

The Goldman Sachs Short-Term Conservative Income Fund invests in a broad range of high quality, U.S. dollar-denominated fixed income instruments, including U.S. Government securities, obligations of U.S. banks, corporate notes, commercial paper and other short-term obligations of U.S. companies, certificates of deposit, states, municipalities and other entities, fixed and floating rate asset-backed securities and repurchase agreements. The Fund may also invest in U.S. dollar-denominated obligations issued or guaranteed by foreign banks, companies and governments or their agencies, authorities, instrumentalities or sponsored enterprises. The Fund is **not a money market fund and does not attempt to maintain a stable net asset value**. The Fund is subject to **NAV risk**, which means that the net asset value of the Fund and the value of investments in the Fund will **fluctuate**. The Fund's investments in fixed income securities are subject to the risks associated with debt securities generally, including **credit, liquidity and interest rate risk**. Any guarantee on **U.S. government securities** applies only to the underlying securities of the Fund if held to maturity and not to the value of the Fund's shares. Because the Fund may invest heavily in **specific sectors** (for example, the financial services sector), the Fund is subject to greater risk of loss as a result of adverse economic, business or other developments affecting such sectors. **Foreign investments** may be more volatile and less liquid than investments in U.S. securities and are subject to the risks of adverse economic or political developments. Investments in **asset-backed and receivables-backed securities** are subject to prepayment risk (*i.e.*, the risk that in a declining interest rate environment, issuers may pay principal more quickly than expected, causing the Fund to reinvest proceeds at lower prevailing interest rates). The Fund may be more sensitive to adverse economic, business or political developments if it invests a substantial portion of its assets in bonds of similar projects or in particular types of **municipal securities**. At times, the Fund may be unable to sell certain of its **illiquid investments** without a substantial drop in price, if at all.

Fund holdings and allocations shown are unaudited, and may not be representative of current or future investments. Fund holdings and allocations may not include the Fund's entire investment portfolio, which may change at any time. Fund holdings should not be relied on in making investment decisions and should not be construed as research or investment advice regarding particular securities. Current and future holdings are subject to risk.

A summary prospectus, if available, or a Prospectus for the Fund containing more information may be obtained from your authorized dealer or from Goldman, Sachs & Co. LLC by calling (retail - 1-800-526-7384) (institutional - 1-800-621-2550). Please consider a fund's objectives, risks, and charges and expenses, and read the summary prospectus, if available, and the Prospectus carefully before investing. The summary prospectus, if available, and the Prospectus contains this and other information about the Fund.

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 181232-TMPL-10/2019-1058776

| Request Date | Account Number | Account Name | Security Number (Full) | Security Description (Short) | Shares/Par | Traded Market Value (Base) | Coupon Rate/Strike Price | Maturity Date |
|--------------|----------------|--------------------------------|------------------------|--------------------------------|-------------|----------------------------|--------------------------|---------------|
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '38141W232 | GOLDMAN SACHS FINANCIAL SQUARE | 198780842.6 | 198979623.4 | 0.0000 | |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | 'USD | US DOLLAR | 4807509.81 | 4807509.81 | 0.0000 | |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '38141W273 | GOLDMAN SACHS FINANCIAL SQUARE | 680345872 | 680345872 | 0.0000 | |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '65557CAD5 | NORDEA BANK ABP | 9300000 | 9420621 | 4.8750 | 1/14/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05567LT31 | BNP PARIBAS | 6000000 | 6080400 | 5.0000 | 1/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '61747WAF6 | MORGAN STANLEY | 6256000 | 6361726.4 | 5.7500 | 1/25/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '369622SM8 | GENERAL ELECTRIC CO | 3046000 | 3095192.9 | 5.3000 | 2/11/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '759351AJ8 | REINSURANCE GRP OF AMER | 9125000 | 9391632.5 | 5.0000 | 6/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46625HJC5 | JPMORGAN CHASE + CO | 7061000 | 7310606.35 | 4.3500 | 8/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '172967FT3 | CITIGROUP INC | 4825000 | 5071557.5 | 4.5000 | 1/14/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46625HJD3 | JPMORGAN CHASE + CO | 9428000 | 9938809.04 | 4.5000 | 1/24/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '21685WDD6 | COOPERATIEVE RABOBANK UA | 9251000 | 9688017.24 | 3.8750 | 2/8/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00912XAM6 | AIR LEASE CORP | 7900000 | 7969599 | 3.8750 | 4/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '14912L6E6 | CATERPILLAR FINL SERVICE | 13030000 | 13313141.9 | 2.7500 | 8/20/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '07274EAF0 | BAYER US FINANCE LLC | 25413000 | 26038922.19 | 3.0000 | 10/8/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05530QAL4 | BAT INTL FINANCE PLC | 8644000 | 9036351.16 | 3.5000 | 6/15/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '83368RAG7 | SOCIETE GENERALE | 4900000 | 4952479 | 2.5000 | 4/8/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06675FAF4 | BANQUE FED CRED MUTUEL | 30000000 | 30027000 | 2.7500 | 10/15/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '60688XAW0 | MIZUHO BANK LTD | 20000000 | 20023000 | 2.7000 | 10/20/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '912828L99 | US TREASURY N/B | 1100000 | 1101074.22 | 1.3750 | 10/31/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '74368CAA2 | PROTECTIVE LIFE GLOBAL | 13355000 | 13401876.05 | 2.7000 | 11/25/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '853254AY6 | STANDARD CHARTERED PLC | 20058000 | 20187374.1 | 3.0500 | 1/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '55608PAV6 | MACQUARIE BANK LTD | 15370000 | 15473747.5 | 2.8500 | 1/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '606822AA2 | MITSUBISHI UFJ FIN GRP | 7650000 | 7734150 | 2.9500 | 3/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '867914BK8 | TRUIST FIN CORP | 25000000 | 25221500 | 2.9000 | 3/3/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86562MAB6 | SUMITOMO MITSUI FINL GRP | 20000000 | 20220200 | 2.9340 | 3/9/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '44987CAM0 | ING BANK NV | 11520000 | 11654899.2 | 2.7500 | 3/22/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86960BAM4 | SVENSKA HANDELSBANKEN AB | 5000000 | 5026800 | 1.3704 | 3/30/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '90351DAD9 | UBS GROUP AG | 38763000 | 39308395.41 | 3.0000 | 4/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00912XAS3 | AIR LEASE CORP | 22940000 | 23187063.8 | 3.3750 | 6/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05565EAF2 | BMW US CAPITAL LLC | 10595000 | 10667999.55 | 2.0000 | 4/11/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '60687YAB5 | MIZUHO FINANCIAL GROUP | 20190000 | 20431472.4 | 2.6320 | 4/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '404280AZ2 | HSBC HOLDINGS PLC | 9268000 | 9355953.32 | 1.9100 | 5/25/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46625HRT9 | JPMORGAN CHASE + CO | 14775000 | 14961165 | 2.4000 | 6/7/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '36164QMS4 | GE CAPITAL INTL FUNDING | 43194000 | 43295505.9 | 2.3420 | 11/15/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05579HAD4 | BNZ INTL FUNDING/LONDON | 13145000 | 13235437.6 | 1.2291 | 9/14/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '60687YAF6 | MIZUHO FINANCIAL GROUP | 10446000 | 10538447.1 | 1.3891 | 9/13/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '74368CAE4 | PROTECTIVE LIFE GLOBAL | 4194000 | 4260684.6 | 1.9990 | 9/14/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '404280BG3 | HSBC HOLDINGS PLC | 4550000 | 4604190.5 | 1.8038 | 1/5/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '21688AAJ1 | COOPERAT RABOBANK UA/NY | 16805000 | 17321081.55 | 2.7500 | 1/10/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '60687YAJ8 | MIZUHO FINANCIAL GROUP | 27975000 | 28254750 | 1.1959 | 2/28/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '14040HBM6 | CAPITAL ONE FINANCIAL CO | 15000000 | 15104250 | 1.1918 | 3/9/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '456837AJ2 | ING GROEP NV | 12960000 | 13081435.2 | 1.3679 | 3/29/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '172967LG4 | CITIGROUP INC | 3000000 | 3100050 | 2.7500 | 4/25/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '172967LH2 | CITIGROUP INC | 8664000 | 8747867.52 | 1.2045 | 4/25/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '95000U2B8 | WELLS FARGO + COMPANY | 7429000 | 7705878.83 | 2.6250 | 7/22/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06051GGS2 | BANK OF AMERICA CORP | 25000000 | 25000000 | 2.3280 | 10/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '31429KAB9 | FED CAISSES DESJARDINS | 17000000 | 17027710 | 2.2500 | 10/30/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '843646AV2 | SOUTHERN POWER CO | 15300000 | 15307344 | 0.7774 | 12/20/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '59217GCM9 | MET LIFE GLOB FUNDING I | 19000000 | 19010260 | 0.5065 | 1/8/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '6325CDDT5 | NATIONAL AUSTRALIA BANK | 4950000 | 4954009.5 | 0.6163 | 1/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00084DAQ3 | ABN AMRO BANK NV | 7307000 | 7358879.7 | 2.6500 | 1/19/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06051GGX1 | BANK OF AMERICA CORP | 10935000 | 10942217.1 | 0.6355 | 1/23/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '718546AS3 | PHILLIPS 66 | 6807000 | 6791684.25 | 0.8338 | 2/26/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '14040HBY0 | CAPITAL ONE FINANCIAL CO | 25000000 | 25377750 | 3.4500 | 4/30/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '233851DJ0 | DAIMLER FINANCE NA LLC | 5000000 | 5080350 | 3.3500 | 5/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '53944VAQ2 | LLOYDS BANK PLC | 8351000 | 8370374.32 | 0.7320 | 5/7/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '83051GAJ7 | SKANDINAVISKA ENSKILDA | 12000000 | 12219600 | 3.2500 | 5/17/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '025816BU2 | AMERICAN EXPRESS CO | 15607000 | 15862018.38 | 3.3750 | 5/17/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06051GHH5 | BANK OF AMERICA CORP | 27125000 | 27632780 | 3.4990 | 5/17/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '80283LAT0 | SANTANDER UK PLC | 31650000 | 32271289.5 | 3.4000 | 6/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '80283LAU7 | SANTANDER UK PLC | 13350000 | 13390317 | 0.8660 | 6/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46849LTA9 | JACKSON NATL LIFE GLOBAL | 25000000 | 25060750 | 0.7303 | 6/11/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '07274NAA1 | BAYER US FINANCE II LLC | 27750000 | 28298895 | 3.5000 | 6/25/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '74368CAK0 | PROTECTIVE LIFE GLOBAL | 17255000 | 17635817.85 | 3.3970 | 6/28/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '65339KBA7 | NEXTERA ENERGY CAPITAL | 14323000 | 14330304.73 | 0.8059 | 8/28/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00084DAS9 | ABN AMRO BANK NV | 38650000 | 38810397.5 | 0.8210 | 8/27/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '42824CBB4 | HP ENTERPRISE CO | 19233000 | 19229922.72 | 1.0238 | 10/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '460690BM1 | INTERPUBLIC GROUP COS | 10100000 | 10100000 | 3.5000 | 10/1/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22533AA98 | CREDIT AGRICOLE CIB | 30644000 | 30644000 | 0.9235 | 10/3/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '025816BY4 | AMERICAN EXPRESS CO | 13038000 | 13471513.5 | 3.7000 | 11/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '928668AP7 | VOLKSWAGEN GROUP AMERICA | 3150000 | 3265888.5 | 4.0000 | 11/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '928668AQ5 | VOLKSWAGEN GROUP AMERICA | 5500000 | 5523375 | 1.1969 | 11/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '928668AN2 | VOLKSWAGEN GROUP AMERICA | 8000000 | 8031440 | 3.8750 | 11/13/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '928668AV4 | VOLKSWAGEN GROUP AMERICA | 18008000 | 18020785.68 | 1.0235 | 11/13/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '90331HNY5 | US BANK NA CINCINNATI | 15400000 | 15442658 | 0.6601 | 11/16/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '26078JAG5 | DUPONT DE NEMOURS INC | 10000000 | 10008800 | 0.9901 | 11/15/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '581557BM6 | MCKESSON CORP | 18970000 | 19068264.6 | 3.6500 | 11/30/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '49327M2X1 | KEY BANK NA | 5000000 | 5191650 | 3.3000 | 2/1/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '233851DR2 | DAIMLER FINANCE NA LLC | 10000000 | 10356900 | 3.4000 | 2/22/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '025816CB3 | AMERICAN EXPRESS CO | 8000000 | 8065600 | 3.0000 | 2/22/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '606822BG8 | MITSUBISHI UFJ FIN GRP | 6630000 | 6876834.9 | 3.2180 | 3/7/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '90520EAH4 | MUFG UNION BANK NA | 12590000 | 13065146.6 | 3.1500 | 4/1/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '83051GAK4 | SKANDINAVISKA ENSKILDA | 5100000 | 5297217 | 3.0500 | 3/25/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05565EBF1 | BMW US CAPITAL LLC | 11420000 | 11840141.8 | 2.9500 | 4/14/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '17325FAY4 | CITIBANK NA | 10100000 | 10250086 | 2.8440 | 5/20/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '17325FAX6 | CITIBANK NA | 30000000 | 30059400 | 0.8530 | 5/20/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '94988J5W3 | WELLS FARGO BANK NA | 26000000 | 26072020 | 0.8710 | 5/27/2022 |

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|-----------|--------|--------------------------------|------------|--------------------------------|-----------|-------------|--------|------------|
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '6174468H5 | MORGAN STANLEY | 11195000 | 11230600.1 | 0.9111 | 6/10/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '606822BL7 | mitsubishi ufj fin grp | 6067000 | 6285472.67 | 2.6230 | 7/18/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89114Q3V8 | TORONTO DOMINION BANK | 19500000 | 19536465 | 0.5683 | 7/30/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05581KAE1 | BNP PARIBAS | 32050000 | 32120510 | 0.6320 | 8/7/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '233851DV3 | DAIMLER FINANCE NA LLC | 38000000 | 38113240 | 1.1801 | 2/15/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '94988J6A0 | WELLS FARGO BANK NA | 23000000 | 23316940 | 2.0820 | 9/9/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '55336VBH2 | MPLX LP | 40000000 | 39984400 | 1.3418 | 9/9/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '42824CBD0 | HP ENTERPRISE CO | 96700000 | 9685762.1 | 0.9291 | 3/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '928668AX0 | VOLKSWAGEN GROUP AMERICA | 20000000 | 20368000 | 2.5000 | 9/24/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '912796TN9 | TREASURY BILL | 200000 | 199997.97 | 0.0100 | 10/8/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89236TGP4 | TOYOTA MOTOR CREDIT CORP | 251500000 | 251500000 | 0.4800 | 10/23/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '912796TP4 | TREASURY BILL | 10500000 | 10499141.52 | 0.0100 | 11/5/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '09702LL45 | BOEING COMPANY | 5000000 | 4994643.05 | 0.0000 | 11/4/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '624786FP4 | MUFG UNION BANK NA | 172500000 | 17308822.5 | 0.7912 | 12/9/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '13607GKW3 | CANADIAN IMPERIAL BANK | 38955000 | 39238981.95 | 0.8801 | 3/17/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '59217GEF2 | MET LIFE GLOB FUNDING I | 41000000 | 41161130 | 0.6606 | 1/13/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46849LNT1 | JACKSON NATL LIFE GLOBAL | 50000000 | 50044500 | 0.6926 | 1/6/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '961214EK5 | WESTPAC BANKING CORP | 25000000 | 25068000 | 0.6563 | 1/13/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '6174468K8 | MORGAN STANLEY | 64982000 | 65958029.64 | 0.7868 | 1/20/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89114QCQ3 | TORONTO DOMINION BANK | 400000 | 400852 | 0.5658 | 1/27/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22550UAA9 | CREDIT SUISSE NEW YORK | 50900000 | 50944283 | 0.5341 | 2/4/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '63906EP14 | NATWEST MARKET | 45000000 | 44973030.15 | 0.0000 | 2/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '865658BD8 | SUMITOMO MITSUI BKG CORP | 252500000 | 25269268.78 | 0.6190 | 11/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06367BFV6 | BANK OF MONTREAL- | 20000000 | 20004197.8 | 0.3000 | 2/8/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '29250NBB0 | ENBRIDGE INC | 2095000 | 2094937.15 | 0.7704 | 2/18/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '69353RFU7 | PNC BANK NA | 33500000 | 33530820 | 0.5811 | 2/24/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06367WYH0 | BANK OF MONTREAL | 54147000 | 54402573.84 | 0.7613 | 3/10/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '912796J27 | TREASURY BILL | 1000000 | 999998.38 | 0.0100 | 10/1/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127962R9 | TREASURY BILL | 5700000 | 5699847.7 | 0.0100 | 10/15/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '902674YA2 | UBS AG LONDON | 17500000 | 17835650 | 1.7500 | 4/21/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '8225X2NT7 | SHELL INTNL FNC B.V | 20000000 | 19984728.4 | 0.0000 | 1/27/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127962S7 | TREASURY BILL | 33300000 | 33298529.47 | 0.0100 | 10/22/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127962T5 | TREASURY BILL | 800000 | 799948.98 | 0.0100 | 10/29/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964G1 | TREASURY BILL | 100000 | 99999.2 | 0.0000 | 10/6/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06739GCR8 | BARCLAYS BANK PLC | 65000000 | 6609395 | 1.7000 | 5/12/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964H9 | TREASURY BILL | 4600000 | 4599911.82 | 0.0100 | 10/13/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '55379WYR1 | MUFG BK LTD N Y BRH DISC COML | 530000 | 530777.98 | 0.7088 | 2/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '14913R2B2 | CATERPILLAR FINL SERVICE | 8220000 | 8299734 | 0.9500 | 5/13/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964J5 | TREASURY BILL | 1200000 | 1199951.93 | 0.0100 | 10/20/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127963A5 | TREASURY BILL | 2500000 | 2499715.2 | 0.0100 | 11/19/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00287YCF4 | ABBVIE INC | 11892000 | 12324868.8 | 3.4500 | 3/15/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964K2 | TREASURY BILL | 300000 | 299983.71 | 0.0000 | 10/27/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127963B3 | TREASURY BILL | 9400000 | 9398511.7 | 0.0100 | 11/27/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964Q9 | TREASURY BILL | 1100000 | 1099918.83 | 0.0000 | 11/3/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '20772KJ77 | CONNECTICUT ST | 1475000 | 1503644.5 | 3.0000 | 7/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964R7 | TREASURY BILL | 300000 | 299972.5 | 0.0000 | 11/10/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127963J6 | TREASURY BILL | 800000 | 799844.45 | 0.0000 | 12/10/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127963K3 | TREASURY BILL | 3300000 | 3299329.47 | 0.0000 | 12/17/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '64990FXG4 | NEW YORK ST DORM AUTH ST PERSO | 12440000 | 12738933.2 | 5.0000 | 3/31/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964T3 | CASH MGMT BILL | 34300000 | 34296069.22 | 0.0100 | 11/24/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86959RHB9 | SVENSKA HANDLSBNKN A | 5000000 | 5004278.35 | 0.3533 | 6/18/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127963L1 | TREASURY BILL | 15700000 | 15695970.28 | 0.0100 | 12/24/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '83368YFM4 | SOCIETE GENERALE | 40000000 | 39921480 | 0.0000 | 6/28/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '717883XP2 | PHILADELPHIA PA SCH DIST | 10245000 | 10531552.65 | 4.0000 | 6/30/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '16891MK65 | CHINA CONSTR BK CORP | 20000000 | 19999533.4 | 0.0000 | 10/6/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '45581BK71 | INDU & COML BNK CHINA NY | 19000000 | 18999519.68 | 0.0000 | 10/7/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '13606CDK7 | CANADIAN IMPERIAL BK | 17000000 | 17020134.46 | 0.4085 | 8/6/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '46221LK81 | IONIC CAPITAL II | 12311000 | 12310507.56 | 0.0000 | 10/8/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '19767CKN5 | COLUMBIA FDG CO | 25000000 | 24997632 | 0.0000 | 10/22/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127965F2 | CASH MGMT BILL | 100000 | 99978 | 0.0000 | 12/29/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86723AKT8 | SUNCOR ENERGY INC | 7828000 | 7826896.25 | 0.0000 | 10/27/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '341081GA9 | FLORIDA POWER + LIGHT CO | 14075000 | 14085134 | 0.6406 | 7/28/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127965A8 | CASH MGMT BILL | 100000 | 99974.67 | 0.0000 | 1/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06742TUQ7 | BARCLAYS BANK PLC | 30000000 | 29999989.2 | 0.7010 | 8/3/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '40433GV38 | HSBC BANK PLC | 10603000 | 10577591.93 | 0.0000 | 8/3/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05971XUH2 | BANCO DEL ESTADO DE CHILE | 6661000 | 6661581.37 | 0.2500 | 11/6/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '166756AF3 | CHEVRON USA INC | 18585000 | 18598009.5 | 0.3330 | 8/12/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '2546R2TW6 | WALT DISNEY CO | 9115000 | 9090738.15 | 0.0000 | 6/30/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '438516CC8 | HONEYWELL INTERNATIONAL | 24055000 | 24089158.1 | 0.4830 | 8/19/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '26442UAJ3 | DUKE ENERGY PROGRESS LLC | 14400000 | 14415120 | 0.4330 | 2/18/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '45866FAR5 | INTERCONTINENTALEXCHANGE | 30006000 | 30067200 | 0.9030 | 6/15/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '438516CD6 | HONEYWELL INTERNATIONAL | 3866000 | 3867739.7 | 0.4978 | 8/19/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '19424HRM4 | COLLATERALIZED CP V CO | 7923000 | 7914109.28 | 0.0000 | 4/21/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '65602VX76 | NORINCHUKIN BK | 19025000 | 19025782.31 | 0.2500 | 2/26/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05972NMN9 | BANCO DEL ESTADO DE CHILE | 13998000 | 13982767.1 | 0.0000 | 12/22/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '31849HVT6 | FIRST ABU DHABI BANK PJSC | 20000000 | 19952372.8 | 0.0000 | 8/27/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06119QQ34 | BANK OF CHINA LTD | 15666000 | 15623244.04 | 0.0000 | 3/3/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '06119QM38 | BANK OF CHINA LTD | 12659000 | 12649187.88 | 0.0000 | 12/3/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '63376DGB5 | NATIONAL BANK OF KUWAIT SAKP | 47000000 | 47015843.23 | 0.4300 | 3/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '25746UDH9 | DOMINION ENERGY INC | 20500000 | 20517015 | 0.7745 | 9/15/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05531MKE7 | B A T INTL FIN | 8000000 | 7998618.64 | 0.0000 | 10/14/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00850JME1 | AGRICULTURAL BANK CHINA | 1000000 | 999187.5 | 0.0000 | 12/14/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '064159YN0 | BANK OF NOVA SCOTIA | 60003000 | 60037800 | 0.6304 | 9/15/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89114QCLO | TORONTO DOMINION BANK | 13100000 | 13102096 | 0.5299 | 9/28/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '375558BV4 | GILEAD SCIENCES INC | 22250000 | 22269580 | 0.7404 | 9/29/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '65558THJ7 | NORDEA BK AB PUBL NY | 4600000 | 4613148.13 | 0.5690 | 5/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '172967KW0 | CITIGROUP INC | 6588000 | 6641626.32 | 1.4410 | 8/2/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '449786BF8 | ING BANK NV | 4400000 | 4429392 | 1.1601 | 8/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '961214DH3 | WESTPAC BANKING CORP | 18690000 | 18852229.2 | 1.1163 | 1/11/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '05531FAY9 | TRUIST FIN CORP | 10000000 | 10056700 | 0.9461 | 4/1/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '23329PAC3 | DNB BANK ASA | 10000000 | 10000000 | 2.1250 | 10/2/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '80283LAW3 | SANTANDER UK PLC | 21800000 | 21916194 | 0.9401 | 11/15/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '6325CODW8 | NATIONAL AUSTRALIA BANK | 12000000 | 12074760 | 0.9588 | 11/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '78013XXZ9 | ROYAL BANK OF CANADA | 11052000 | 11065151.88 | 0.6445 | 1/25/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '31677QBQ1 | FIFTH THIRD BANK | 20000000 | 20110600 | 0.8910 | 2/1/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '17401QAT8 | CITIZENS BANK NA/RI | 15000000 | 15052650 | 0.9848 | 2/14/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '606822BF0 | mitsubishi ufj fin grp | 12500000 | 12583250 | 0.9480 | 3/7/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '025816CE7 | AMERICAN EXPRESS CO | 20000000 | 20121800 | 0.8730 | 5/20/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '90331HPD9 | US BANK NA CINCINNATI | 15000000 | 15063300 | 0.6961 | 5/23/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89114QJ33 | TORONTO DOMINION BANK | 7000000 | 7013300 | 0.6078 | 7/22/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '55379WYR1 | MUFG BK LTD N Y BRH DISC COML | 2250000 | 2253302.73 | 0.7088 | 2/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '853254BR0 | STANDARD CHARTERED PLC | 10000000 | 10033600 | 1.4495 | 9/10/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22532XMM5 | CREDIT AGRICOLE | 30000000 | 30064781.7 | 0.7295 | 9/10/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '00287YBJ7 | ABBVIE INC | 21142000 | 21182381.22 | 0.7278 | 11/19/2021 |
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| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '53262QKM5 | LIME FUNDING | 16340000 | 16338532.18 | 0.0000 | 10/21/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '8225X2TE4 | SHELL INTNL FNC B.V | 25000000 | 24945566 | 0.0000 | 6/14/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '2546R2R73 | WALT DISNEY CO | 10900000 | 10881287.43 | 0.0000 | 4/7/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86565CKU2 | SUMITOMO MITSUI BKG CORP | 24550000 | 24557635.54 | 0.7000 | 7/8/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '80686DLA0 | SCHLUMBERGER HOLDINGS | 7000000 | 6999489.77 | 0.0000 | 11/10/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '31849HLG5 | FIRST ABU DHABI BANK PJSC | 30000000 | 29995456.8 | 0.0000 | 11/16/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '07644AL93 | BEDFORD ROW FDG CORP | 20000000 | 19996822.2 | 0.0000 | 11/9/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '2546R2RC2 | WALT DISNEY CO | 10000000 | 9982486.1 | 0.0000 | 4/12/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '2546R2R73 | WALT DISNEY CO | 2000000 | 1996566.5 | 0.0100 | 4/7/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '80686DM27 | SCHLUMBERGER HOLDINGS | 7500000 | 7499041.88 | 0.0000 | 12/2/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '5148XONB7 | LANDESBANK BADEN-WUR | 42500000 | 42471667.8 | 0.0000 | 1/11/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '16891MLC1 | CHINA CONSTR BK CORP | 17097000 | 17093262.94 | 0.0000 | 11/12/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '89236THE8 | TOYOTA MOTOR CREDIT CORP | 24891000 | 24859861.36 | 0.4148 | 2/14/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '85324TV29 | STANDARD CHARTERED BANK | 10750000 | 10723409.88 | 0.0000 | 8/2/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '53947BCH1 | LLOYDS BANK CORPORATE | 24400000 | 24440627.71 | 0.7346 | 8/17/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '01329WLL3 | ALBION CAPITAL CORP | 37604000 | 37597767.14 | 0.0000 | 11/20/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '0727MAY21 | BAYERISCHE LNDBNK NY | 6000000 | 598815.38 | 0.7168 | 1/28/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '92512LNS6 | VERSAILLES CDS LLC | 50000000 | 49972786 | 0.0000 | 1/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '65602VW85 | NORINCHUKIN BK | 25000000 | 25002099 | 0.2100 | 11/24/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '86564GHH7 | SUMITOMO MITSUI TRUST NY | 39386000 | 39389344.66 | 0.1900 | 12/7/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '83051GAP3 | SKANDINAVISKA ENSKILDA | 25000000 | 24994500 | 0.5660 | 9/1/2023 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '5148XON43 | LANDESBANK BADEN-WUR | 10000000 | 9993973.3 | 0.0000 | 1/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '19767CN69 | COLUMBIA FDG CO | 14500000 | 14490013.56 | 0.0000 | 1/6/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '79490AM70 | SALISBURY RECEIVABLES CO | 25000000 | 24986872.25 | 0.0000 | 12/7/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22549L3K9 | CREDIT SUISSE NY | 25000000 | 25088825 | 0.5800 | 1/10/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '63376DGG4 | NATIONAL BANK OF KUWAIT SAKP | 35000000 | 35002515.45 | 0.2950 | 12/11/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '01329WNT4 | ALBION CAPITAL CORP | 25000000 | 24986447.25 | 0.0000 | 1/27/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '9127964P1 | TREASURY BILL | 125000000 | 124925746.3 | 0.0100 | 4/1/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '12623KK63 | CNPC FINANCE | 40000000 | 39998086.8 | 0.0000 | 10/6/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '51489GP43 | LANDESBANK HESSEN-THURINGEN | 15000000 | 14991427.5 | 0.0000 | 2/4/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '0727MAZ20 | BAYERISCHE LNDBNK NY | 13000000 | 13020871.76 | 0.7210 | 2/3/2022 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22536UZC7 | CREDIT IND ET CM NY | 20000000 | 20000898 | 0.2500 | 11/25/2020 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '63873NG88 | NATIXIS NY | 25000000 | 25043529.5 | 0.7778 | 1/22/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '44644AAG2 | HUNTINGTON NATIONAL BANK | 15000000 | 15018900 | 0.7990 | 2/5/2021 |
| 9/30/2020 | 601792 | GS SHORT TERM CONSERVATIVE INC | '22549LE84 | CREDIT SUISSE NY | 29000000 | 2902129.88 | 0.4825 | 2/5/2021 |