-DNA1 FRN 25 JAN 2042 144A	3/31/2024	1/25/2042	6.32	1486597.65	1487425.06
-	46654VAA1	-	-	J.P. MORGAN MORT A1 2021-LTV2 FRN 25 MAY 2052 144A	3/31/2024	5/25/2052	2.52	4307957.78	3556685.69
-	12659UAA0	-	-	CQS US CLO 2021-1, A 2021-1A FRN 20 JAN 2035 144A	3/31/2024	1/20/2035	6.80	4500000	4556139.08

Goldman Sachs | Asset Management

Goldman Sachs Short Duration Bond Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	66860MAN1	-	-	NORTHWOODS CAPITA AR 2021-18A FRN 20 MAY 2032 144A	3/31/2024	5/20/2032	6.68	10600000	10651562.91
-	3622ABGZ9	-	-	G2 785730	3/31/2024	11/20/2051	3.00	4702633.85	4131435.8
-	87250CAL1	-	-	TICP CLO XIV, LT A1R 2021-14A FRN 20 OCT 2032 144A	3/31/2024	10/20/2032	6.66	8000000	8103719.24
-	89238JAC9	-	-	TOYOTA AUTO RECEIVABLE A3 2021-D 0.71% 15 APR 2026	3/31/2024	4/15/2026	0.71	5365132.87	5228682.7
-	35564KLU1	-	-	FREDDIE MAC STAC B1 2021-DNA6 FRN 25 OCT 2041 144A	3/31/2024	10/25/2041	8.72	2046000	2119600.39
-	20754RAF3	-	-	CONNECTICUT AVEN 1B1 2021-R01 FRN 25 OCT 2041 144A	3/31/2024	10/25/2041	8.42	2311000	2380547.81
-	03465JAA8	-	-	ANGEL OAK MORTGAGE A1 2021-6 FRN 25 SEP 2066 144A	3/31/2024	9/25/2066	1.46	795060.9258	645229.63
-	88430TAA9	-	-	37 CAPITAL CLO 1, L A 2021-1A FRN 15 OCT 2034 144A	3/31/2024	10/15/2034	6.78	3700000	3751365.7
-	04942FAA7	-	-	ATLAS SENIOR LOAN A 2021-17A FRN 20 OCT 2034 144A	3/31/2024	10/20/2034	6.78	8200000	8307032.14
-	88161KAC9	-	-	TESLA AUTO LEASE T A3 2021-B 0.6% 22 SEP 2025 144A	3/31/2024	9/22/2025	0.60	2602971.78	2594527.91
-	72132UBA0	-	-	PIKES PEAK CLO 3 ARR 2021-3A FRN 25 OCT 2034 144A	3/31/2024	10/25/2034	6.79	4000000	4049020.03
-	22823RAJ8	-	-	CROWN CITY CLO I A1AR 2021-1A FRN 20 JUL 2034 144A	3/31/2024	7/20/2034	6.77	2500000	2532244.2
-	35564KFV6	-	-	FREDDIE MAC STAC M2 2021-HQA2 FRN 25 DEC 2033 144A	3/31/2024	12/25/2033	7.37	1143320.07	1159656.07
-	47048RAC9	-	-	JAMESTOWN CLO LTD A 2021-16A FRN 25 JUL 2034 144A	3/31/2024	7/25/2034	6.79	3000000	3037164.02
-	03329FAN4	-	-	ANCHORAGE CAPITAL AR 2021-15A FRN 20 JUL 2034 144A	3/31/2024	7/20/2034	6.78	7600000	7697421.13
-	46149MAA4	-	-	INVESCO CLO LTD A 2021-2A FRN 15 JUL 2034 144A	3/31/2024	7/15/2034	6.70	4300000	4359121.47
-	35564KAH2	-	-	FREDDIE MAC STAC M2 2021-DNA1 FRN 25 JAN 2051 144A	3/31/2024	1/25/2051	7.12	171190.69	172642.76
-	402512AC1	-	-	RRX 3 LTD A2 2021-IIIA FRN 15 APR 2034 144A	3/31/2024	4/15/2034	7.33	3000000	3047314.13
-	38382KVX8	-	-	GOVERNMENT NATIONAL M KI 2020-146 2.5% 20 OCT 2050	3/31/2024	10/20/2050	2.50	3703879.38	517865.26
-	097023BP9	-	-	BOEING COMPANY (THE) 2.6% 30 OCT 2025-25	3/31/2024	10/30/2025	2.60	5400000	5199037.71
-	05581KAA9	-	-	BNP PARIBAS 4.375% 28 SEP 2025 144A	3/31/2024	9/28/2025	4.38	10000000	9819215.96
-	98877DAC9	-	-	ZF NORTH AMERICA CAPITAL, I 4.75% 29 APR 2025 144A	3/31/2024	4/29/2025	4.75	900000	907054.25
-	06051GFP9	-	-	BANK OF AMERICA CORPORATION 3.95% 21 APR 2025	3/31/2024	4/21/2025	3.95	23950000	23977640.04
-	698299BE3	-	-	PANAMANIAN GOVT 3.75% 16 MAR 2025	3/31/2024	3/16/2025	3.75	2010000	1957656.25
-	F2R125AC9	-	-	CREDIT AGRICOLE SA 4.375% 17 MAR 2025 REGS	3/31/2024	3/17/2025	4.38	5700000	5622248.19
-	14040HBG9	-	-	CAPITAL ONE FINANCIAL CORPORAT 3.2% 05 FEB 2025-25	3/31/2024	2/5/2025	3.20	4491000	4419504.85
-	92936UAC3	-	-	W.P. CAREY INC. 4% 01 FEB 2025-24	3/31/2024	2/1/2025	4.00	230000	228065.76
-	404119BR9	-	-	HCA INC. 5.375% 01 FEB 2025	3/31/2024	2/1/2025	5.38	7810000	7857806.48
-	714295AC6	-	-	PERRIGO FINANCE UNLIMITED COMP 3.9% 15 DEC 2024-24	3/31/2024	12/15/2024	3.90	1184000	1176272.66
-	53944YAA1	-	-	LLOYDS BANKING GROUP PLC 4.5% 04 NOV 2024	3/31/2024	11/4/2024	4.50	1525000	1536924.1
-	013817AW1	-	-	HOWMET AEROSPACE INC. 5.125% 01 OCT 2024-24	3/31/2024	10/1/2024	5.13	0	7389.97
-	87927YAA0	-	-	TELECOM ITALIA SPA 5.303% 30 MAY 2024 144A	3/31/2024	5/30/2024	5.30	5615000	5693723.95
-	81725WAJ2	-	-	SENSATA TECHNOLOGIES B.V. 5% 01 OCT 2025 144A	3/31/2024	10/1/2025	5.00	3000000	3037110.45
-	G8569A106	-	-	SUNAC CHINA HOLDINGS LIMITED	3/31/2024	4/22/2024		10465	1497.59
-	452281JD1	-	-	ILLINOIS STUDENT ASSISTANCE COMMIS FRN 25 JUL 2045	3/31/2024	7/25/2045	6.52	529433.82	535670.78
-	912797HS9	-	-	US GOVT T-BILL 30 MAY 2024	3/31/2024	5/30/2024	0.00	37835000	37508930.4
-	91282CEX5	-	-	US GOVT 3% 30 JUN 2024	3/31/2024	6/30/2024	3.00	3000000	3004674.64
-	91282CGD7	-	-	US GOVT 4.25% 31 DEC 2024	3/31/2024	12/31/2024	4.25	8770000	8802206.09
-	9FIA0T4G5	-	-	SUNAC CHINA HOLDINGS LIMITED 30 SEP 2028 144A	3/31/2024	9/30/2028	0.00	14949	3027.17
-	9FIA0T4B6	-	-	SUNAC CHINA HOLDINGS LIMITED 1% 30 SEP 2032 144A	3/31/2024	9/30/2032	1.00	21739	1304.34
-	29003FAA0	-	-	ELMWOOD CLO 27 LTD A 2024-3A 18 APR 2037 144A	3/31/2024	4/18/2037		4500000	4500805.5
-	345290AB6	-	-	FORD CREDIT AUTO LEAS A2A 2024-A 5.24% 15 JUL 2026	3/31/2024	7/15/2026	5.24	7000000	7004130.23
-	02665JD56	-	-	AMERICAN HONDA FINANCE CORPORATION 05 APR 2024 CP	3/31/2024	4/5/2024	0.00	12200000	12185325.72
-	80288AAB8	-	-	SANTANDER DRIVE AUTO R A2 2024-1 5.71% 16 FEB 2027	3/31/2024	2/16/2027	5.71	2925000	2933516.62
-	12598SAA9	-	-	CIFC FUNDING 2023-I E 2024-3A FRN 20 JAN 2037 144A	3/31/2024	1/20/2037	12.97	2025000	2094375.6
-	95001KSD7	-	-	WELLS FARGO BANK, NATIONAL AS 5.23% 13 DEC 2024 CD	3/31/2024	12/13/2024	5.23	2901000	2942645.34
-	25255NAQ1	-	-	DIAMETER CAPITAL A1R 2024-4A FRN 15 JAN 2037 144A	3/31/2024	1/15/2037	7.14	5500000	5632477.79
-	3132E06J6	-	-	FNMA Single Family 30yr 6.50 01/01/2053	3/31/2024	12/1/2053	6.50	2942877.33	3071981.68
-	55361AAR5	-	-	MSWF COMMERCIAL MORTGA A2 2023-2 6.89% 15 DEC 2056	3/31/2024	12/15/2056	6.89	3150000	3380270.91
-	06211FBA5	-	-	BANK5 2023-5YR4 AS 2023-5YR4 FRN 15 DEC 2056	3/31/2024	12/15/2056	7.27	821000	885018.9
-	06211FAV0	-	-	BANK5 2023-5YR4 A3 2023-5YR4 6.5% 15 DEC 2056	3/31/2024	12/15/2056	6.50	1500000	1591809.11
-	05593FAD0	-	-	BMO 2023-C7 MORTGAGE A5 2023-C7 6.16% 15 DEC 2056	3/31/2024	12/15/2056	6.16	5000000	5430212.26
-	05493QAD7	-	-	BBCMS MORTGAGE TRUST AS 2023-5C23 FRN 15 DEC 2056	3/31/2024	12/15/2056	7.45	1450000	1577757.86
-	06054YAB3	-	-	BANK OF AMERICA A2 2023-2A 5.85% 17 AUG 2026 144A	3/31/2024	8/17/2026	5.85	2500000	2511812.75
-	01F062655	-	-	FNCL 6.50 05/24 TBA	3/31/2024	5/1/2054	6.50	-6000000	-6127500
-	80287DAB3	-	-	SANTANDER DRIVE AUTO R A2 2023-6 6.08% 17 MAY 2027	3/31/2024	5/17/2027	6.08	3744439.42	3764438.22
-	06742LBB8	-	-	BARCLAYS DRYROCK ISSUANCE A 2023-2 FRN 15 AUG 2028	3/31/2024	8/15/2028	6.22	2425000	2448310.56
-	05611GAA2	-	-	BX COMMERCIAL MOR A 2023-VLT3 FRN 15 NOV 2028 144A	3/31/2024	11/15/2028	7.27	2675000	2683095.14
-	21H070647	-	-	G2SF 7.00 04/24 TBA	3/31/2024	4/1/2054	7.00	8000000	8173124.8
-	21H060648	-	-	G2SF 6.00 04/24 TBA	3/31/2024	4/1/2054	6.00	13000000	13120859.7
-	21H060648	-	-	G2SF 6.00 04/24 TBA	3/31/2024	4/1/2054	6.00	10000000	10092969
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	2000000	1999843.8
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	3000000	2999765.7
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	4000000	3999687.6
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-3000000	-3067148.4
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	8000000	8179062.4
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	3000000	3067148.4
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-3000000	-3067148.4
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	5000000	5111914
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	6000000	6134296.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	5000000	5111914
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	1000000	1022382.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-4000000	-4089531.2
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-5000000	-5111914
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	4000000	4089531.2
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	5000000	5111914
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-1000000	-1022382.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-9000000	-9201445.2
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-4000000	-4089531.2
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-8000000	-8179062.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-9000000	-9088594.2
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	13000000	13127969.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	9000000	9088594.2
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-13000000	-13127969.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-7000000	-7068906.6
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	4000000	4039375.2
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	3000000	3029531.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-9000000	-9088594.2
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	3000000	3029531.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-3000000	-3029531.4
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	20000000	20196876
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-10000000	-10098438
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-13000000	-13127969.4

Goldman Sachs | Asset Management

Goldman Sachs Short Duration Bond Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	9000000	9088594.2
-	21H060630	-	-	G2SF 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	3000000	3029531.4
-	21H050631	-	-	G2SF 5.00 03/24 TBA	3/31/2024	3/1/2054	5.00	-2000000	-1966640.6
-	21H050631	-	-	G2SF 5.00 03/24 TBA	3/31/2024	3/1/2054	5.00	2000000	1966640.6
-	21H050631	-	-	G2SF 5.00 03/24 TBA	3/31/2024	3/1/2054	5.00	-2000000	-1966640.6
-	21H050631	-	-	G2SF 5.00 03/24 TBA	3/31/2024	3/1/2054	5.00	2000000	1966640.6
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	6000000	5767500
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	3000000	2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	-6000000	-5767500
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	6000000	5767500
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	-3000000	-2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	3000000	2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	-9000000	-8651250
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	936093.8
-	21H030633	-	-	G2SF 3.00 03/24 TBA	3/31/2024	3/1/2054	3.00	1000000	882109.4
-	21H030633	-	-	G2SF 3.00 03/24 TBA	3/31/2024	3/1/2054	3.00	3000000	2646328.2
-	21H030633	-	-	G2SF 3.00 03/24 TBA	3/31/2024	3/1/2054	3.00	-4000000	-3528437.6
-	21H030633	-	-	G2SF 3.00 03/24 TBA	3/31/2024	3/1/2054	3.00	4000000	3528437.6
-	21H030633	-	-	G2SF 3.00 03/24 TBA	3/31/2024	3/1/2054	3.00	-4000000	-3528437.6
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	6000000	6184921.8
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-14000000	-14431484.2
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-9000000	-9277382.7
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	14000000	14431484.2
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	9000000	9277382.7
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	14000000	14431484.2
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-29000000	-29893788.7
-	01F070633	-	-	FNCL 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	9000000	9277382.7
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	16000000	16357500.8
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	-12000000	-12268125.6
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	-16000000	-16357500.8
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	12000000	12268125.6
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	16000000	16357500.8
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	-12000000	-12268125.6
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	-16000000	-16357500.8
-	01F062630	-	-	FNCL 6.50 03/24 TBA	3/31/2024	3/1/2054	6.50	12000000	12268125.6
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	2000000	1991328.2
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	2000000	1991328.2
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	-2000000	-1991328.2
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	-2000000	-1991328.2
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-6000000	-6059296.8
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	5000000	5049414
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-9000000	-9088945.2
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	9000000	9088945.2
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-5000000	-5049414
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	6000000	6059296.8
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	14000000	14138359.2
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	6000000	6059296.8
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-11000000	-11108710.8
-	01F060634	-	-	FNCL 6.00 03/24 TBA	3/31/2024	3/1/2054	6.00	-9000000	-9088945.2
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-1000000	-952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-1000000	-952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	1000000	952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	1000000	952421.9
-	95000U2V4	-	-	WELLS FARGO & COMPANY 3.526% 24 MAR 2028-27	3/31/2024	3/24/2028	3.53	7000000	6668829.91
-	71654QDH2	-	-	PETROLEOS MEXICANOS 6.875% 16 OCT 2025-25	3/31/2024	10/16/2025	6.88	210000	214221.05
-	172967NG2	-	-	CITIGROUP INC. 3.07% 24 FEB 2028-27	3/31/2024	2/24/2028	3.07	7000000	6607052.83
-	62886HBE0	-	-	NCL CORPORATION LTD. 5.875% 15 FEB 2027-25 144A	3/31/2024	2/15/2027	5.88	0	16486.72
-	77586RAK6	-	-	ROMANIAN GOVT 3% 27 FEB 2027 144A	3/31/2024	2/27/2027	3.00	1500000	1404750
-	17327CAN3	-	-	CITIGROUP INC. 2.014% 25 JAN 2026-25	3/31/2024	1/25/2026	2.01	15075000	14669645.14
-	74365PAG3	-	-	PROSUS N.V. 3.257% 19 JAN 2027-26 144A	3/31/2024	1/19/2027	3.26	7030000	6530332.4
-	345397B85	-	-	FORD MOTOR CREDIT COMPANY LLC 2.3% 10 FEB 2025-25	3/31/2024	2/10/2025	2.30	5639000	5486634.24
-	46647PCT1	-	-	JPMORGAN CHASE & CO. 1.561% 10 DEC 2025-24	3/31/2024	12/10/2025	1.56	3446000	3366860.48
-	08576PAH4	-	-	BERRY GLOBAL, INC. 1.57% 15 JAN 2026-25	3/31/2024	1/15/2026	1.57	3200000	3006050.24
-	77313LAA1	-	-	ROCKET MORTGAGE, LLC 2.875% 15 OCT 2026-24 144A	3/31/2024	10/15/2026	2.88	10460000	9802925.85
-	7846ELAD9	-	-	S.P.C.M. SA 3.125% 15 MAR 2027-25 144A	3/31/2024	3/15/2027	3.13	1650000	1526536.09
-	29278GAM0	-	-	ENEL FINANCE INTERNATIO 1.375% 12 JUL 2026-26 144A	3/31/2024	7/12/2026	1.38	7875000	7229977.23
-	M8180AAC2	-	-	QATAR PETROLEUM 1.375% 12 SEP 2026-26 REGS	3/31/2024	9/12/2026	1.38	2160000	1981935
-	15135BAY7	-	-	CENTENE CORPORATION 2.45% 15 JUL 2028-28	3/31/2024	7/15/2028	2.45	8410000	7510887.46
-	45569KAA1	-	-	PRA HEALTH SCIENCES, IN 2.875% 15 JUL 2026-24 144A	3/31/2024	7/15/2026	2.88	3144000	2948492.57
-	37045XDK9	-	-	GENERAL MOTORS FINANCIAL COMPA 1.5% 10 JUN 2026-26	3/31/2024	6/10/2026	1.50	8800000	8139725.99
-	71567PAR1	-	-	INDONESIAN GOVT 1.5% 09 JUN 2026 144A	3/31/2024	6/9/2026	1.50	7550000	7035917.48
-	61747YEA9	-	-	MORGAN STANLEY 0.79% 30 MAY 2025-24	3/31/2024	5/30/2025	0.79	2200000	2185431.54
-	00914AAM4	-	-	AIR LEASE CORPORATION 1.875% 15 AUG 2026-26	3/31/2024	8/15/2026	1.88	5175000	4784937.85
-	83088MAK8	-	-	SKYWORKS SOLUTIONS, INC. 1.8% 01 JUN 2026-26	3/31/2024	6/1/2026	1.80	2425000	2265080.99
-	00831TAC5	-	-	AFRICAN EXPORT-IMPORT B 3.798% 17 MAY 2031-31 144A	3/31/2024	5/17/2031	3.80	1130000	975225.59
-	36168QAK0	-	-	GFL ENVIRONMENTAL INC. 3.75% 01 AUG 2025-24 144A	3/31/2024	8/1/2025	3.75	3880000	3808427.36
-	65473PAK1	-	-	NISOURCE INC. 0.95% 15 AUG 2025-25	3/31/2024	8/15/2025	0.95	10050000	9471797.97
-	013092AF8	-	-	SAFEWAY INC. 3.25% 15 MAR 2026-24 144A	3/31/2024	3/15/2026	3.25	3630000	3463371.78
-	404280CJ6	-	-	HSBC HOLDINGS PLC 1.645% 18 APR 2026-25	3/31/2024	4/18/2026	1.65	8675000	8376356.25
-	55336VBR0	-	-	MPLX LP 1.75% 01 MAR 2026-26	3/31/2024	3/1/2026	1.75	8300000	7775061.95
-	391399AA0	-	-	GREAT-WEST LIFECO US FI 0.904% 12 AUG 2025-25 144A	3/31/2024	8/12/2025	0.90	2000000	1886640.69
-	98421MAA4	-	-	XEROX HOLDINGS CORP 5% 15 AUG 2025-25 144A	3/31/2024	8/15/2025	5.00	1501000	1489329.82
-	70959WAJ2	-	-	PENSKE AUTOMOTIVE GROUP, INC. 3.5% 01 SEP 2025-24	3/31/2024	9/1/2025	3.50	3310000	3239123.1
-	233331BG1	-	-	DTE ENERGY COMPANY 1.05% 01 JUN 2025-25	3/31/2024	6/1/2025	1.05	2375000	2263929.78
-	606822BS2	-	-	MITSUBISHI UFJ FINANCIAL GROUP, 1.412% 17 JUL 2025	3/31/2024	7/17/2025	1.41	1279000	1220195.11
-	29449WAA5	-	-	EQUITABLE FINANCIAL LIFE GLO 1.4% 07 JUL 2025 144A	3/31/2024	7/7/2025	1.40	1550000	1475551.12
-	16411QAG6	-	-	CHENIERE ENERGY PARTNERS, L.P. 4.5% 01 OCT 2029-24	3/31/2024	10/1/2029	4.50	2835000	2763553.16
-	456837AU7	-	-	ING GROEP N.V. 1.4% 01 JUL 2026-25 144A	3/31/2024	7/1/2026	1.40	4750000	4526411.75
-	136385AZ4	-	-	CANADIAN NATURAL RESOURCES LI 2.05% 15 JUL 2025-25	3/31/2024	7/15/2025	2.05	1875000	1802334.53
-	23311VAJ6	-	-	DCP MIDSTREAM OPERATING, LP 5.625% 15 JUL 2027-27	3/31/2024	7/15/2027	5.63	2690000	2741673.72

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Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	64110DAL8	-	-	NETAPP, INC. 1.875% 22 JUN 2025-25	3/31/2024	6/22/2025	1.88	1300000	1250393.17
-	00914AAH5	-	-	AIR LEASE CORPORATION 3.375% 01 JUL 2025-25	3/31/2024	7/1/2025	3.38	1100000	1081048.37
-	71567RAN6	-	-	INDONESIAN GOVT 2.3% 23 JUN 2025 REGS	3/31/2024	6/23/2025	2.30	4310000	4195706.65
-	71567PAN0	-	-	INDONESIAN GOVT 2.3% 23 JUN 2025 144A	3/31/2024	6/23/2025	2.30	3530000	3436390.83
-	431571AD0	-	-	HILLENBRAND INC 5.75% 15 JUN 2025-24	3/31/2024	6/15/2025	5.75	890000	903773.42
-	22822VAS0	-	-	CROWN CASTLE INTERNATIONAL CO 1.35% 15 JUL 2025-25	3/31/2024	7/15/2025	1.35	1750000	1666945.98
-	858119BL3	-	-	STEEL DYNAMICS, INC. 2.4% 15 JUN 2025-25	3/31/2024	6/15/2025	2.40	345000	334662.93
-	36179UPB2	-	-	GNMA2 Single Family 30yr 4.50 01/01/2049	3/31/2024	3/20/2049	4.50	894931.22	872772.01
-	38381BZG2	-	-	GOVERNMENT NATIONAL MORT SN 2019-1 FRN 20 JAN 2049	3/31/2024	1/20/2049	0.61	304471.28	28427.25
-	36179UMM1	-	-	GNMA2 Single Family 30yr 4.50 01/01/2049	3/31/2024	2/20/2049	4.50	664103.88	647660.14
-	36179UKY7	-	-	GNMA2 Single Family 30yr 4.50 01/01/2048	3/31/2024	1/20/2049	4.50	2148766.19	2095561.02
-	36179UH54	-	-	GNMA2 Single Family 30yr 4.50 01/01/2048	3/31/2024	12/20/2048	4.50	876514.73	855085.44
-	31329KGZ1	-	-	FNMA Single Family 30yr 5.00 01/01/2039	3/31/2024	7/1/2027	5.00	4125.62	4103.89
-	31329KCM4	-	-	FNMA Single Family 30yr 5.00 01/01/2037	3/31/2024	3/1/2025	5.00	1691.39	1687.32
-	38380YR64	-	-	GOVERNMENT NATIONAL MO HS 2018-122 FRN 20 SEP 2048	3/31/2024	9/20/2048	0.76	313599.03	32516.93
-	36179UEA6	-	-	GNMA2 Single Family 30yr 4.50 01/01/2052	3/31/2024	10/20/2048	4.50	703592.61	686390.96
-	38380YR23	-	-	GOVERNMENT NATIONAL MO SE 2018-122 FRN 20 SEP 2048	3/31/2024	9/20/2048	0.76	291485.19	29604.14
-	17180WAA3	-	-	CIFC FUNDING 2018- A1 2018-2A FRN 20 APR 2031 144A	3/31/2024	4/20/2031	6.62	2709854.19	2745050.73
-	00176AAX3	-	-	AMMC CLO XI, LI A1R2 2018-11A FRN 30 APR 2031 144A	3/31/2024	4/30/2031	6.59	2691269.37	2722317.82
-	03764QBC5	-	-	APIDOS CLO XV A1RR 2018-15A FRN 20 APR 2031 144A	3/31/2024	4/20/2031	6.59	5035977.26	5100360.61
-	05548WAA5	-	-	BBCMS 2018-TALL M A 2018-TALL FRN 15 MAR 2037 144A	3/31/2024	3/15/2037	6.25	1225000	1179292.67
-	05548WAC1	-	-	BBCMS 2018-TALL M B 2018-TALL FRN 15 MAR 2037 144A	3/31/2024	3/15/2037	6.49	1150000	1072792.49
-	36179TUD5	-	-	GNMA2 Single Family 30yr 5.00 01/01/2046	3/31/2024	3/20/2048	5.00	191010.27	192424.53
-	50200FAC3	-	-	LCM 26 LTD A1 2018-26A FRN 20 JAN 2031 144A	3/31/2024	1/20/2031	6.65	5553896.13	5626457.87
-	17326DAM4	-	-	CITIGROUP COMMERCIAL D 2017-P8 3% 15 SEP 2050 144A	3/31/2024	9/15/2050	3.00	1500000	1136248.3
-	36179TE35	-	-	GNMA2 Single Family 30yr 4.50 01/01/2047	3/31/2024	8/20/2047	4.50	1179225.47	1157765.57
-	38380TZK5	-	-	GOVERNMENT NATIONAL MO SJ 2017-112 FRN 20 JUL 2047	3/31/2024	7/20/2047	0.22	136737.08	11132.94
-	60689WAJ0	-	-	MJX VENTURE MANA A1 2017-28RR FRN 22 JUL 2030 144A	3/31/2024	7/22/2030	6.86	3496725.58	3533181.32
-	3138WLC27	-	-	FNMA Single Family 30yr 4.50 01/01/2047	3/31/2024	7/1/2047	4.50	67843.97	66127
-	OPS06429A	-	-	GBP Pay 4.550 22Apr24	3/31/2024	4/22/2025		41910000	133574.86
-	CASH	-	-	INITIAL MARGIN AT CUSTODY	3/31/2024	12/31/2049	0.00	0.45	0.45
-	CASH	-	-	USD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	15225411.14	15225411.14
-	CASH	-	-	GBP CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	221797.26	280185.72
-	CASH	-	-	PLN CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	563219.85	141237.5
-	CASH	-	-	MXN CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	755593.4	45458.11
-	CASH	-	-	NZD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	74105.1	44325.98
-	CASH	-	-	CHF CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-1025.32	-1138.36
-	CASH	-	-	ZAR CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-71572.17	-3779.64
-	CASH	-	-	JPY CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-8838016.17	-58396.49
-	CASH	-	-	SEK CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-3314040.34	-309937.75
-	CASH	-	-	AUD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-285286.07	-186120.75
-	CASH	-	-	NOK CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-7761154.55	-715406.09
-	CASH	-	-	EUR CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-1052963.71	-1137201.94
-	CASH	-	-	CAD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-1430757.61	-1057275.16
-	CASH	-	-	USD INITIAL MARGIN ACCT	3/31/2024	12/31/2049	0.00	-0.0001	-0.01
-	OPS06430A	-	-	GBP Pay 4.896 22Apr24	3/31/2024	4/22/2025		-41910000	-15099.3
-	OPS06428A	-	-	GBP Pay 4.723 22Apr24	3/31/2024	4/22/2025		-41910000	-60487.24
-	CASH	-	-	MSCS FXF ALL	3/31/2024	12/31/2049	5.33	1750000	1758902.6
-	CASH	-	-	CITINA SWAP ALL	3/31/2024	12/31/2049	5.33	0	5913.35
-	CASH	-	-	MSIL SWAP ALL	3/31/2024	12/31/2049	5.33	610000	612709.3
-	CASH	-	-	CAD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	822520.45	607811.16
-	CASH	-	-	EUR CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	286158.65	309051.65
-	CASH	-	-	USD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	142663.94	142663.94
-	CASH	-	-	ZAR CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	71572.17	3779.64
-	CASH	-	-	MXN CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-755593.4	-45458.11
-	CASH	-	-	PLN CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-563219.85	-141237.5
-	CASH	-	-	CIT MBS COLLATERAL	3/31/2024	12/31/2049	5.33	-19000	-19084.3
-	CASH	-	-	JPM MBS COLLATERA	3/31/2024	12/31/2049	5.33	0	-179.19
-	CASH	-	-	BAR MBS COLLATERAL	3/31/2024	12/31/2049	5.33	0	-297.62
-	CASH	-	-	MST MBS COLLATERAL	3/31/2024	12/31/2049	5.33	0	-319.84
-	629377CK6	-	-	NRG ENERGY, INC. 3.75% 15 JUN 2024-24 144A	3/31/2024	6/15/2024	3.75	4525000	4549092.19
-	74166MAB2	-	-	PRIME SECURITY SERVICES BOR 5.25% 15 APR 2024 144A	3/31/2024	4/15/2024	5.25	987000	991865.41
-	86614RAM9	-	-	SUMMIT MATERIALS, LLC 6.5% 15 MAR 2027-24 144A	3/31/2024	3/15/2027	6.50	115000	115306.73
-	013092AA9	-	-	SAFEWAY INC. 7.5% 15 MAR 2026-24 144A	3/31/2024	3/15/2026	7.50	110000	112278.25
-	91740PAC2	-	-	USA COMPRESSION PARTNERS, LLC 6.875% 01 APR 2026	3/31/2024	4/1/2026	6.88	120000	124102.08
-	45685NAA4	-	-	ING GROEP N.V. 4.625% 06 JAN 2026 144A	3/31/2024	1/6/2026	4.63	5000000	4998237.83
-	404121AJ4	-	-	HCA INC. 5.625% 01 SEP 2028-28	3/31/2024	9/1/2028	5.63	3650000	3711888.19
-	345397ZJ5	-	-	FORD MOTOR CREDIT COMPANY LL 4.687% 09 JUN 2025-25	3/31/2024	6/9/2025	4.69	250000	250350.48
-	23311VAG2	-	-	DCP MIDSTREAM OPERATING, LP 5.375% 15 JUL 2025-25	3/31/2024	7/15/2025	5.38	2956000	2980876.3
-	552953CE9	-	-	MGM RESORTS INTERNATIONAL 5.75% 15 JUN 2025-25	3/31/2024	6/15/2025	5.75	3511000	3566910.34
-	303250AE4	-	-	FAIR ISAAC CORPORATION 5.25% 15 MAY 2026-26 144A	3/31/2024	5/15/2026	5.25	2705000	2726363.82
-	475795AD2	-	-	JELD-WEN, INC. 4.875% 15 DEC 2027-24 144A	3/31/2024	12/15/2027	4.88	125000	121483.2
-	00774MAC9	-	-	AERCAP IRELAND CAPITAL DESIGNA 3.5% 15 JAN 2025-24	3/31/2024	1/15/2025	3.50	5925000	5871642.93
-	62912XAF1	-	-	NGPL PIPECO LLC 4.875% 15 AUG 2027-27 144A	3/31/2024	8/15/2027	4.88	410000	402401.33
-	Y20722AW7	-	-	INDONESIAN GOVT 2.15% 18 JUL 2024 144A	3/31/2024	7/18/2024	2.15	250000	271754.8
-	00774CAB3	-	-	AECOM 5.125% 15 MAR 2027-26	3/31/2024	3/15/2027	5.13	2750000	2710082.15
-	626738AD0	-	-	MURPHY OIL USA, INC. 5.625% 01 MAY 2027-24	3/31/2024	5/1/2027	5.63	3670000	3719808.33
-	161175AY0	-	-	CHARTER COMMUNICATIONS OPERA 4.908% 23 JUL 2025-25	3/31/2024	7/23/2025	4.91	8925000	8903069.25
-	55342UAG9	-	-	MPT OPERATING PARTNERSHIP, L. 5.25% 01 AUG 2026-24	3/31/2024	8/1/2026	5.25	7785000	7241912.93
-	172967KJ9	-	-	CITIGROUP INC. 4.6% 09 MAR 2026	3/31/2024	3/9/2026	4.60	1800000	1777180.07
-	168863CA4	-	-	CHILEAN GOVT 3.125% 21 JAN 2026	3/31/2024	1/21/2026	3.13	2060000	2002047.43
-	404119BS7	-	-	HCA INC. 5.875% 15 FEB 2026-25	3/31/2024	2/15/2026	5.88	6000000	6070617.12
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	8000000	7413750.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	3000000	2780156.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	9000000	8340469.2
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	5000000	4633594
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	8000000	7413750.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-17000000	-15754219.6
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	5000000	4633594
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-3000000	-2780156.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	17000000	15754219.6
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	3000000	2780156.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	5000000	4633594

Goldman Sachs | Asset Management

Goldman Sachs Short Duration Bond Fund

Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	3000000	2780156.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-5000000	-4633594
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-5000000	-4633594
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-3000000	-2780156.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-17000000	-15754219.6
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-20000000	-18534376
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-13000000	-12047344.4
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	17000000	15754219.6
-	01F032633	-	-	FNCL 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	5000000	4474609.5
-	01F032633	-	-	FNCL 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	-5000000	-4474609.5
-	01F032633	-	-	FNCL 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	5000000	4474609.5
-	01F032633	-	-	FNCL 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	-5000000	-4474609.5
-	3140QS5D9	-	-	FNMA Single Family 30yr 6.50 01/01/2052	3/31/2024	9/1/2053	6.50	2892161.88	2991927.32
-	06541DBH6	-	-	BANK 2023-BNK46 A4 2023-BNK46 5.745% 15 AUG 2056	3/31/2024	8/15/2056	5.75	4100000	4326746.22
-	207942AB9	-	-	CONNECTICUT AVEN 1M2 2023-R05 FRN 25 JUN 2043 144A	3/31/2024	6/25/2043	8.42	560000	587919.16
-	05682CAA5	-	-	BAIN CAPITAL CREDIT A 2023-3A FRN 24 JUL 2036 144A	3/31/2024	7/24/2036	7.12	3600000	3672305.02
-	35564K2G3	-	-	FREDDIE MAC STA M1B 2023-HQA2 FRN 25 JUN 2043 144A	3/31/2024	6/25/2043	8.67	1074000	1137357.27
-	69915NAA6	-	-	PARALLEL 2023-1 LT A1 2023-1A FRN 20 JUL 2036 144A	3/31/2024	7/20/2036	7.52	3000000	3071718.93
-	123918AA2	-	-	BX COMMERCIAL MOR A 2023-VLT2 FRN 15 JUN 2040 144A	3/31/2024	6/15/2040	7.61	1500000	1510847.71
-	20753AAA2	-	-	CONNECTICUT AVEN 2M2 2023-R03 FRN 25 APR 2043 144A	3/31/2024	4/25/2043	9.22	298099	318203.36
-	65480WAB7	-	-	NISSAN AUTO RECEIVABL A2A 2023-A 5.34% 17 FEB 2026	3/31/2024	2/17/2026	5.34	2740361.14	2743441.03
-	06742LAX1	-	-	BARCLAYS DRYROCK ISSUAN A 2023-1 4.72% 15 FEB 2029	3/31/2024	2/15/2029	4.72	7300000	7266180.53
-	98164QAB4	-	-	WORLD OMNI AUTO RECEI A2A 2023-B 5.25% 16 NOV 2026	3/31/2024	11/16/2026	5.25	2376686.58	2379366.29
-	91087BAU4	-	-	MEXICAN GOVT 5.4% 09 FEB 2028	3/31/2024	2/9/2028	5.40	1940000	1968178.5
-	68389XCF0	-	-	ORACLE CORPORATION 5.8% 10 NOV 2025	3/31/2024	11/10/2025	5.80	3575000	3684803.82
-	06051GLC1	-	-	BANK OF AMERICA CORPORATION 6.204% 10 NOV 2028-27	3/31/2024	11/10/2028	6.20	7000000	7412672.78
-	404280DR7	-	-	HSBC HOLDINGS PLC 7.39% 03 NOV 2028-27	3/31/2024	11/3/2028	7.39	2945000	3222567.43
-	668771AK4	-	-	GEN DIGITAL INC. 6.75% 30 SEP 2027-24 144A	3/31/2024	9/30/2027	6.75	3110000	3261453.52
-	455780DM5	-	-	INDONESIAN GOVT 4.15% 20 SEP 2027	3/31/2024	9/20/2027	4.15	8750000	8530399.3
-	95000U3C5	-	-	WELLS FARGO & COMPANY 4.54% 15 AUG 2026-25	3/31/2024	8/15/2026	4.54	9910000	9842125.72
-	50064YAQ6	-	-	KOREA HYDRO & NUCLEAR POWER 4.25% 27 JUL 2027 144A	3/31/2024	7/27/2027	4.25	3950000	3875690.63
-	06051GKW8	-	-	BANK OF AMERICA CORPORATION 4.948% 22 JUL 2028-27	3/31/2024	7/22/2028	4.95	7000000	7009544.02
-	95000U3A9	-	-	WELLS FARGO & COMPANY 4.808% 25 JUL 2028-27	3/31/2024	7/25/2028	4.81	7000000	6960648.66
-	09261HAT4	-	-	BLACKSTONE PRIVATE CREDIT FUND 4.7% 24 MAR 2025	3/31/2024	3/24/2025	4.70	6000000	5926242.08
-	15089QAM6	-	-	CELANESE US HOLDINGS LLC 6.165% 15 JUL 2027-27	3/31/2024	7/15/2027	6.17	3665000	3780976.1
-	65535HBE8	-	-	NOMURA HOLDINGS, INC. 5.099% 03 JUL 2025	3/31/2024	7/3/2025	5.10	2695000	2710240.5
-	87165BAS2	-	-	SYNCHRONY FINANCIAL 4.875% 13 JUN 2025-25	3/31/2024	6/13/2025	4.88	4260000	4259194.07
-	80282KBD7	-	-	SANTANDER HOLDINGS USA, INC. 4.26% 09 JUN 2025-24	3/31/2024	6/9/2025	4.26	4171000	4202467.41
-	03969YAC2	-	-	ARDAGH METAL PACKAGING FINA 6% 15 JUN 2027-24 144A	3/31/2024	6/15/2027	6.00	1165000	1154203.29
-	928668BR2	-	-	VOLKSWAGEN GROUP OF AMERICA 3.95% 06 JUN 2025 144A	3/31/2024	6/6/2025	3.95	5800000	5764493.29
-	172967NS6	-	-	CITIGROUP INC. 4.658% 24 MAY 2028-27	3/31/2024	5/24/2028	4.66	7000000	7008401.12
-	62954HAW8	-	-	NXP B.V. 2.7% 01 MAY 2025-25	3/31/2024	5/1/2025	2.70	250000	245357.23
-	22550L2H3	-	-	CREDIT SUISSE AG-NEW YORK BRANCH 3.7% 21 FEB 2025	3/31/2024	2/21/2025	3.70	11225000	11077363.22
-	39531JAA2	-	-	GREENKO WIND PROJECTS (MA 5.5% 06 APR 2025-24 144A	3/31/2024	4/6/2025	5.50	200000	201816.67
-	718286CQ8	-	-	PHILIPPINO GOVT 3.229% 29 MAR 2027	3/31/2024	3/29/2027	3.23	2000000	1903449.39
-	83368RBV3	-	-	SOCIETE GENERALE 5.519% 19 JAN 2028-27 144A	3/31/2024	1/19/2028	5.52	3155000	3169943.8
-	709599BY9	-	-	PENSKE TRUCK LEASING CO. 5.35% 12 JAN 2027-26 144A	3/31/2024	1/12/2027	5.35	1690000	1712221.22
-	49461MAB6	-	-	KINETIK HOLDINGS LP 6.625% 15 DEC 2028-25 144A	3/31/2024	12/15/2028	6.63	1700000	1764993.98
-	G8569ABP0	-	-	SUNAC CHINA HOLDINGS LIMITED 6% 30 SEP 2029 144A	3/31/2024	9/30/2029	6.00	36562	2467.94
-	9LN0ECRX8	-	-	SUNAC CHINA HOLDINGS LIMITE 7.25% 30 SEP 2030 144A	3/31/2024	9/30/2030	7.25	17177	1022.03
-	9LN0ECRW0	-	-	SUNAC CHINA HOLDINGS LIMITED 6% 30 SEP 2025 144A	3/31/2024	9/30/2026	6.00	12187	1371.04
-	9LN0ECRV2	-	-	SUNAC CHINA HOLDINGS LIMITE 6.75% 30 SEP 2028 144A	3/31/2024	9/30/2028	6.75	36562	2815.27
-	9LN0ECRQ3	-	-	SUNAC CHINA HOLDINGS LIMITED 6.5% 30 SEP 2027 144A	3/31/2024	9/30/2027	6.50	24374	2120.54
-	9LN0ECRP5	-	-	SUNAC CHINA HOLDINGS LIMITE 6.25% 30 SEP 2026 144A	3/31/2024	9/30/2027	6.25	12187	1212.61
-	75513ECT6	-	-	RTX CORPORATION 5.75% 08 NOV 2026-26	3/31/2024	11/8/2026	5.75	6820000	7083488.28
-	76132FAC1	-	-	RETAIL OPPORTUNITY INVESTMENT 6.75% 15 OCT 2028-28	3/31/2024	10/15/2028	6.75	3250000	3484811.79
-	86765KAA7	-	-	SUNOCO LP 7% 15 SEP 2028-25 144A	3/31/2024	9/15/2028	7.00	2300000	2357755.22
-	92338CAA1	-	-	VERALTO CORPORATION 5.5% 18 SEP 2026-26 144A	3/31/2024	9/18/2026	5.50	3650000	3669849.12
-	13607LSL8	-	-	CANADIAN IMPERIAL BANK OF COMME 5.615% 17 JUL 2026	3/31/2024	7/17/2026	5.62	3860000	3939195.47
-	44891ACF2	-	-	HYUNDAI CAPITAL AMERICA 5.8% 26 JUN 2025 144A	3/31/2024	6/26/2025	5.80	2350000	2389954.22
-	06406RBQ9	-	-	BANK OF NEW YORK MELLON CORP 4.947% 26 APR 2027-26	3/31/2024	4/26/2027	4.95	4600000	4677765.92
-	55903VAZ6	-	-	WARNERMEDIA HOLDINGS, INC. 3.638% 15 MAR 2025	3/31/2024	3/15/2025	3.64	3735000	3666374.21
-	96122FAA5	-	-	WESTPAC NEW ZEALAND LIMITE 4.902% 15 FEB 2028 144A	3/31/2024	2/15/2028	4.90	2265000	2262410.65
-	73730EAD5	-	-	POSCO 5.75% 17 JAN 2028 144A	3/31/2024	1/17/2028	5.75	310000	317780.14
-	00946AAG9	-	-	HONG KONG GOVT 4.75% 12 JAN 2028 144A	3/31/2024	1/12/2028	4.75	660000	666713.3
-	455780DQ6	-	-	INDONESIAN GOVT 4.55% 11 JAN 2028	3/31/2024	1/11/2028	4.55	6030000	6009179.76
-	302154DV8	-		EXPORT-IMPORT BANK OF KOREA (THE) 5% 11 JAN 2028	3/31/2024	1/11/2028	5.00	720000	735704.8