

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

CFD Daily Activity NEW

			Trade Date /		Underlier RIC /	Contract				Benchmark		Trade Gross	Trade Gross	Reference Price /	Commission Rate /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	Settlement CCY /			Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /		Settlement /
	Open/Close	Action	Maturity Date	Quantity		CCY	FX Contract to	Div Rate	Spread	L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount		(Settle
066831553																	
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND																	
			31 Dec 2024													0.00	
		Equity Reset	06 Jan 2025		688536.SH	USD	USD			4.330000	USD-Federal Funds-H.15	92.500000	(277.50)	14.775813	-		1.000000
SDB3260962153		NEW	13 Oct 2034	(3)	CNE1000042T2	CNY	7.322700	100.00	(1,200.0000)	ACT/360		12.631953	(37.90)	(44.33)	0.00		(326.17)
ABB INDIA LIMITED CMN																	
			31 Dec 2024													0.00	
		Equity Reset	02 Jan 2025		ABB.NS	USD	USD			4.330000	USD-Federal Funds-H.15	6,912.250000	5,433,028.50	81.450845	-		1.000000
SDB3264650034		NEW	27 Dec 2034	786	INE117A01022	INR	85.624500	78.16	75.0000	ACT/360		80.727479	63,451.80	64,020.36	0.00		(581.89)
ACCTON TECHNOLOGY CORP CMN																	
			31 Dec 2024													0.00	
		Equity Reset	03 Jan 2025		2345.TW	USD	USD			4.330000	USD-Federal Funds-H.15	773.000000	0.00	0.000000	-		0.000000
SDB3262441824		NEW	10 Nov 2034	0	TW0002345006	TWD	32.800000	100.00	(200.0000)	ACT/360		0.000000	0.00	0.00	0.00		(2,908.33)
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND																	
			31 Dec 2024													0.00	
		Equity Reset	06 Jan 2025		688012.SH	USD	USD			4.330000	USD-Federal Funds-H.15	189.160000	(18,726.84)	30.369026	-		1.000000
SDB3260123606		NEW	25 Sep 2034	(99)	CNE100003MM9	CNY	7.322700	100.00	(725.0000)	ACT/360		25.832002	(2,557.37)	(3,006.53)	0.00		22,514.08
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN																	
			31 Dec 2024													0.00	
		Equity Reset	03 Jan 2025		8086.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	110.500000	(2,320,500.00)	3.099015	-		1.000000
SDB3262115492		NEW	08 Nov 2034	(21,000)	TW0008086000	TWD	32.800000	100.00	(880.9523)	ACT/360		3.368902	(70,746.94)	(65,079.32)	0.00		(5,667.63)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND																	
			31 Dec 2024													0.00	
		Equity Reset	06 Jan 2025		000738.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	22.240000	6,345,072.00	3.055492	-		1.000000
SDB3260123451		NEW	25 Sep 2034	285,300	CNE000000RM5	CNY	7.322700	90.00	50.0000	ACT/360		3.037131	866,493.47	871,731.87	0.00		(5,238.39)
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID																	
			31 Dec 2024													0.00	
	Sell	Upsize Trade	03 Jan 2025		AGL.AX	AUD	AUD			4.337606	AUD-OIS-RBA	11.315854	(32,883.87)	11.314722	1.00		1.000000
SDB3260962041	Open	NEW	12 Oct 2034	(2,906)	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365		11.314722	(32,880.58)	(32,880.58)	(3.29)		0.00
			31 Dec 2024													0.00	
		Equity Reset	03 Jan 2025		AGL.AX	AUD	AUD			4.337606	AUD-OIS-RBA	11.290000	(670,072.79)	10.890370	-		1.000000
SDB3260962041		NEW	12 Oct 2034	(59,351)	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365		11.290000	(670,072.79)	(646,354.34)	0.00		(23,718.45)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																	
			31 Dec 2024													0.00	
		Equity Reset	06 Jan 2025		601288.SH	USD	USD			4.330000	USD-Federal Funds-H.15	5.340000	0.00	0.000000	-		0.000000
SDB3263308441		NEW	30 Nov 2034	0	CNE100000RJ0	CNY	7.322700	100.00	(450.0000)	ACT/360		0.000000	0.00	0.00	0.00		5,566.58
			31 Dec 2024													(2.50)	
	Buy	Partial Termination	06 Jan 2025		601288.SH	USD	USD			4.330000	USD-Federal Funds-H.15	5.386379	429,833.04	0.720593	2.00		1.000000
SDB3264857817	Close	NEW	02 Jan 2035	79,800	CNE100000RJ0	CNY	7.323000	100.00	(175.0000)	ACT/360		0.735506	58,693.38	57,503.32	(11.74)		0.00
			31 Dec 2024													0.84	
	Buy	Partial Termination	06 Jan 2025		601288.SH	USD	USD			4.330000	USD-Federal Funds-H.15	5.392722	1,036,481.17	0.720428	2.00		1.000000
SDB3264857817	Close	NEW	02 Jan 2035	192,200	CNE100000RJ0	CNY	7.323000	100.00	(175.0000)	ACT/360		0.736618	141,577.98	138,466.22	(28.31)		0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID															
066831553 (Cont.)															
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264857817		Equity Reset	31 Dec 2024		601288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.340000	(3,535,614.00)	0.720360	0.00	
		NEW	06 Jan 2025											-	1.000000
				02 Jan 2035	(662,100)	CNE100000RJ0	CNY	7.322700	100.00	(175.0000)	ACT/360	0.729239	(482,829.14)	(476,950.36)	0.00
AIA GROUP LIMITED CMN															
SDB3263868388		Equity Reset	31 Dec 2024		1299.HK	HKD	HKD		5.188260	HKD-HONIX	56.300000	9,503,440.00	57.556446	0.00	
		NEW	03 Jan 2025											-	1.000000
				08 Dec 2034	168,800	HK0000069689	HKD	1.000000	100.00	30.0000	ACT/365	56.300000	9,503,440.00	9,715,528.02	0.00
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800220		Equity Reset	31 Dec 2024		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.020000	(307,650.00)	5.482008	0.00	
		NEW	06 Jan 2025											-	1.000000
				20 Nov 2034	(7,500)	CNE10000051B1	CNY	7.322700	100.00	(1,448.3333)	ACT/360	5.601759	(42,013.19)	(41,115.06)	0.00
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3264649729		Equity Reset	31 Dec 2024		601111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.910000	593,250.00	1.116837	0.00	
		NEW	06 Jan 2025											-	1.000000
				02 Jan 2035	75,000	CNE000001NN0	CNY	7.322700	90.00	50.0000	ACT/360	1.080203	81,015.23	83,762.81	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264921652	Buy	Upsize Trade	31 Dec 2024		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.351251	7,481.00	1.276906	(2.50)	
	Open	NEW	06 Jan 2025											2.00	1.000000
				05 Jan 2035	800	CNE000001FB1	CNY	7.323000	90.00	50.0000	ACT/360	1.276906	1,021.52	1,021.52	(0.20)
SDB3264921652	Buy	Upsize Trade	31 Dec 2024		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.254170	11,105.00	1.264072	0.84	
	Open	NEW	06 Jan 2025											2.00	1.000000
				05 Jan 2035	1,200	CNE000001FB1	CNY	7.323000	90.00	50.0000	ACT/360	1.264072	1,516.89	1,516.89	(0.30)
SDB3264921652		Equity Reset	31 Dec 2024		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.110000	94,744.00	1.287562	0.00	
		NEW	06 Jan 2025											-	1.000000
				05 Jan 2035	10,400	CNE000001FB1	CNY	7.322700	90.00	50.0000	ACT/360	1.244077	12,938.40	13,390.64	0.00
AKESO INC CMN															
SDB3260123710	Sell	Upsize Trade	31 Dec 2024		9926.HK	HKD	HKD		5.188260	HKD-HONIX	60.075000	(120,150.00)	60.002610	10.85	
	Open	NEW	03 Jan 2025											1.20	1.000000
				22 Sep 2034	(2,000)	KYG0146B1032	HKD	1.000000	100.00	(125.0000)	ACT/365	60.002610	(120,005.22)	(120,005.22)	(14.42)
SDB3260123710		Equity Reset	31 Dec 2024		9926.HK	HKD	HKD		5.188260	HKD-HONIX	60.700000	(849,800.00)	69.248282	0.00	
		NEW	03 Jan 2025											-	1.000000
				22 Sep 2034	(14,000)	KYG0146B1032	HKD	1.000000	100.00	(125.0000)	ACT/365	60.700000	(849,800.00)	(969,475.95)	0.00
ALCHIP TECHNOLOGIES LTD CMN															
SDB3262115577		Equity Reset	31 Dec 2024		3661.TW	USD	USD		4.330000	USD-Federal Funds-H.15	3,280.000000	(13,120,000.00)	67.963548	0.00	
		NEW	03 Jan 2025											-	1.000000
				08 Nov 2034	(4,000)	KYG022421088	TWD	32.800000	100.00	(400.0000)	ACT/360	100.000000	(400,000.00)	(271,854.19)	0.00
ALCOR MICRO, CORP. CMN															
SDB3260427104		Equity Reset	31 Dec 2024		8054.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	137.500000	(825,000.00)	3.765623	0.00	
		NEW	03 Jan 2025											-	1.000000
				29 Sep 2034	(6,000)	TW0008054008	TWD	32.800000	100.00	(1,058.3333)	ACT/360	4.192073	(25,152.44)	(22,593.74)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID															
066831553 (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
SDB3260661445		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		9988.HK	HKD	HKD		5.188260	HKD-HONIX	82.400000	2,537,920.00	80.789429	-	1.000000
			11 Oct 2034	30,800	KYG017191142	HKD	1.000000	100.00	30.0000	ACT/365	82.400000	2,537,920.00	2,488,314.41	0.00	74,832.65
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
SDB3260128031		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		0241.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
			22 Sep 2034	0	BMG0171K1018	HKD	1.000000	100.00	(104.6296)	ACT/365	0.000000	0.00	0.00	0.00	7,770.84
ALIBABA PICTURES GROUP LIMITED CMN															
SDB3264716710	Sell Open	Upsize Trade NEW	31 Dec 2024											0.00	
			03 Jan 2025		1060.HK	HKD	HKD		5.188260	HKD-HONIX	0.475000	(33,250.00)	0.474943	1.20	1.000000
			29 Dec 2034	(70,000)	BMG0171W1055	HKD	1.000000	100.00	(30.0000)	ACT/365	0.474943	(33,246.01)	(33,246.01)	(3.99)	0.00
SDB3264716710	Sell Open	Upsize Trade NEW	31 Dec 2024											10.85	
			03 Jan 2025		1060.HK	HKD	HKD		5.188260	HKD-HONIX	0.480000	(139,200.00)	0.479422	1.20	1.000000
			29 Dec 2034	(290,000)	BMG0171W1055	HKD	1.000000	100.00	(30.0000)	ACT/365	0.479422	(139,032.38)	(139,032.38)	(16.70)	0.00
SDB3264716710		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		1060.HK	HKD	HKD		5.188260	HKD-HONIX	0.475000	(422,750.00)	0.481497	-	1.000000
			29 Dec 2034	(890,000)	BMG0171W1055	HKD	1.000000	100.00	(30.0000)	ACT/365	0.475000	(422,750.00)	(428,531.94)	0.00	5,781.94
ALL RING TECH CO LTD ORD CMN															
SDB3260121419		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		6187.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	402.000000	(1,206,000.00)	13.301218	-	1.000000
			22 Sep 2034	(3,000)	TW0006187008	TWD	32.800000	100.00	(783.3333)	ACT/360	12.256098	(36,768.29)	(39,903.65)	0.00	3,135.36
ALLIS ELECTRIC CO., LTD. CMN															
SDB3260588365		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		1514.TW	USD	USD		4.330000	USD-Federal Funds-H.15	100.500000	(2,914,500.00)	3.344482	-	1.000000
			04 Oct 2034	(29,000)	TW0001514008	TWD	32.800000	100.00	(1,285.3448)	ACT/360	3.064024	(88,856.70)	(96,989.98)	0.00	8,133.28
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123387		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		300685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.800000	335,160.00	3.476987	-	1.000000
			25 Sep 2034	14,700	CNE1000034D3	CNY	7.322700	90.00	50.0000	ACT/360	3.113606	45,770.01	51,111.71	0.00	(5,341.70)
AMP LIMITED (AUD) CMN ORDINARY FULLY PAID															
SDB3260963694		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		AMP.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
			12 Oct 2034	0	AU0000000AMP6	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	2,405.13
AMPOL LTD CMN ORDINARY FULLY PAID															
SDB3260458813	Sell Open	Upsize Trade NEW	31 Dec 2024											0.00	
			03 Jan 2025		ALD.AX	AUD	AUD		4.337606	AUD-OIS-RBA	28.041493	(35,780.95)	28.038689	1.00	1.000000
			29 Sep 2034	(1,276)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	28.038689	(35,777.37)	(35,777.37)	(3.58)	0.00
SDB3260458813		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		ALD.AX	AUD	AUD		4.337606	AUD-OIS-RBA	28.190000	(632,752.74)	28.979168	-	1.000000
			29 Sep 2034	(22,446)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	28.190000	(632,752.74)	(650,466.40)	0.00	32,322.21

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB326398553		Equity Reset	31 Dec 2024 06 Jan 2025		000543.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.910000	(688,170.00)	1.142898	0.00	1.000000
		NEW	14 Dec 2034	(87,000)	CNE000000DF9	CNY	7.322700	100.00	(1,830.6609)	ACT/360	1.080203	(93,977.66)	(99,432.14)	0.00	5,454.48
	ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123442		Equity Reset	31 Dec 2024 06 Jan 2025		002432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.780000	(130,496.00)	5.978317	0.00	1.000000
		NEW	25 Sep 2034	(3,200)	CNE100000Q84	CNY	7.322700	100.00	(1,245.3125)	ACT/360	5.568984	(17,820.75)	(19,130.61)	0.00	1,309.87
	ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3262800206		Equity Reset	31 Dec 2024 06 Jan 2025		000898.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.400000	(397,920.00)	0.356850	0.00	1.000000
		NEW	20 Nov 2034	(165,800)	CNE000000SQ4	CNY	7.322700	100.00	(1,217.1592)	ACT/360	0.327748	(54,340.62)	(59,165.77)	0.00	4,825.15
	ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263426667	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.553405	(134,201.00)	3.896083	5.84	1.000000
	Open	NEW	04 Dec 2034	(4,700)	CNE1000030R1	CNY	7.323000	100.00	(1,722.7459)	ACT/360	3.896083	(18,311.59)	(18,311.59)	(3.67)	0.00
	SDB3263426667		Equity Reset	31 Dec 2024 06 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.600000	(617,845.80)	3.855474	0.00
		NEW	04 Dec 2034	(21,603)	CNE1000030R1	CNY	7.322700	100.00	(1,722.7459)	ACT/360	3.905663	(84,374.04)	(83,289.80)	0.00	1,455.17
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3261985899		Equity Reset	31 Dec 2024 06 Jan 2025		600585.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.780000	0.00	0.000000	0.00	0.000000
		NEW	03 Nov 2034	0	CNE0000019V8	CNY	7.322700	100.00	(491.0000)	ACT/360	0.000000	0.00	0.00	0.00	(73.37)
	ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264178817		Equity Reset	31 Dec 2024 06 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.300000	0.00	0.000000	0.00	0.000000
		NEW	15 Dec 2034	0	CNE000000X61	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(69.68)
	SDB3264178835		Equity Reset	31 Dec 2024 06 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.300000	0.00	0.000000	0.00
		NEW	15 Dec 2034	0	CNE000000X61	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	26.48
SDB3264255548			Equity Reset	31 Dec 2024 06 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.300000	0.00	0.000000	0.00
		NEW	18 Dec 2034	0	CNE000000X61	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(136.97)
	SDB3264255574		Equity Reset	31 Dec 2024 06 Jan 2025		600199.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.300000	0.00	0.000000	0.00
		NEW	18 Dec 2034	0	CNE000000X61	CNY	7.322700	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	4,235.90
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260121441		Equity Reset	31 Dec 2024 06 Jan 2025		688639.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.210000	(2,512.38)	4.944618	0.00	1.000000
		NEW	25 Sep 2034	(78)	CNE1000052M6	CNY	7.322700	100.00	(975.0000)	ACT/360	4.398651	(343.09)	(385.68)	0.00	42.59
	ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260427172		Equity Reset	31 Dec 2024 06 Jan 2025		002226.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.420000	678,042.00	0.766659	0.00	1.000000
		NEW	10 Oct 2034	125,100	CNE100000B57	CNY	7.322700	90.00	50.0000	ACT/360	0.740164	92,594.52	95,909.10	0.00	(3,314.59)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Commission	Settlement /
	Open/Close	Action	Maturity Date	Quantity	Underlier CCY	Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount	Amount	Net Amount (Settle CCY)
066831553 (Cont.)															
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264390138			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603589.SH	USD	USD	4.330000	USD-Federal Funds-H.15	39.240000	(282,528.00)	5.568562	-	1.000000	
		NEW	21 Dec 2034	(7,200)	CNE1000022S6	CNY	7.322700	100.00	(1,850.0000)	ACT/360	5.358679	(38,582.49)	(40,093.65)	0.00	1,717.75
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649867			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		301217.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	11.080000	(268,136.00)	1.516771	-	1.000000	
		NEW	02 Jan 2035	(24,200)	CNE100005790	CNY	7.322700	100.00	(1,475.0000)	ACT/360	1.513103	(36,617.09)	(36,705.85)	0.00	88.76
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264255540			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003038.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	16.580000	0.00	0.000000	-	0.000000	
		NEW	18 Dec 2034	0	CNE100004CLO	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	48.65
SDB3264255578			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003038.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	16.580000	0.00	0.000000	-	0.000000	
		NEW	18 Dec 2034	0	CNE100004CLO	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	116.12
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263185970			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000887.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	13.120000	49,856.00	1.745403	-	1.000000	
		NEW	30 Nov 2034	3,800	CNE000000XP6	CNY	7.322700	90.00	50.0000	ACT/360	1.791689	6,808.42	6,632.53	0.00	175.89
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260427129			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300866.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	97.640000	1,183,299.16	11.333375	-	1.000000	
		NEW	10 Oct 2034	12,119	CNE1000047B9	CNY	7.322700	90.00	50.0000	ACT/360	13.333880	161,593.29	137,349.17	0.00	46,014.68
ANSELL LIMITED CMN ORDINARY FULLY PAID															
SDB3260427214			31 Dec 2024											0.00	
	Sell	Upsize Trade	03 Jan 2025		ANN.AX	AUD	AUD	4.337606	AUD-OIS-RBA	33.754849	(50,395.99)	33.751474	1.00	1.000000	
	Open	NEW	28 Sep 2034	(1,493)	AU0000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.751474	(50,390.95)	(50,390.95)	(5.04)	0.00
SDB3260427214			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		ANN.AX	AUD	AUD	4.337606	AUD-OIS-RBA	33.820000	(885,948.72)	33.185706	-	1.000000	
		NEW	28 Sep 2034	(26,196)	AU0000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.820000	(885,948.72)	(869,332.76)	0.00	(16,615.96)
ANTA SPORTS PRODUCTS LIMITED CMN															
SDB3264054718			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		2020.HK	HKD	HKD	5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000	
		NEW	13 Dec 2034	0	KYG040111059	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	12,379.86
ANYANG IRON & STEEL INC CMN CLASS A SERIES NORTHBOUND															
SDB3264328841			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600569.SH	USD	USD	4.330000	USD-Federal Funds-H.15	1.860000	0.00	0.000000	-	0.000000	
		NEW	21 Dec 2034	0	CNE0000018Y4	CNY	7.322700	100.00	(50.0000)	ACT/360	0.000000	0.00	0.00	0.00	7.11
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
SDB3263242780			31 Dec 2024											0.00	
	Sell	Partial Termination	03 Jan 2025		ANZ.AX	AUD	AUD	4.337606	AUD-OIS-RBA	28.538951	(12,785.45)	29.567042	1.00	1.000000	
	Close	NEW	29 Nov 2034	(448)	AU0000000ANZ3	AUD	1.000000	100.00	25.0000	ACT/365	28.536097	(12,784.17)	(13,246.03)	(1.28)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID (Cont.)																
SDB3263242780		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		ANZ.AX	AUD	AUD		4.337606	AUD-OIS-RBA		28.540000	1,298,741.24	29.331870	-	1.000000
			29 Nov 2034	45,506	AU000000ANZ3	AUD	1.000000	100.00	25.0000	ACT/365		28.540000	1,298,741.24	1,334,776.10	0.00	(177,407.09)
APPEN LIMITED CMN ORDINARY FULLY PAID																
SDB3264983893	Sell Open	New Trade NEW	31 Dec 2024												0.00	
			03 Jan 2025		APX.AX	AUD	AUD		4.337606	AUD-OIS-RBA		2.706765	(10,975.93)	2.706494	1.00	1.000000
			04 Jan 2035	(4,055)	AU000000APX3	AUD	1.000000	100.00	(550.0000)	ACT/365		2.706494	(10,974.83)	(10,974.83)	(1.10)	0.00
SDB3264983893		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		APX.AX	AUD	AUD		4.337606	AUD-OIS-RBA		2.640000	(10,705.20)	2.706494	-	1.000000
			04 Jan 2035	(4,055)	AU000000APX3	AUD	1.000000	100.00	(550.0000)	ACT/365		2.640000	(10,705.20)	(10,974.83)	0.00	269.63
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND																
SDB3264716694		Equity Reset NEW	31 Dec 2024												0.00	
			06 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15		9.220000	103,264.00	1.068479	-	1.000000
			02 Jan 2035	11,200	CNE0000000784	CNY	7.322700	90.00	50.0000	ACT/360		1.259098	14,101.90	11,966.97	0.00	2,134.93
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID																
SDB3264983885	Sell Open	New Trade NEW	31 Dec 2024												0.00	
			03 Jan 2025		ALL.AX	AUD	AUD		4.337606	AUD-OIS-RBA		68.431890	(35,653.01)	68.425047	1.00	1.000000
			04 Jan 2035	(521)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365		68.425047	(35,649.45)	(35,649.45)	(3.57)	0.00
SDB3264983885		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		ALL.AX	AUD	AUD		4.337606	AUD-OIS-RBA		68.360000	(35,615.56)	68.425047	-	1.000000
			04 Jan 2035	(521)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365		68.360000	(35,615.56)	(35,649.45)	0.00	33.89
ASIA OPTICAL CO., INC. CMN																
SDB3260123327		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		3019.TW	USD	USD		4.330000	USD-Federal Funds-H.15		188.500000	3,016,000.00	3.298457	-	1.000000
			22 Sep 2034	16,000	TW0003019006	TWD	32.800000	90.00	30.0000	ACT/360		5.746951	91,951.22	52,775.31	0.00	41,523.66
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123321		Equity Reset NEW	31 Dec 2024												0.00	
			06 Jan 2025		688220.SH	USD	USD		4.330000	USD-Federal Funds-H.15		54.090000	0.00	0.000000	-	0.000000
			25 Sep 2034	0	CNE100005RF7	CNY	7.322700	100.00	(1,015.9205)	ACT/360		0.000000	0.00	0.00	0.00	(4,291.02)
ASX LIMITED CMN ORDINARY FULLY PAID																
SDB3263372417		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		ASX.AX	AUD	AUD		4.337606	AUD-OIS-RBA		0.000000	0.00	0.000000	-	0.000000
			30 Nov 2034	0	AU000000ASX7	AUD	1.000000	100.00	25.0000	ACT/365		0.000000	0.00	0.00	0.00	398.73
SDB3264983876	Buy Open	New Trade NEW	31 Dec 2024												0.00	
			03 Jan 2025		ASX.AX	AUD	AUD		4.337606	AUD-OIS-RBA		65.230827	8,675.70	65.237350	1.00	1.000000
			04 Jan 2035	133	AU000000ASX7	AUD	1.000000	100.00	25.0000	ACT/365		65.237350	8,676.57	8,676.57	(0.87)	0.00
SDB3264983876		Equity Reset NEW	31 Dec 2024												0.00	
			03 Jan 2025		ASX.AX	AUD	AUD		4.337606	AUD-OIS-RBA		65.080000	8,655.64	65.237350	-	1.000000
			04 Jan 2035	133	AU000000ASX7	AUD	1.000000	100.00	25.0000	ACT/365		65.080000	8,655.64	8,676.57	0.00	(20.93)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260963914		Equity Reset NEW	31 Dec 2024												0.00	
			06 Jan 2025		688208.SH	USD	USD		4.330000	USD-Federal Funds-H.15		39.160000	(1,527.24)	5.110452	-	1.000000
			13 Oct 2034	(39)	CNE100003RF2	CNY	7.322700	100.00	(1,125.0000)	ACT/360		5.347754	(208.56)	(199.31)	0.00	(9.25)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
SDB3260123452			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002938.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.480000	445,056.00	4.637825	-	1.000000
		NEW	25 Sep 2034	12,200	CNE100003GF5	CNY	7.322700	90.00	50.0000	ACT/360	4.981769	60,777.58	56,581.46	0.00	6,955.99
AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263645045			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002163.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.350000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE1000006N0	CNY	7.322700	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	4,158.82
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261588073			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.000000	(796,800.00)	1.263103	-	1.000000
		NEW	26 Oct 2034	(99,600)	CNE000000LP1	CNY	7.322700	100.00	(1,994.1767)	ACT/360	1.092493	(108,812.30)	(125,805.06)	0.00	16,992.76
BAIDU, INC. CMN															
SDB3260644160			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		9888.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	06 Oct 2034	0	KYG070341048	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	898.94
SDB3264328906			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		9888.HK	HKD	HKD		5.188260	HKD-HONIX	82.700000	(483,795.00)	86.886450	-	1.000000
		NEW	20 Dec 2034	(5,850)	KYG070341048	HKD	1.000000	100.00	(30.0000)	ACT/365	82.700000	(483,795.00)	(508,285.73)	0.00	24,490.73
BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040674			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.840000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100006L67	CNY	7.322700	100.00	(875.0000)	ACT/360	0.000000	0.00	0.00	0.00	(76.17)
BAJAJ AUTO LIMITED CMN															
SDB3263314472			31 Dec 2024											0.00	
		Equity Reset	02 Jan 2025		BAJA.NS	USD	USD		4.330000	USD-Federal Funds-H.15	8,798.600000	0.00	0.000000	-	0.000000
		NEW	28 Nov 2034	0	INE917I01010	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	1,070.80
SDB3263871987			31 Dec 2024											0.00	
		Equity Reset	02 Jan 2025		BAJA.NS	USD	USD		4.330000	USD-Federal Funds-H.15	8,798.600000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	INE917I01010	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	(94.34)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262179005			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.010000	(457,899.00)	3.834827	-	1.000000
		NEW	09 Nov 2034	(19,900)	CNE1000023W6	CNY	7.322700	100.00	(2,164.8241)	ACT/360	3.142284	(62,531.45)	(76,313.06)	0.00	13,781.60
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054670			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.150000	(10,618,590.00)	0.828620	-	1.000000
		NEW	14 Dec 2034	(1,726,600)	CNE100000734	CNY	7.322700	100.00	(1,125.0000)	ACT/360	0.839854	(1,450,091.92)	(1,430,694.68)	0.00	(19,802.32)
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3264857844			31 Dec 2024											(2.50)	
	Buy	Partial Termination	06 Jan 2025		601988.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.542917	249,985.56	0.747949	2.00	1.000000
	Close	NEW	02 Jan 2035	45,100	CNE000001N05	CNY	7.323000	100.00	(325.0000)	ACT/360	0.756881	34,135.33	33,732.50	(6.83)	0.00
SDB3264857844			31 Dec 2024											0.84	
	Buy	Full Termination	06 Jan 2025		601988.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.541776	446,112.97	0.747949	2.00	1.000000
	Close	NEW	02 Jan 2035	80,500	CNE000001N05	CNY	7.323000	100.00	(325.0000)	ACT/360	0.756978	60,936.73	60,209.89	(12.18)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	CCY	Underlier	FX Contract to	Div Rate	Spread L/S	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle				
	Open/Close	Action	Maturity Date			CCY		Underlier			BPS)	Day Count	Notional			Notional	Amount	Amount	CCY)				
066831553 (Cont.)																							
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																							
SDB3264857844			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601988.SH	USD		USD			4.330000	USD-Federal Funds-H.15		5.510000	0.00	0.000000		-	0.000000				
		NEW	02 Jan 2035	0	CNE000001N05	CNY	7.322700	100.00	(325.0000)	ACT/360	0.000000			0.000000	0.00	0.00	0.00	0.00	(3,861.58)				
BANK OF COMMUNICATIONS - HK BR CLASS H																							
SDB3263426653			31 Dec 2024																				
		Equity Reset	03 Jan 2025		3328.HK	HKD		HKD			5.188260	HKD-HONIX		0.000000	0.00	0.000000		-	0.000000		0.000000		
		NEW	01 Dec 2034	0	CNE100000205	HKD	1.000000	90.00	30.0000	ACT/365	0.000000			0.000000	0.00	0.00	0.00	28,679.00					
SDB3264983861	Sell	New Trade	31 Dec 2024																				
	Open	NEW	03 Jan 2025		3328.HK	HKD		HKD			5.188260	HKD-HONIX		6.424200	(160,605.00)	6.423429		1.20	1.000000				
			04 Jan 2035	(25,000)	CNE100000205	HKD	1.000000	100.00	(30.0000)	ACT/365	6.423429			(160,585.73)	(160,585.73)		(19.27)	0.00					
SDB3264983861	Sell	Upsize Trade	31 Dec 2024																				
	Open	NEW	03 Jan 2025		3328.HK	HKD		HKD			5.188260	HKD-HONIX		6.424074	(173,450.00)	6.416333		1.20	1.000000				
			04 Jan 2035	(27,000)	CNE100000205	HKD	1.000000	100.00	(30.0000)	ACT/365	6.416333			(173,240.99)	(173,240.99)		(20.81)	0.00					
SDB3264983861		Equity Reset	31 Dec 2024																				
		NEW	03 Jan 2025		3328.HK	HKD		HKD			5.188260	HKD-HONIX		6.390000	(332,280.00)	6.419745		-	1.000000				
			04 Jan 2035	(52,000)	CNE100000205	HKD	1.000000	100.00	(30.0000)	ACT/365	6.390000			(332,280.00)	(333,826.72)		0.00	1,546.72					
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263426673			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601328.SH	USD		USD			4.330000	USD-Federal Funds-H.15		7.770000	0.00	0.000000		-	0.000000		0.000000		
		NEW	04 Dec 2034	0	CNE1000000S2	CNY	7.322700	100.00	(900.0000)	ACT/360	0.000000			0.000000	0.00	0.00	0.00	4,767.59					
SDB3264178795			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601328.SH	USD		USD			4.330000	USD-Federal Funds-H.15		7.770000	0.00	0.000000		-	0.000000		0.000000		
		NEW	15 Dec 2034	0	CNE1000000S2	CNY	7.322700	90.00	50.0000	ACT/360	0.000000			0.000000	0.00	0.00	0.00	840.04					
SDB3264649828			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601328.SH	USD		USD			4.330000	USD-Federal Funds-H.15		7.770000	(1,314,684.00)	1.054001		-	1.000000				
		NEW	02 Jan 2035	(169,200)	CNE1000000S2	CNY	7.322700	100.00	(825.0000)	ACT/360	1.061084			(179,535.41)	(178,336.97)		0.00	(1,428.59)					
BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263589437			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600919.SH	USD		USD			4.330000	USD-Federal Funds-H.15		9.820000	0.00	0.000000		-	0.000000		0.000000		
		NEW	07 Dec 2034	0	CNE100002G76	CNY	7.322700	90.00	50.0000	ACT/360	0.000000			0.000000	0.00	0.00	0.00	2,916.60					
BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263308444			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601009.SH	USD		USD			4.330000	USD-Federal Funds-H.15		10.650000	0.00	0.000000		-	0.000000		0.000000		
		NEW	30 Nov 2034	0	CNE100000627	CNY	7.322700	100.00	(800.0000)	ACT/360	0.000000			0.000000	0.00	0.00	0.00	6,791.10					
BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3264390169			31 Dec 2024																				
		Equity Reset	06 Jan 2025		002142.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		24.310000	0.00	0.000000		-	0.000000		0.000000		
		NEW	21 Dec 2034	0	CNE1000005P7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000			0.000000	0.00	0.00	0.00	591.30					
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263242822			31 Dec 2024																				
		Equity Reset	06 Jan 2025		601229.SH	USD		USD			4.330000	USD-Federal Funds-H.15		9.150000	(3,776,241.60)	1.183165		-	1.000000				
		NEW	30 Nov 2034	(412,704)	CNE100002FM5	CNY	7.322700	100.00	(150.0000)	ACT/360	1.249539			(515,689.74)	(488,296.89)		0.00	(63,342.24)					

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262179013			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300446.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.510000	0.00	0.000000	-	0.000000
		NEW	09 Nov 2034	0	CNE100001Z90	CNY	7.322700	100.00	(1,884.1836)	ACT/360	0.000000	0.00	0.00	0.00	(299.63)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262612819			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.120000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE1000010H4	CNY	7.322700	100.00	(750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(2,233.92)
SDB3264649802			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.120000	(61,664.00)	1.720224	-	1.000000
		NEW	02 Jan 2035	(4,700)	CNE1000010H4	CNY	7.322700	100.00	(1,750.0000)	ACT/360	1.791689	(8,420.94)	(8,085.05)	0.00	(335.89)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263589472			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.400000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000000K09	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(67.06)
SDB3263589500			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.400000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000000K09	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	300.68
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260963304			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601011.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.010000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	CNE100001112	CNY	7.322700	100.00	(1,533.2239)	ACT/360	0.000000	0.00	0.00	0.00	(4,873.06)
BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262322911			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002959.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.910000	0.00	0.000000	-	0.000000
		NEW	10 Nov 2034	0	CNE100003N27	CNY	7.322700	100.00	(1,782.9608)	ACT/360	0.000000	0.00	0.00	0.00	(307.74)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260427162	Buy Close		31 Dec 2024											0.00	
		Partial Termination	06 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.848550	152,630.72	3.258639	0.00	1.000000
		NEW	10 Oct 2034	6,400	CNE100003SS3	CNY	7.323000	100.00	(1,837.4361)	ACT/360	3.256664	20,842.65	20,855.29	0.00	0.00
SDB3260427162			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.500000	(952,784.00)	3.263141	-	1.000000
		NEW	10 Oct 2034	(40,544)	CNE100003SS3	CNY	7.322700	100.00	(1,837.4361)	ACT/360	3.209199	(130,113.76)	(132,300.80)	0.00	(1,212.02)
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263530563			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300579.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.420000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100002DZ2	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(91.58)
SDB3263530607			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300579.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.420000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100002DZ2	CNY	7.322700	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	277.66
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
SDB3264649826			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.440000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100002GG5	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	55.11

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123489		Equity Reset	31 Dec 2024 06 Jan 2025		300803.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	95.950000	3,684,480.00	13.735593	0.00	
		NEW	25 Sep 2034	38,400	CNE000001QQ6	CNY	7.322700	90.00	50.0000 ACT/360	13.103090	503,158.66	527,446.76	-	1.000000
													0.00	(18,464.04)
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263372435	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		300212.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	24.168073	(108,756.33)	3.297709	5.84	1.000000
	Open	NEW	01 Dec 2034	(4,500)	CNE1000012M0	CNY	7.323000	100.00	(1,900.2823) ACT/360	3.297709	(14,839.69)	(14,839.69)	2.00	0.00
													(2.97)	
SDB3263372435	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		300212.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	24.115224	(161,572.00)	3.291598	2.50	1.000000
	Open	NEW	01 Dec 2034	(6,700)	CNE1000012M0	CNY	7.323000	100.00	(1,900.2823) ACT/360	3.291598	(22,053.71)	(22,053.71)	2.00	0.00
													(4.41)	
SDB3263372435		Equity Reset	31 Dec 2024 06 Jan 2025		300212.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	23.400000	(2,847,780.00)	3.552308	0.00	1.000000
		NEW	01 Dec 2034	(121,700)	CNE1000012M0	CNY	7.322700	100.00	(1,900.2823) ACT/360	3.195543	(388,897.58)	(432,315.93)	-	43,418.34
													0.00	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123656		Equity Reset	31 Dec 2024 06 Jan 2025		300073.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	40.280000	(1,498,416.00)	6.339006	0.00	1.000000
		NEW	25 Sep 2034	(37,200)	CNE100000NN1	CNY	7.322700	100.00	(1,821.7741) ACT/360	5.500703	(204,626.15)	(235,811.02)	-	31,184.87
													0.00	
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264921700	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		300251.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	9.482628	(317,668.04)	1.293895	5.84	1.000000
	Open	NEW	05 Jan 2035	(33,500)	CNE100001617	CNY	7.323000	100.00	(1,800.0000) ACT/360	1.293895	(43,345.48)	(43,345.48)	2.00	0.00
													(8.68)	
SDB3264921700	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		300251.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	9.454095	(68,069.48)	1.290433	2.50	1.000000
	Open	NEW	05 Jan 2035	(7,200)	CNE100001617	CNY	7.323000	100.00	(1,800.0000) ACT/360	1.290433	(9,291.12)	(9,291.12)	2.00	0.00
													(1.86)	
SDB3264921700		Equity Reset	31 Dec 2024 06 Jan 2025		300251.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	9.440000	(600,384.00)	1.294584	0.00	1.000000
		NEW	05 Jan 2035	(63,600)	CNE100001617	CNY	7.322700	100.00	(1,800.0000) ACT/360	1.289142	(81,989.43)	(82,335.52)	-	346.09
													0.00	
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND														
SDB3260123352	Buy	Partial Termination	31 Dec 2024 06 Jan 2025		603588.SH	USD	USD		4.330000 USD-Federal Funds-H.15	5.264637	143,724.59	0.733816	0.00	1.000000
	Close	NEW	25 Sep 2034	27,300	CNE100001V11	CNY	7.323000	100.00	(1,553.3401) ACT/360	0.718918	19,626.46	20,033.18	0.00	0.00
													0.00	
SDB3260123352	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		603588.SH	USD	USD		4.330000 USD-Federal Funds-H.15	5.346218	(39,562.01)	0.729486	5.84	1.000000
	Open	NEW	25 Sep 2034	(7,400)	CNE100001V11	CNY	7.323000	100.00	(1,553.3401) ACT/360	0.729486	(5,398.20)	(5,398.20)	2.00	0.00
													(1.08)	
SDB3260123352	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		603588.SH	USD	USD		4.330000 USD-Federal Funds-H.15	5.346973	(70,580.04)	0.729833	2.50	1.000000
	Open	NEW	25 Sep 2034	(13,200)	CNE100001V11	CNY	7.323000	100.00	(1,553.3401) ACT/360	0.729833	(9,633.80)	(9,633.80)	2.00	0.00
													(1.93)	
SDB3260123352		Equity Reset	31 Dec 2024 06 Jan 2025		603588.SH	USD	USD		4.330000 USD-Federal Funds-H.15	5.240000	(2,271,718.16)	0.767499	0.00	1.000000
		NEW	25 Sep 2034	(433,534)	CNE100001V11	CNY	7.322700	100.00	(1,553.3401) ACT/360	0.715583	(310,229.56)	(332,737.04)	-	20,832.88
													0.00	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263530575		Equity Reset	31 Dec 2024 06 Jan 2025		300523.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	19.790000	(579,847.00)	3.221247	0.00	1.000000
		NEW	07 Dec 2034	(29,300)	CNE100002813	CNY	7.322700	100.00	(881.3993) ACT/360	2.702555	(79,184.86)	(94,382.54)	-	15,197.68
													0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /			Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier	CCY	FX Contract to	Div Rate	Spread L/S (BPS)	Rate(%) /	Benchmark /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle						
	Open/Close	Action	Maturity Date			CCY		Underlier				Day Count			Notional	Amount		CCY)						
066831553 (Cont.)																								
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3263644968			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		688200.SH	USD	USD				4.330000	USD-Federal Funds-H.15	104.500000	83,600.00	15.192353	-	1.000000							
		NEW	07 Dec 2034	800	CNE100003RC9	CNY	7.322700	90.00	50.0000	ACT/360	14.270693	11,416.55	12,153.88	0.00	(737.33)									
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3261439318			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		600361.SH	USD	USD				4.330000	USD-Federal Funds-H.15	3.860000	(2,963,171.46)	0.565282	-	1.000000							
		NEW	26 Oct 2034	(767,661)	CNE000001980	CNY	7.322700	100.00	(1,782.8061)	ACT/360	0.527128	(404,655.61)	(433,944.91)	0.00	29,289.30									
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3263645004			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		002279.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	6.270000	0.00	0.000000	-	0.000000							
		NEW	07 Dec 2034	0	CNE000001QL7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(121.14)									
SDB3263645029			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		002279.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	6.270000	0.00	0.000000	-	0.000000							
		NEW	07 Dec 2034	0	CNE000001QL7	CNY	7.322700	100.00	(2,125.0000)	ACT/360	0.000000	0.00	0.00	0.00	341.29									
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND																								
SDB3260427160	Buy	Upsize Trade	31 Dec 2024														(2.50)							
	Open	NEW	06 Jan 2025		688111.SH	USD	USD				4.330000	USD-Federal Funds-H.15	286.390004	57,278.00	39.106334	2.00	1.000000							
			10 Oct 2034	200	CNE100003PM2	CNY	7.323000	90.00	50.0000	ACT/360	39.106334	7,821.27	7,821.27	(1.56)	0.00									
SDB3260427160			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		688111.SH	USD	USD				4.330000	USD-Federal Funds-H.15	286.390000	2,918,600.49	40.208598	-	1.000000							
		NEW	10 Oct 2034	10,191	CNE100003PM2	CNY	7.322700	90.00	50.0000	ACT/360	39.109891	398,568.90	409,765.82	0.00	7,022.92									
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3263116843			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		300418.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	38.480000	(292,448.00)	6.721132	-	1.000000							
		NEW	27 Nov 2034	(7,600)	CNE100001YF2	CNY	7.322700	100.00	(1,925.0000)	ACT/360	5.254892	(39,937.18)	(51,080.61)	0.00	37,313.59									
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																								
SDB3260123700			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		000786.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	30.310000	1,882,251.00	3.941322	-	1.000000							
		NEW	25 Sep 2034	62,100	CNE000000QS4	CNY	7.322700	90.00	50.0000	ACT/360	4.139184	257,043.33	244,756.10	0.00	12,287.23									
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3263426711			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		300166.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	9.400000	0.00	0.000000	-	0.000000							
		NEW	04 Dec 2034	0	CNE100000ZB0	CNY	7.322700	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(166.29)									
SDB3263530569			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		300166.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	9.400000	0.00	0.000000	-	0.000000							
		NEW	07 Dec 2034	0	CNE100000ZB0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(189.90)									
SDB3263530604			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		300166.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	9.400000	0.00	0.000000	-	0.000000							
		NEW	07 Dec 2034	0	CNE100000ZB0	CNY	7.322700	100.00	(1,722.2222)	ACT/360	0.000000	0.00	0.00	0.00	85.42									
SDB3263589468			31 Dec 2024														0.00							
		Equity Reset	06 Jan 2025		300166.ZK	USD	USD				4.330000	USD-Federal Funds-H.15	9.400000	0.00	0.000000	-	0.000000							
		NEW	07 Dec 2034	0	CNE100000ZB0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	55.97									

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263589510			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.400000	(267,900.00)	1.530731	-	1.000000
		NEW	07 Dec 2034	(28,500)	CNE100000ZB0	CNY	7.322700	100.00	(1,542.2807)	ACT/360	1.283680	(36,584.88)	(43,625.84)	0.00	6,493.81
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054690			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002819.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.180000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002BX1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(189.70)
SDB3264054759			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002819.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.180000	(2,473.38)	4.793491	-	1.000000
		NEW	14 Dec 2034	(91)	CNE100002BX1	CNY	7.322700	100.00	(2,250.0000)	ACT/360	3.711746	(337.77)	(436.21)	0.00	222.25
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261588083			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.400000	(265.20)	3.543321	-	1.000000
		NEW	26 Oct 2034	(13)	CNE100003M69	CNY	7.322700	100.00	(1,725.0000)	ACT/360	2.785858	(36.22)	(46.06)	0.00	6,972.22
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260760892	Sell Open	Upsize Trade	31 Dec 2024											5.84	
		NEW	06 Jan 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	220.241429	(154,169.00)	30.051719	2.00	1.000000
			12 Oct 2034	(700)	CNE100003R80	CNY	7.323000	100.00	(550.0000)	ACT/360	30.051719	(21,036.20)	(21,036.20)	(4.21)	0.00
SDB3260760892			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	219.290000	(175,212.71)	30.001056	-	1.000000
		NEW	12 Oct 2034	(799)	CNE100003R80	CNY	7.322700	100.00	(550.0000)	ACT/360	29.946604	(23,927.34)	(23,970.84)	0.00	(8,216.97)
BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054660			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002658.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.400000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100001FJ3	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,872.61)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263372425			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.470000	0.00	0.000000	-	0.000000
		NEW	01 Dec 2034	0	CNE000000XH3	CNY	7.322700	100.00	(1,960.9447)	ACT/360	0.000000	0.00	0.00	0.00	(4,953.01)
SDB3264054696			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.470000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000000XH3	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	227.35
SDB3264054753			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.470000	(1,497,807.63)	2.649142	-	1.000000
		NEW	14 Dec 2034	(76,929)	CNE000000XH3	CNY	7.322700	100.00	(1,863.1648)	ACT/360	2.658855	(204,543.06)	(203,795.81)	0.00	1,020.61
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260264439			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.960000	2,662,720.00	2.341808	-	1.000000
		NEW	10 Oct 2034	157,000	CNE100000YL2	CNY	7.322700	90.00	50.0000	ACT/360	2.316086	363,625.50	367,663.80	0.00	(4,038.30)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123353			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.590000	3,101,834.00	1.578186	-	1.000000
		NEW	25 Sep 2034	212,600	CNE100001S16	CNY	7.322700	90.00	50.0000	ACT/360	1.992434	423,591.47	335,522.33	0.00	98,198.86

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Quantity	Underlier RIC /	Contract	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
			Settle Date / Maturity Date		Underlier ISIN	CCY			Rate			Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
066831553 (Cont.)																
BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3262800197			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300444.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.930000	0.00	0.000000	-	0.000000	
		NEW	20 Nov 2034		0 CNE100001Z74	CNY	7.322700	100.00	(2,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00	263.35
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262800223			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		600085.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.590000	(365,310.00)	5.632830	-	1.000000	
		NEW	20 Nov 2034	(9,000)	CNE000000R69	CNY	7.322700	100.00	(1,395.0000)	ACT/360	5.543037	(49,887.33)	(50,695.47)	0.00	808.14	
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262540455			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.090000	(712,383.81)	2.625925	-	1.000000	
		NEW	16 Nov 2034	(47,209)	CNE100001RL4	CNY	7.322700	100.00	(1,733.0011)	ACT/360	2.060715	(97,284.29)	(123,967.31)	0.00	26,765.32	
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263372428			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.940000	0.00	0.000000	-	0.000000	
		NEW	01 Dec 2034	0	CNE100001401	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(475.81)	
SDB3263530593			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.940000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0	CNE100001401	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(646.90)	
SDB3263530610			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.940000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0	CNE100001401	CNY	7.322700	100.00	(1,883.5937)	ACT/360	0.000000	0.00	0.00	0.00	(1,041.49)	
SDB3263707239			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.940000	0.00	0.000000	-	0.000000	
		NEW	08 Dec 2034	0	CNE100001401	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.43)	
SDB3263707306			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.940000	(90,042.00)	3.182434	-	1.000000	
		NEW	08 Dec 2034	(4,300)	CNE100001401	CNY	7.322700	100.00	(1,725.0000)	ACT/360	2.859601	(12,296.28)	(13,684.47)	0.00	4,871.21	
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																
SDB3261097677			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		600266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.100000	118,830.00	0.801947	-	1.000000	
		NEW	19 Oct 2034	23,300	CNE000000Y52	CNY	7.322700	90.00	50.0000	ACT/360	0.696464	16,227.61	18,685.36	0.00	(2,456.29)	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260123499			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		600861.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.350000	(632,087.10)	2.777775	-	1.000000	
		NEW	25 Sep 2034	(32,666)	CNE000000G55	CNY	7.322700	100.00	(2,077.9112)	ACT/360	2.642468	(86,318.86)	(90,738.79)	0.00	(1,202.23)	
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3263186000			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.280000	0.00	0.000000	-	0.000000	
		NEW	30 Nov 2034	0	CNE100001P43	CNY	7.322700	100.00	(2,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	(3,999.00)	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123644			31 Dec 2024												0.00	
		Spread Change	31 Dec 2024		603392.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
		NEW	25 Sep 2034	0	CNE100004090	CNY		100.00	(2,072.3684)	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260123644			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603392.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.460000	(2,677,480.00)	10.356689	-	1.000000
		AMEND	25 Sep 2034	(38,000)	CNE100004090	CNY	7.322700	100.00	(2,072.3684)	ACT/360	9.622134	(365,641.09)	(393,554.17)	0.00	27,896.89
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262867391			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.370000	127,551.00	1.490140	-	1.000000
		NEW	24 Nov 2034	12,300	CNE000001261	CNY	7.322700	90.00	50.0000	ACT/360	1.416144	17,418.57	18,328.72	0.00	(910.15)
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263589466			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		601816.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.160000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100003RV9	CNY	7.322700	100.00	(408.1261)	ACT/360	0.000000	0.00	0.00	0.00	(11,112.46)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
SDB3260964901			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		BGL.AX	AUD	AUD		4.337606	AUD-OIS-RBA	1.125000	(22,862.25)	1.330104	-	1.000000
		NEW	12 Oct 2034	(20,322)	AU0000019374	AUD	1.000000	100.00	(25.0000)	ACT/365	1.125000	(22,862.25)	(27,030.37)	0.00	6,889.42
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800208			31 Dec 2024										0.00		
		Dividends	06 Jan 2025		688608.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	20 Nov 2034	(1,300)	CNE100005XM1	CNY		100.00	(1,288.4615)	ACT/360	0.000000	0.00	0.00	0.00	(135.97)
SDB3262800208			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		688608.SH	USD	USD		4.330000	USD-Federal Funds-H.15	325.370000	(422,981.00)	38.556415	-	1.000000
		NEW	20 Nov 2034	(1,300)	CNE100005XM1	CNY	7.322700	100.00	(1,288.4615)	ACT/360	44.433064	(57,762.98)	(50,123.34)	0.00	(7,639.64)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB32636444953			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603719.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.210000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100003R72	CNY	7.322700	100.00	(2,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,526.78)
SDB3264649879			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603719.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.210000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100003R72	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(727.40)
BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040684			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		300558.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	53.930000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100002DD9	CNY	7.322700	100.00	(1,992.1428)	ACT/360	0.000000	0.00	0.00	0.00	919.14
BHARAT ELECTRONICS LIMITED CMN															
SDB3264984559	Buy	New Trade	31 Dec 2024										12.50		
	Open	NEW	02 Jan 2025		BAJE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	290.866061	2,808,602.69	3.402267	4.00	1.000000
			02 Jan 2035	9,656	INE263A01024	INR	85.632900	78.16	75.0000	ACT/360	3.402267	32,852.29	32,852.29	(13.12)	0.00
SDB3264984559			31 Dec 2024										0.00		
		Equity Reset	02 Jan 2025		BAJE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	293.150000	2,830,656.40	3.402267	-	1.000000
		NEW	02 Jan 2035	9,656	INE263A01024	INR	85.624500	78.16	75.0000	ACT/360	3.423670	33,058.96	32,852.29	0.00	206.67

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark	Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Commission	Settlement /
066831553 (Cont.)															
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123369			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.380000	(790,141.98)	2.992225	-	1.000000	
		NEW	25 Sep 2034	(40,771) CNE100003R98	CNY	7.322700	100.00	(1,366.8544)	ACT/360	2.646565	(107,903.10)	(121,995.99)	0.00	14,903.35	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867383			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.130000	(1,007,019.00)	0.772375	-	1.000000	
		NEW	24 Nov 2034	(196,300) CNE100000MZ7	CNY	7.322700	100.00	(1,244.1543)	ACT/360	0.700561	(137,520.12)	(151,617.14)	0.00	14,097.02	
BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3262322932			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025	BSL.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000	
		NEW	09 Nov 2034	0 AU000000BSLO	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	22,340.15	
BOC HONG KONG (HOLDINGS) LTD CMN															
SDB3263242791			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025	2388.HK	HKD	HKD		5.188260	HKD-HONIX	24.950000	4,216,550.00	24.958034	-	1.000000	
		NEW	29 Nov 2034	169,000 HK2388011192	HKD	1.000000	100.00	30.0000	ACT/365	24.950000	4,216,550.00	4,217,907.69	0.00	523,498.56	
BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264921677			31 Dec 2024											5.84	
	Sell	Partial Termination	06 Jan 2025	000725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.410000	(218,736.00)	0.604765	2.00	1.000000	
	Close	NEW	05 Jan 2035	(49,600) CNE0000016L5	CNY	7.323000	90.00	50.0000	ACT/360	0.601740	(29,846.30)	(29,996.34)	(5.97)	0.00	
SDB3264921677			31 Dec 2024											2.50	
	Sell	Full Termination	06 Jan 2025	000725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.427728	(34,093.51)	0.605398	2.00	1.000000	
	Close	NEW	05 Jan 2035	(7,700) CNE0000016L5	CNY	7.323000	90.00	50.0000	ACT/360	0.604361	(4,653.58)	(4,661.56)	(0.93)	0.00	
SDB3264921677			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	000725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.390000	0.00	0.000000	-	0.000000	
		NEW	05 Jan 2035	0 CNE0000016L5	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(158.02)	
BORA PHARMACEUTICALS CO., LTD. CMN															
SDB3260661389			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025	6472.TW	USD	USD		4.330000	USD-Federal Funds-H.15	752.000000	(21,808,000.00)	26.387653	-	1.000000	
		NEW	12 Oct 2034	(29,000) TW0006472004	TWD	32.800000	100.00	(650.0000)	ACT/360	22.926829	(664,878.04)	(765,241.94)	0.00	100,363.90	
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
SDB3263644993			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025	3998.HK	HKD	HKD		5.188260	HKD-HONIX	3.880000	2,079,680.00	4.027094	-	1.000000	
		NEW	06 Dec 2034	536,000 KYG126521064	HKD	1.000000	100.00	30.0000	ACT/365	3.880000	2,079,680.00	2,158,522.52	0.00	(78,842.52)	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
SDB3260644174			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025	BRG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	35.380000	(959,364.08)	33.900337	-	1.000000	
		NEW	06 Oct 2034	(27,116) AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	35.380000	(959,364.08)	(919,241.53)	0.00	(41,462.73)	
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260961961			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	600597.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.540000	65,758.00	1.225790	-	1.000000	
		NEW	13 Oct 2034	7,700 CNE000001C99	CNY	7.322700	90.00	50.0000	ACT/360	1.166236	8,980.02	9,438.58	0.00	(458.57)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260121473		Equity Reset	31 Dec 2024		688166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.200000	(815.40)	4.416713	0.00	
		NEW	06 Jan 2025	(27)	CNE100003PR1	CNY	7.322700	100.00	(1,300.0000)	ACT/360	4.124162	(111.35)	(119.25)	-	1.000000
BRILLIANCE CHINA AUTOMOTIVE CMN															
SDB3260588443		Equity Reset	31 Dec 2024		1114.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025	0	BMG1368B1028	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	-	0.000000
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264390186		Equity Reset	31 Dec 2024		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.410000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002D38	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
SDB3264390217		Equity Reset	31 Dec 2024		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.410000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002D38	CNY	7.322700	100.00	(1,300.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
SDB3264921651		Equity Reset	31 Dec 2024		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.410000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002D38	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
SDB3264921772	Sell	Upsize Trade	31 Dec 2024		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.583330	(13,975.00)	6.356248	5.84	1.000000
	Open	NEW	06 Jan 2025	(300)	CNE100002D38	CNY	7.323000	100.00	(1,500.0000)	ACT/360	6.356248	(1,906.87)	(1,906.87)	2.00	0.000000
SDB3264921772		Equity Reset	31 Dec 2024		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.410000	(51,051.00)	6.653578	0.00	1.000000
		NEW	06 Jan 2025	(1,100)	CNE100002D38	CNY	7.322700	100.00	(1,500.0000)	ACT/360	6.337826	(6,971.61)	(7,318.94)	-	0.000000
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264983870	Sell	New Trade	31 Dec 2024		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.362093	(69,426.02)	1.413897	5.84	1.000000
	Open	NEW	06 Jan 2025	(6,700)	CNE100003QP3	CNY	7.323000	100.00	(1,750.0000)	ACT/360	1.413897	(9,473.11)	(9,473.11)	2.00	0.000000
SDB3264983870	Sell	Upsize Trade	31 Dec 2024		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.387121	(34,277.50)	1.417786	2.50	1.000000
	Open	NEW	06 Jan 2025	(3,300)	CNE100003QP3	CNY	7.323000	100.00	(1,750.0000)	ACT/360	1.417786	(4,678.69)	(4,678.69)	2.00	0.000000
SDB3264983870		Equity Reset	31 Dec 2024		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.210000	(102,100.00)	1.415180	0.00	1.000000
		NEW	06 Jan 2025	(10,000)	CNE100003QP3	CNY	7.322700	100.00	(1,750.0000)	ACT/360	1.394294	(13,942.94)	(14,151.80)	-	0.000000
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123558		Equity Reset	31 Dec 2024		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.670000	2,517,372.00	1.990008	0.00	1.000000
		NEW	06 Jan 2025	171,600	CNE0000012Q3	CNY	7.322700	90.00	50.0000	ACT/360	2.003359	343,776.40	341,485.37	-	0.000000
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260427167		Equity Reset	31 Dec 2024		300146.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.050000	541,045.00	1.730202	0.00	1.000000
		NEW	06 Jan 2025	44,900	CNE100000Y84	CNY	7.322700	90.00	50.0000	ACT/360	1.645568	73,886.00	77,686.07	-	0.000000

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3264857831			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	282.660000	310,926.00	39.145980	-	1.000000
		NEW	02 Jan 2035	1,100	CNE100001526	CNY	7.322700	90.00	50.0000	ACT/360	38.600516	42,460.57	43,060.58	0.00	(600.01)
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123088			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		002511.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000X36	CNY		100.00	(1,350.7575)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3260123088			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002511.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.810000	(539,352.00)	1.004678	-	1.000000
		AMEND	25 Sep 2034	(79,200)	CNE100000X36	CNY	7.322700	100.00	(1,350.7575)	ACT/360	0.929985	(73,654.81)	(79,570.50)	0.00	6,093.57
C^CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867370			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.700000	(296,390.00)	4.809746	-	1.000000
		NEW	24 Nov 2034	(10,700)	CNE1000055F3	CNY	7.322700	100.00	(2,011.2149)	ACT/360	3.782758	(40,475.51)	(51,464.29)	0.00	11,594.58
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097682			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600906.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.100000	68,870.00	1.044754	-	1.000000
		NEW	19 Oct 2034	9,700	CNE100005295	CNY	7.322700	90.00	50.0000	ACT/360	0.969588	9,405.00	10,134.11	0.00	(729.11)
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260497774			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	658.000000	(5,596,948.00)	89.607870	-	1.000000
		NEW	11 Oct 2034	(8,506)	CNE1000041R8	CNY	7.322700	100.00	(1,324.7093)	ACT/360	89.857566	(764,328.46)	(762,204.54)	0.00	(2,607.12)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262741473			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.050000	(147,750.50)	3.876371	-	1.000000
		NEW	17 Nov 2034	(6,410)	CNE100001XM0	CNY	7.322700	100.00	(1,807.8393)	ACT/360	3.147746	(20,177.05)	(24,847.54)	0.00	7,545.99
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262322896			31 Dec 2024											(2.50)	
		Buy	06 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.015001	24,552.50	0.957893	2.00	1.000000
		Open	10 Nov 2034	3,500	CNE100000M39	CNY	7.323000	90.00	50.0000	ACT/360	0.957893	3,352.63	3,352.63	(0.67)	0.00
SDB3262322896			31 Dec 2024											0.84	
		Buy	06 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.955701	64,688.02	0.950113	2.00	1.000000
		Open	10 Nov 2034	9,300	CNE100000M39	CNY	7.323000	90.00	50.0000	ACT/360	0.950113	8,836.05	8,836.05	(1.77)	0.00
SDB3262322896			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.870000	2,431,980.00	0.968288	-	1.000000
		NEW	10 Nov 2034	354,000	CNE100000M39	CNY	7.322700	90.00	50.0000	ACT/360	0.938179	332,115.37	342,773.85	0.00	(10,658.48)
CANSINO BIOLOGICS INC. CMN															
SDB3264255538			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		6185.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	CNE100003F01	HKD	1.000000	100.00	(1,675.0000)	ACT/365	0.000000	0.00	0.00	0.00	14,300.52

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
SDB3262681178		Equity Reset	31 Dec 2024											0.00	
			06 Jan 2025		688185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	61.050000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100004BM0	CNY	7.322700	100.00	(1,865.9836)	ACT/360	0.000000	0.00	0.00	0.00	4,403.30
CAR GROUP LTD CMN ORDINARY FULLY PAID															
SDB3262115554		Equity Reset	31 Dec 2024											0.00	
			03 Jan 2025		CAR.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	AU0000000CAR3	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	863.52
CATCHER TECHNOLOGY CO., LTD. CMN															
SDB3260661466		Equity Reset	31 Dec 2024											0.00	
			03 Jan 2025		2474.TW	USD	USD		4.330000	USD-Federal Funds-H.15	194.000000	(3,686,000.00)	6.029272	-	1.000000
		NEW	12 Oct 2034	(19,000)	TW0002474004	TWD	32.800000	100.00	(40.0000)	ACT/360	5.914634	(112,378.05)	(114,556.17)	0.00	2,178.12
CATHAY FINANCIAL HOLDING CO ORD CMN															
SDB3260121555		Equity Reset	31 Dec 2024											0.00	
			03 Jan 2025		2882.TW	USD	USD		4.330000	USD-Federal Funds-H.15	68.300000	21,787,700.00	2.015894	-	1.000000
		NEW	22 Sep 2034	319,000	TW0002882008	TWD	32.800000	90.00	30.0000	ACT/360	2.082317	664,259.12	643,070.19	0.00	21,188.94
CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263645034		Equity Reset	31 Dec 2024											0.00	
			06 Jan 2025		000564.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.450000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE0000003W0	CNY	7.322700	100.00	(2,236.4341)	ACT/360	0.000000	0.00	0.00	0.00	810.87
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263985600		Equity Reset	31 Dec 2024											0.00	
			06 Jan 2025		600180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.300000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000000WT0	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(49.81)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3260123095		Equity Reset	31 Dec 2024											0.00	
			06 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.170000	532,877.00	0.440945	-	1.000000
		NEW	25 Sep 2034	168,100	CNE100001T15	CNY	7.322700	90.00	50.0000	ACT/360	0.432900	72,770.49	74,122.89	0.00	(1,352.40)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260962829		Equity Reset	31 Dec 2024											0.00	
			06 Jan 2025		601375.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.320000	1,673,136.00	0.632791	-	1.000000
		NEW	13 Oct 2034	387,300	CNE100002FF9	CNY	7.322700	90.00	50.0000	ACT/360	0.589946	228,486.09	245,080.03	0.00	(16,593.94)
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
SDB3260121551		Equity Reset	31 Dec 2024											0.00	
			03 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	164.000000	(10,660,000.00)	5.442718	-	1.000000
		NEW	22 Sep 2034	(65,000)	TW0009958009	TWD	32.800000	100.00	(597.6923)	ACT/360	5.000000	(325,000.00)	(353,776.64)	0.00	28,776.64
CGN MINING CO LTD CMN															
SDB3261097684		Equity Reset	31 Dec 2024											0.00	
			03 Jan 2025		1164.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	18 Oct 2034	0	KYG2029E1052	HKD	1.000000	100.00	(150.0000)	ACT/365	0.000000	0.00	0.00	0.00	41,624.20

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity									
066831553 (Cont.)													
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3261097675		Equity Reset	31 Dec 2024		003816.ZK	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	4.130000	73,101.00	-	1.000000
		NEW	19 Oct 2034	17,700	CNE100003N43	CNY	7.322700	90.00	50.0000	ACT/360	0.564000	9,982.80	9,564.07
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3260760884	Buy	Upsize Trade	31 Dec 2024		002557.ZK	USD						0.84	
	Open	NEW	06 Jan 2025	3,200	CNE1000010Q5	CNY	7.323000	90.00	4.330000	USD-Federal Funds-H.15	29.362497	2.00	1.000000
			12 Oct 2034						50.0000	ACT/360	4.010766	12,834.45	(2.57)
SDB3260760884	Buy	Upsize Trade	31 Dec 2024		002557.ZK	USD						(2.50)	
	Open	NEW	06 Jan 2025	1,000	CNE1000010Q5	CNY	7.323000	90.00	4.330000	USD-Federal Funds-H.15	29.723500	2.00	1.000000
			12 Oct 2034						50.0000	ACT/360	4.058721	4,058.72	(0.81)
SDB3260760884		Equity Reset	31 Dec 2024		002557.ZK	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	29.050000	749,490.00	-	1.000000
		NEW	12 Oct 2034	25,800	CNE1000010Q5	CNY	7.322700	90.00	50.0000	ACT/360	3.967116	102,351.59	108,108.04
CHAILEASE HOLDING CO LTD CMN													
SDB3261097793		Equity Reset	31 Dec 2024		5871.TW	USD						0.00	
			03 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	113.000000	0.00	-	0.000000
		NEW	18 Oct 2034	0	KYG202881093	TWD	32.800000	100.00	30.0000	ACT/360	0.000000	0.00	0.00
CHAMPION IRON LIMITED CMN ORDINARY FULLY PAID													
SDB3263530601		Equity Reset	31 Dec 2024		CIA.AX	AUD						0.00	
			03 Jan 2025				AUD		4.337606	AUD-OIS-RBA	0.000000	-	0.000000
		NEW	06 Dec 2034	0	AU000000CIA2	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3264921673	Buy	Upsize Trade	31 Dec 2024		603099.SH	USD						0.84	
	Open	NEW	06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	42.528419	161,607.99	2.00	1.000000
			05 Jan 2035	3,800	CNE100001T56	CNY	7.323000	90.00	50.0000	ACT/360	5.809163	22,074.82	(4.41)
SDB3264921673	Buy	Upsize Trade	31 Dec 2024		603099.SH	USD						(2.50)	
	Open	NEW	06 Jan 2025	1,000	CNE100001T56	CNY	7.323000	90.00	4.330000	USD-Federal Funds-H.15	42.816002	2.00	1.000000
			05 Jan 2035						50.0000	ACT/360	5.846492	5,846.49	(1.17)
SDB3264921673		Equity Reset	31 Dec 2024		603099.SH	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	42.120000	282,204.00	-	1.000000
		NEW	05 Jan 2035	6,700	CNE100001T56	CNY	7.322700	90.00	50.0000	ACT/360	5.751977	38,538.25	38,929.83
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND													
SDB3261097717		Equity Reset	31 Dec 2024		000783.ZK	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	6.820000	56,606.00	-	1.000000
		NEW	19 Oct 2034	8,300	CNE000000SH3	CNY	7.322700	90.00	50.0000	ACT/360	0.931350	7,730.20	8,006.19
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3260123072		Equity Reset	31 Dec 2024		300342.ZK	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	16.230000	579,411.00	-	1.000000
		NEW	25 Sep 2034	35,700	CNE100001JY4	CNY	7.322700	90.00	50.0000	ACT/360	2.216396	79,125.34	94,222.62
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3263707293		Equity Reset	31 Dec 2024		603698.SH	USD						0.00	
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	15.560000	0.00	-	0.000000
		NEW	08 Dec 2034	0	CNE100001VQ5	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID		Buy/Sell /		Settle Date /		Underlier ISIN		CCY /		FX Contract to		Rate(%) /		Price /		Notional /		Initial/Reset Net		Commission Rate /		Settlement /	
		Open/Close		Maturity Date		Quantity		Underlier CCY		Underlier		Spread L/S (BPS)		Day Count		Trade Net Price		Trade Net Notional		Commission Amount		Net Amount (Settle	
																						CCY)	
066831553 (Cont.)																							
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																							
SDB3263707318			Equity Reset	31 Dec 2024		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.560000	0.00	0.000000	-	0.000000						
			NEW	08 Dec 2034	0	CNE100001VQ5	CNY	7.322700	100.00	(1,200.0000)	ACT/360		0.000000	0.00	0.00	0.00	(3.42)						
				31 Dec 2024													0.00						
				Equity Reset	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.560000	0.00	0.000000	-	0.000000					
SDB3263985567			NEW	14 Dec 2034	0	CNE100001VQ5	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	21.15						
				31 Dec 2024													0.00						
				Equity Reset	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.560000	0.00	0.000000	-	0.000000					
				NEW	14 Dec 2034	0	CNE100001VQ5	CNY	7.322700	100.00	(950.0000)	ACT/360		0.000000	0.00	0.00	0.00	806.52					
SDB3263985640				31 Dec 2024													5.84						
				Equity Reset	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.560000	0.00	0.000000	-	0.000000					
				NEW	14 Dec 2034	0	CNE100001VQ5	CNY	7.322700	100.00	(950.0000)	ACT/360		0.000000	0.00	0.00	0.00	806.52					
				31 Dec 2024													5.84						
SDB3264857827		Sell	Upsize Trade	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.708735	(149,232.98)	2.143441	2.00	1.000000						
		Open	NEW	02 Jan 2035	(9,500)	CNE100001VQ5	CNY	7.323000	100.00	(2,000.0000)	ACT/360		2.143441	(20,362.69)	(20,362.69)	(4.08)	0.00						
				31 Dec 2024													2.50						
				Equity Reset	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.686122	(139,606.49)	2.141071	2.00	1.000000					
SDB3264857827			NEW	02 Jan 2035	(8,900)	CNE100001VQ5	CNY	7.323000	100.00	(2,000.0000)	ACT/360		2.141071	(19,055.53)	(19,055.53)	(3.81)	0.00						
				31 Dec 2024													0.00						
				Equity Reset	06 Jan 2025		603698.SH	USD		USD		4.330000	USD-Federal Funds-H.15	15.560000	(949,160.00)	2.161373	-	1.000000					
				NEW	02 Jan 2035	(61,000)	CNE100001VQ5	CNY	7.322700	100.00	(2,000.0000)	ACT/360		2.124899	(129,618.84)	(131,843.74)	0.00	2,224.90					
CHENG UEI PRECISION INDUSTRY CMN																							
SDB3260661438			Equity Reset	31 Dec 2024													0.00						
			NEW	03 Jan 2025		2392.TW	USD		USD		4.330000	USD-Federal Funds-H.15	72.600000	(3,630,000.00)	2.442392	-	1.000000						
				12 Oct 2034	(50,000)	TW0002392008	TWD	32.800000	100.00	(216.5000)	ACT/360		2.213415	(110,670.75)	(122,119.60)	0.00	11,448.85						
CHENGDU GALAXY MAGNETS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263707237			Equity Reset	31 Dec 2024													0.00						
			NEW	06 Jan 2025		300127.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	24.580000	0.00	0.000000	-	0.000000						
				08 Dec 2034	0	CNE100000VD5	CNY	7.322700	100.00	(1,850.0000)	ACT/360		0.000000	0.00	0.00	0.00	207.09						
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3262800199		Buy	Upsize Trade	31 Dec 2024		603053.SH	USD		USD		4.330000	USD-Federal Funds-H.15	10.043336	6,026.00	1.371868	0.84	1.000000						
		Open	NEW	06 Jan 2025	600	CNE100003Y73	CNY	7.323000	90.00	50.0000	ACT/360		1.371868	823.12	823.12	(0.16)	0.00						
				20 Nov 2034													(2.50)						
				Equity Reset	31 Dec 2024		603053.SH	USD		USD		4.330000	USD-Federal Funds-H.15	10.103330	6,062.00	1.379602	2.00	1.000000					
SDB3262800199		Buy	Upsize Trade	06 Jan 2025	600	CNE100003Y73	CNY	7.323000	90.00	50.0000	ACT/360		1.379602	827.76	827.76	(0.17)	0.00						
		Open	NEW	20 Nov 2034													(0.17)						
				31 Dec 2024													0.00						
				Equity Reset	06 Jan 2025		603053.SH	USD		USD		4.330000	USD-Federal Funds-H.15	10.030000	1,950,835.00	1.370438	-	1.000000					
SDB3262800199			NEW	20 Nov 2034	194,500	CNE100003Y73	CNY	7.322700	90.00	50.0000	ACT/360		1.369713	266,409.18	266,550.10	0.00	(140.92)						
																	0.00						
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260122954			Equity Reset	31 Dec 2024													0.00						
			NEW	06 Jan 2025		002697.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	5.910000	0.00	0.000000	-	0.000000						
				25 Sep 2034	0	CNE100001P27	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	424.69						
				31 Dec 2024														(2.50)					
SDB3264983875		Buy	New Trade	06 Jan 2025		002697.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	5.990331	17,970.99	0.817975	2.00	1.000000						
		Open	NEW	05 Jan 2035	3,000	CNE100001P27	CNY	7.323000	90.00	50.0000	ACT/360		0.817975	2,453.93	2,453.93	(0.49)	0.00						
				31 Dec 2024													0.84						
				Equity Reset	06 Jan 2025		002697.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	6.014663	79,995.02	0.821572	2.00	1.000000					
SDB3264983875		Buy	Upsize Trade	06 Jan 2025		002697.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	6.014663	79,995.02	0.821572	2.00	1.000000						
		Open	NEW	05 Jan 2035	13,300	CNE100001P27	CNY	7.323000	90.00	50.0000	ACT/360		0.821572	10,926.91	10,926.91	(2.18)	0.00						

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264983875			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.910000	96,333.00	0.820910	-	1.000000
		NEW	05 Jan 2035	16,300	CNE100001P27	CNY	7.322700	90.00	50.0000	ACT/360	0.807079	13,155.39	13,380.83	0.00	(225.44)
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260961206			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.960000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	CNE100002DF4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,682.30)
CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263426695			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688311.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.110000	0.00	0.000000	-	0.000000
		NEW	04 Dec 2034	0	CNE100005X72	CNY	7.322700	100.00	(2,183.3333)	ACT/360	0.000000	0.00	0.00	0.00	1,754.83
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262441806			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600353.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.220000	0.00	0.000000	-	0.000000
		NEW	13 Nov 2034	0	CNE1000001D49	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(737.09)
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260760865			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.780000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE100000BN6	CNY	7.322700	100.00	(1,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,202.26
SDB3264649818	Sell Open	Upsize Trade	31 Dec 2024		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.953999	(6,977.00)	1.904009	2.00	1.000000
		NEW	02 Jan 2035	(500)	CNE100000BN6	CNY	7.323000	100.00	(1,975.0000)	ACT/360	1.904009	(952.00)	(952.00)	(0.19)	0.00
			31 Dec 2024											2.50	
SDB3264649818	Sell Open	Upsize Trade	06 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.061669	(4,218.50)	1.919342	2.00	1.000000
		NEW	02 Jan 2035	(300)	CNE100000BN6	CNY	7.323000	100.00	(1,975.0000)	ACT/360	1.919342	(575.80)	(575.80)	(0.12)	0.00
			31 Dec 2024											0.00	
SDB3264649818		Equity Reset	06 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.780000	(358,280.00)	1.977887	-	1.000000
		NEW	02 Jan 2035	(26,000)	CNE100000BN6	CNY	7.322700	100.00	(1,975.0000)	ACT/360	1.881820	(48,927.32)	(51,425.06)	0.00	2,497.74
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263985563			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002716.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.390000	(132,888.00)	0.539837	-	1.000000
		NEW	14 Dec 2034	(39,200)	CNE100001RP5	CNY	7.322700	100.00	(1,978.2525)	ACT/360	0.462944	(18,147.40)	(21,161.61)	0.00	4,534.43
CHINA AIRLINES CMN															
SDB3260661479			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		2610.TW	USD	USD		4.330000	USD-Federal Funds-H.15	25.650000	7,489,800.00	0.764015	-	1.000000
		NEW	12 Oct 2034	292,000	TW0002610003	TWD	32.800000	90.00	30.0000	ACT/360	0.782012	228,347.50	223,092.38	0.00	5,255.12
CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H															
SDB3262612818			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1359.HK	HKD	HKD		5.188260	HKD-HONIX	1.270000	139,700.00	1.260000	-	1.000000
		NEW	15 Nov 2034	110,000	CNE100001QS1	HKD	1.000000	90.00	30.0000	ACT/365	1.270000	139,700.00	138,600.00	0.00	1,006.72
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
SDB3264921656	Sell Open	Upsize Trade	31 Dec 2024		0998.HK	HKD	HKD		5.188260	HKD-HONIX	5.370000	(10,740.00)	5.369356	0.00	1.000000
		NEW	03 Jan 2025											1.20	
			04 Jan 2035	(2,000)	CNE1000001Q4	HKD	1.000000	100.00	(30.0000)	ACT/365	5.369356	(10,738.71)	(10,738.71)	(1.29)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H (Cont.)																
SDB3264921656	Sell	Upsize Trade	31 Dec 2024		0998.HK	HKD	HKD			5.188260	HKD-HONIX	5.386950	(759,559.95)	5.380459	10.85	
	Open	NEW	03 Jan 2025	(141,000)	CNE1000001Q4	HKD	1.000000	100.00		(30.0000)	ACT/365	5.380459	(758,644.72)	(758,644.72)	1.20	1.000000
SDB3264921656		Equity Reset	31 Dec 2024		0998.HK	HKD	HKD			5.188260	HKD-HONIX	5.370000	(1,014,930.00)	5.376591	0.00	
		NEW	03 Jan 2025	(189,000)	CNE1000001Q4	HKD	1.000000	100.00		(30.0000)	ACT/365	5.370000	(1,014,930.00)	(1,016,175.69)	-	1.000000
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263372431		Equity Reset	31 Dec 2024		600138.SH	USD	USD			4.330000	USD-Federal Funds-H.15	10.140000	(1,676,142.00)	1.493607	0.00	
		NEW	06 Jan 2025	(165,300)	CNE000000V14	CNY	7.322700	100.00		(1,731.4882)	ACT/360	1.384735	(228,896.70)	(246,893.20)	-	1.000000
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260427199		Equity Reset	31 Dec 2024		601818.SH	USD	USD			4.330000	USD-Federal Funds-H.15	3.870000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE100000SL4	CNY	7.322700	100.00		(155.2515)	ACT/360	0.000000	0.00	0.00	-	0.000000
CHINA EVERBRIGHT ENVIRONMENT GROUP LTD CHINA EVERBRIGHT INTL LTD																
SDB3260123587		Equity Reset	31 Dec 2024		0257.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	
		NEW	03 Jan 2025	0	HK02570001336	HKD	1.000000	100.00		(30.0000)	ACT/365	0.000000	0.00	0.00	-	0.000000
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3264649726		Equity Reset	31 Dec 2024		002928.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	7.760000	38,800.00	1.067962	0.00	
		NEW	06 Jan 2025	5,000	CNE1000033L8	CNY	7.322700	90.00		50.0000	ACT/360	1.059718	5,298.59	5,339.81	-	1.000000
CHINA FEIHE LIMITED CMN																
SDB3260661420		Equity Reset	31 Dec 2024		6186.HK	HKD	HKD			5.188260	HKD-HONIX	5.450000	1,384,300.00	5.730000	0.00	
		NEW	03 Jan 2025	254,000	KYG62121Q1055	HKD	1.000000	100.00		30.0000	ACT/365	5.450000	1,384,300.00	1,455,420.00	-	1.000000
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260122943	Sell	Upsize Trade	31 Dec 2024		600977.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.721539	(30,476.00)	1.599392	5.84	
	Open	NEW	06 Jan 2025	(2,600)	CNE100002GX0	CNY	7.323000	100.00		(1,383.9516)	ACT/360	1.599392	(4,158.42)	(4,158.42)	2.00	1.000000
SDB3260122943		Equity Reset	31 Dec 2024		600977.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.765358	(16,471.50)	1.605908	(0.83)	
		NEW	25 Sep 2034	(1,400)	CNE100002GX0	CNY	7.323000	100.00		(1,383.9516)	ACT/360	1.605908	(2,248.27)	(2,248.27)	2.50	0.00
SDB3260122943		Equity Reset	31 Dec 2024		600977.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.610000	(1,845,990.00)	1.645418	2.00	
		NEW	06 Jan 2025	(159,000)	CNE100002GX0	CNY	7.322700	100.00		(1,383.9516)	ACT/360	1.585481	(252,091.48)	(261,621.41)	(0.45)	1.000000
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H																
SDB3260661404		Equity Reset	31 Dec 2024		6881.HK	HKD	HKD			5.188260	HKD-HONIX	7.090000	131,165.00	7.050000	0.00	
		NEW	03 Jan 2025	18,500	CNE100001NT6	HKD	1.000000	90.00		30.0000	ACT/365	7.090000	131,165.00	130,425.00	-	1.000000
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3261097712		Dividends	31 Dec 2024		002939.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	8,300	CNE100003GD0	CNY		90.00		50.0000	ACT/360	0.000000	0.00	0.00	-	1.000000

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3261097712		Equity Reset	31 Dec 2024	8,300	002939.ZK	USD	USD	90.00	4.330000	USD-Federal Funds-H.15	8.200000	68,060.00	1.206443	0.00	1.000000
		NEW	06 Jan 2025		CNE100003GD0	CNY								7.322700	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262681187	Sell	Upsize Trade	31 Dec 2024	(300)	000537.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	9.341666	(2,802.50)	1.275087	2.50	1.000000
		NEW	06 Jan 2025		CNE000000271	CNY								7.323000	
SDB3262681187	Open	Upsize Trade	31 Dec 2024	(500)	000537.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	9.227999	(4,614.00)	1.259151	5.84	1.000000
		NEW	06 Jan 2025		CNE000000271	CNY								7.323000	
SDB3262681187		Equity Reset	31 Dec 2024	(382,700)	000537.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	9.120000	(3,490,224.00)	1.293569	0.00	1.000000
		NEW	06 Jan 2025		CNE000000271	CNY								7.322700	
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264716701		Equity Reset	31 Dec 2024	0	300527.ZK	USD	USD	90.00	4.330000	USD-Federal Funds-H.15	8.070000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025		CNE100002CH2	CNY								7.322700	
SDB3264716722		Spread Change	31 Dec 2024	0	300527.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025		CNE100002CH2	CNY								7.322700	
SDB3264716722		Equity Reset	31 Dec 2024	0	300527.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	8.070000	0.00	0.000000	0.00	0.000000
		AMEND	06 Jan 2025		CNE100002CH2	CNY								7.322700	
CHINA HIGH SPEED RAILWAY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707280		Equity Reset	31 Dec 2024	0	000008.ZK	USD	USD	100.00	4.330000	USD-Federal Funds-H.15	2.900000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025		CNE0000001C6	CNY								7.322700	
CHINA HONGQIAO GROUP LIMITED CMN															
SDB3260661448		Dividends	31 Dec 2024	(43,500)	1378.HK	HKD	HKD	100.00	3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025		KYG211501005	HKD								30.0000	
SDB3260661448		Equity Reset	31 Dec 2024	(43,500)	1378.HK	HKD	HKD	100.00	5.188260	HKD-HONIX	11.760000	(511,560.00)	11.340000	0.00	1.000000
		NEW	03 Jan 2025		KYG211501005	HKD								30.0000	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
SDB3260615760		Dividends	31 Dec 2024	52,000	3908.HK	HKD	HKD	90.00	3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025		CNE100002359	HKD								30.0000	
SDB3260615760		Equity Reset	31 Dec 2024	400	3908.HK	HKD	HKD	90.00	5.188260	HKD-HONIX	12.820000	5,128.00	13.540000	0.00	1.000000
		NEW	03 Jan 2025		CNE100002359	HKD								30.0000	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3261168678		Dividends	31 Dec 2024	64,600	601995.SH	USD	USD	90.00	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
		NEW	06 Jan 2025		CNE1000048J0	CNY								50.0000	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3261168678		Equity Reset	31 Dec 2024		601995.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.690000	2,176,374.00	4.914215	0.00	
		NEW	06 Jan 2025		CNE1000048J0	CNY	7.322700	90.00	50.0000	ACT/360	4.600762	297,209.23	317,458.29	-	1.000000
				19 Oct 2024	64,600									0.00	(12,868.18)
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123417		Equity Reset	31 Dec 2024		000039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.770000	(449,106.00)	1.121354	0.00	
		NEW	06 Jan 2025		CNE000000644	CNY	7.322700	100.00	(1,769.1176)	ACT/360	1.061084	(61,330.66)	(64,814.24)	-	1.000000
				25 Sep 2024	(57,800)									0.00	3,483.59
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123583		Equity Reset	31 Dec 2024		600176.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.390000	(7,599,408.00)	1.568518	0.00	
		NEW	06 Jan 2025		CNE000000YM1	CNY	7.322700	100.00	(721.0319)	ACT/360	1.555437	(1,037,787.57)	(1,046,514.92)	-	1.000000
				25 Sep 2024	(667,200)									0.00	7,801.01
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261928049		Equity Reset	31 Dec 2024		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.740000	0.00	0.000000	0.00	
		NEW	06 Jan 2025		CNE100002XN6	CNY	7.322700	100.00	(1,645.5337)	ACT/360	0.000000	0.00	0.00	-	0.000000
				02 Nov 2024	0									0.00	(8,299.71)
SDB3264054683	Sell	Upsize Trade	31 Dec 2024		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.824003	(11,912.00)	3.250761	5.84	
	Open	NEW	06 Jan 2025		CNE100002XN6	CNY	7.323000	100.00	(1,979.5031)	ACT/360	3.250761	(1,625.38)	(1,625.38)	2.00	1.000000
				14 Dec 2024	(500)									(0.33)	0.00
SDB3264054683	Sell	Upsize Trade	31 Dec 2024		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.100000	(4,820.00)	3.289520	2.50	
	Open	NEW	06 Jan 2025		CNE100002XN6	CNY	7.323000	100.00	(1,979.5031)	ACT/360	3.289520	(657.90)	(657.90)	2.00	1.000000
				14 Dec 2024	(200)									(0.13)	0.00
SDB3264054683		Equity Reset	31 Dec 2024		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.740000	(1,379,294.00)	3.469500	0.00	
		NEW	06 Jan 2025		CNE100002XN6	CNY	7.322700	100.00	(1,979.5031)	ACT/360	3.241974	(188,358.69)	(201,577.98)	-	1.000000
				14 Dec 2024	(58,100)									0.00	15,479.92
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
SDB3260123712		Dividends	31 Dec 2024		2628.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	
		NEW	03 Jan 2025		CNE1000002L3	HKD		90.00	30.0000	ACT/365	0.000000	0.00	0.00	-	1.000000
				22 Sep 2024	252,000									0.00	49,456.01
SDB3260123712		Equity Reset	31 Dec 2024		2628.HK	HKD	HKD		5.188260	HKD-HONIX	14.680000	3,024,080.00	14.720000	0.00	
		NEW	03 Jan 2025		CNE1000002L3	HKD	1.000000	90.00	30.0000	ACT/365	14.680000	3,024,080.00	3,032,320.00	-	1.000000
				22 Sep 2024	206,000									0.00	78,948.86
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND															
SDB3262681150		Equity Reset	31 Dec 2024		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.920000	767,136.00	5.745480	0.00	
		NEW	06 Jan 2025		CNE000001Q93	CNY	7.322700	90.00	50.0000	ACT/360	5.724664	104,761.35	105,142.28	-	1.000000
				16 Nov 2024	18,300									0.00	23,512.25
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
SDB3260661429		Equity Reset	31 Dec 2024		0772.HK	HKD	HKD		5.188260	HKD-HONIX	25.200000	5,040.00	28.300000	0.00	
		NEW	03 Jan 2025		KYG2121R1039	HKD	1.000000	100.00	30.0000	ACT/365	25.200000	5,040.00	5,660.00	-	1.000000
				11 Oct 2024	200									0.00	(620.00)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
SDB3260661461		Equity Reset	31 Dec 2024		0916.HK	HKD	HKD		5.188260	HKD-HONIX	6.440000	6,440.00	6.410000	0.00	
		NEW	03 Jan 2025		CNE100000HD4	HKD	1.000000	90.00	30.0000	ACT/365	6.440000	6,440.00	6,410.00	-	1.000000
				11 Oct 2024	1,000									0.00	45,079.25

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA MENGNIU DAIRY CO CMN															
SDB3262612820	Buy	Upsize Trade	31 Dec 2024		2319.HK	HKD	HKD		5.188260	HKD-HONIX	17.820000	17,820.00	17.822138	0.00	
	Open	NEW	03 Jan 2025 15 Nov 2034	1,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	17.822138	17,822.14	17,822.14	1.20 (2.14)	1.000000 0.00
SDB3262612820	Buy	Upsize Trade	31 Dec 2024		2319.HK	HKD	HKD		5.188260	HKD-HONIX	17.591428	123,140.00	17.612626	10.85	
	Open	NEW	03 Jan 2025 15 Nov 2034	7,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	17.612626	123,288.38	123,288.38	1.20 (14.78)	1.000000 0.00
SDB3262612820		Equity Reset	31 Dec 2024		2319.HK	HKD	HKD		5.188260	HKD-HONIX	17.560000	298,520.00	17.448637	0.00	
		NEW	03 Jan 2025 15 Nov 2034	17,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	17.560000	298,520.00	296,626.83	- 0.00	1.000000 35,389.17
CHINA MERCHANTS BANK CO LTD CMN CLASS H															
SDB3263116861		Equity Reset	31 Dec 2024		3968.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	
		NEW	03 Jan 2025 24 Nov 2034	0	CNE1000002M1	HKD	1.000000	90.00	30.0000	ACT/365	0.000000	0.00	0.00	- 0.00	0.000000 28,759.58
CHINA MERCHANTS PORT HOLDINGS CMN															
SDB3260123311		Equity Reset	31 Dec 2024		0144.HK	HKD	HKD		5.188260	HKD-HONIX	13.840000	7,030,720.00	12.638195	0.00	
		NEW	03 Jan 2025 22 Sep 2034	508,000	HK0144000764	HKD	1.000000	100.00	30.0000	ACT/365	13.840000	7,030,720.00	6,420,203.18	- 0.00	1.000000 610,516.82
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261230659		Equity Reset	31 Dec 2024		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.160000	5,155,956.00	2.654621	0.00	
		NEW	06 Jan 2025 19 Oct 2034	269,100	CNE100000HK9	CNY	7.322700	90.00	50.0000	ACT/360	2.616521	704,105.80	714,358.62	- 0.00	1.000000 (10,252.81)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263589460		Equity Reset	31 Dec 2024		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.240000	0.00	0.000000	0.00	
		NEW	06 Jan 2025 07 Dec 2034	0	CNE100002FC6	CNY	7.322700	100.00	(2,150.0000)	ACT/360	0.000000	0.00	0.00	- 0.00	0.000000 552.08
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
SDB3264328893	Sell	Upsize Trade	31 Dec 2024		1988.HK	HKD	HKD		5.188260	HKD-HONIX	3.460000	(1,730.00)	3.459585	0.00	
	Open	NEW	03 Jan 2025 20 Dec 2034	(500)	CNE100000HF9	HKD	1.000000	100.00	(30.0000)	ACT/365	3.459585	(1,729.79)	(1,729.79)	1.20 (0.21)	1.000000 0.00
SDB3264328893	Sell	Upsize Trade	31 Dec 2024		1988.HK	HKD	HKD		5.188260	HKD-HONIX	3.447349	(825,640.09)	3.443195	10.85	
	Open	NEW	03 Jan 2025 20 Dec 2034	(239,500)	CNE100000HF9	HKD	1.000000	100.00	(30.0000)	ACT/365	3.443195	(824,645.20)	(824,645.20)	1.20 (99.08)	1.000000 0.00
SDB3264328893		Equity Reset	31 Dec 2024		1988.HK	HKD	HKD		5.188260	HKD-HONIX	3.440000	(1,575,520.00)	3.339490	0.00	
		NEW	03 Jan 2025 20 Dec 2034	(458,000)	CNE100000HF9	HKD	1.000000	100.00	(30.0000)	ACT/365	3.440000	(1,575,520.00)	(1,529,486.64)	- 0.00	1.000000 (46,033.36)
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054733	Buy	Partial Termination	31 Dec 2024		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.416785	43,750.50	1.373134	(2.50)	
	Close	NEW	06 Jan 2025 14 Dec 2034	4,200	CNE1000022N7	CNY	7.323000	100.00	(200.0000)	ACT/360	1.422404	5,974.10	5,767.16	2.00 (1.19)	1.000000 0.00
SDB3264054733	Buy	Partial Termination	31 Dec 2024		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.441272	57,427.00	1.373458	0.84	
	Close	NEW	06 Jan 2025 14 Dec 2034	5,500	CNE1000022N7	CNY	7.323000	100.00	(200.0000)	ACT/360	1.426224	7,844.23	7,554.02	2.00 (1.57)	1.000000 0.00
SDB3264054733		Spread Change	31 Dec 2024		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
		NEW	03 Jan 2025 14 Dec 2034	0	CNE1000022N7	CNY		100.00	(336.6290)	ACT/360	0.000000	0.00	0.00	- 0.00	0.000000 0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB32604054733		Equity Reset	31 Dec 2024 06 Jan 2025		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.430000	(817,712.00)	1.408931	0.00	
		AMEND	14 Dec 2034	(78,400)	CNE1000022N7	CNY	7.322700	100.00	(336.6290)	ACT/360	1.424338	(111,668.10)	(110,460.15)	-	1.000000
														0.00	(1,668.43)
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123202		Equity Reset	31 Dec 2024 06 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	46.690000	(1,578,122.00)	7.664297	0.00	
		NEW	25 Sep 2034	(33,800)	CNE000001BB0	CNY	7.322700	100.00	(1,697.7071)	ACT/360	6.376063	(215,510.93)	(259,053.24)	-	1.000000
														0.00	43,542.31
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260962135		Spread Change	31 Dec 2024 31 Dec 2024		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
		NEW	13 Oct 2034	0	CNE000000T18	CNY		100.00	(1,399.2023)	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	0.00
SDB3260962135		Equity Reset	31 Dec 2024 06 Jan 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.220000	(2,062,584.00)	3.157757	0.00	
		AMEND	13 Oct 2034	(97,200)	CNE000000T18	CNY	7.322700	100.00	(1,399.2023)	ACT/360	2.897838	(281,669.85)	(306,933.98)	-	1.000000
														0.00	26,966.61
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
SDB3260661432		Equity Reset	31 Dec 2024 03 Jan 2025		2883.HK	HKD	HKD		5.188260	HKD-HONIX	7.040000	(394,240.00)	6.730000	0.00	
		NEW	11 Oct 2034	(56,000)	CNE1000002P4	HKD	1.000000	100.00	(30.0000)	ACT/365	7.040000	(394,240.00)	(376,880.00)	-	1.000000
														0.00	(17,360.00)
CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123653		Equity Reset	31 Dec 2024 06 Jan 2025		601808.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.250000	0.00	0.000000	0.00	
		NEW	25 Sep 2034	0	CNE100000759	CNY	7.322700	100.00	(175.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	(182.17)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260489030		Partial Termination	31 Dec 2024 06 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.560003	(10,368.00)	4.684812	2.50	
		NEW	11 Oct 2034	(300)	CNE1000008M8	CNY	7.323000	90.00	50.0000	ACT/360	4.717254	(1,415.18)	(1,405.44)	2.00	1.000000
														(0.28)	0.00
SDB3260489030		Partial Termination	31 Dec 2024 06 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.691538	(45,099.00)	4.684812	5.84	
		NEW	11 Oct 2034	(1,300)	CNE1000008M8	CNY	7.323000	90.00	50.0000	ACT/360	4.733625	(6,153.71)	(6,090.26)	2.00	1.000000
														(1.23)	0.00
SDB3260489030		Equity Reset	31 Dec 2024 06 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.080000	3,367,104.00	4.579961	0.00	
		NEW	11 Oct 2034	98,800	CNE1000008M8	CNY	7.322700	90.00	50.0000	ACT/360	4.654021	459,817.27	452,500.13	-	1.000000
														0.00	28,912.90
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
SDB3260123565		Equity Reset	31 Dec 2024 03 Jan 2025		2601.HK	HKD	HKD		5.188260	HKD-HONIX	25.200000	5,040.00	24.450000	0.00	
		NEW	22 Sep 2034	200	CNE1000009Q7	HKD	1.000000	90.00	30.0000	ACT/365	25.200000	5,040.00	4,890.00	-	1.000000
														0.00	62,141.15
CHINA POWER INTL DEV LTD CMN															
SDB3260128036		Full Termination	31 Dec 2024 03 Jan 2025		2380.HK	HKD	HKD		5.188260	HKD-HONIX	3.129672	190,909.99	2.960000	10.85	
		NEW	22 Sep 2034	61,000	HK2380027329	HKD	1.000000	100.00	(30.0000)	ACT/365	3.133443	191,140.02	180,560.00	1.20	1.000000
														(22.91)	0.00
SDB3260128036		Equity Reset	31 Dec 2024 03 Jan 2025		2380.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	
		NEW	22 Sep 2034	0	HK2380027329	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	-	0.000000
														0.00	(78,207.40)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date /		Underlier RIC /	Contract CCY /	Settlement CCY /		Benchmark Rate(%) /	Benchmark /	Trade Gross Price /	Trade Gross Notional /	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell / Open/Close	Event / Action	Maturity Date	Quantity	Underlier ISIN	Underlier CCY	FX Contract to Underlier	Div Rate	Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Initial/Reset Net Notional	Commission Rate / Commission Amount	Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
SDB3264983890	Sell	New Trade	31 Dec 2024											10.85	
			03 Jan 2025	0390.HK	HKD	HKD	5.188260	HKD-HONIX	3.943334	(11,830.00)	3.938582	1.20	1.000000		
	Open	NEW	04 Jan 2035	(3,000)	CNE1000007Z2	HKD	1.000000	100.00	(30.0000)	ACT/365	3.938582	(11,815.75)	(11,815.75)	(1.42)	0.00
			31 Dec 2024									0.00			
SDB3264983890	Sell	Upsize Trade	03 Jan 2025	0390.HK	HKD	HKD	5.188260	HKD-HONIX	3.961000	(99,025.00)	3.960525	(99,013.13)	(99,013.13)	1.20	1.000000
			04 Jan 2035	(25,000)	CNE1000007Z2	HKD	1.000000	100.00	(30.0000)	ACT/365	3.960525	(99,013.13)	(99,013.13)	(11.88)	0.00
	Open	NEW	31 Dec 2024										0.00		
			03 Jan 2025	0390.HK	HKD	HKD	5.188260	HKD-HONIX	3.960000	(110,880.00)	3.958174	-	1.000000		
SDB3264983890		Equity Reset	04 Jan 2035	(28,000)	CNE1000007Z2	HKD	1.000000	100.00	(30.0000)	ACT/365	3.960000	(110,880.00)	(110,828.87)	0.00	(51.13)
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260121539		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	601390.SH	USD	USD	4.330000	USD-Federal Funds-H.15	6.390000	(632.61)	0.885830	(86.39)	(87.70)	-	1.000000
			25 Sep 2034	(99)	CNE100000866	CNY	7.322700	100.00	(275.0000)	ACT/360	0.872629			0.00	1.31
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260122838	Buy	Upsize Trade	31 Dec 2024											(2.50)	
			06 Jan 2025	688009.SH	USD	USD	4.330000	USD-Federal Funds-H.15	6.305001	1,261.00	0.860943	2.00	1.000000		
	Open	NEW	25 Sep 2034	200	CNE100003MP2	CNY	7.323000	90.00	50.0000	ACT/360	0.860943	172.19	172.19	(0.03)	0.00
			31 Dec 2024									0.84			
SDB3260122838	Buy	Upsize Trade	06 Jan 2025	688009.SH	USD	USD	4.330000	USD-Federal Funds-H.15	6.283143	4,398.20	0.858245	600.77	600.77	2.00	1.000000
			25 Sep 2034	700	CNE100003MP2	CNY	7.323000	90.00	50.0000	ACT/360	0.858245	600.77	600.77	(0.12)	0.00
	Open	NEW	31 Dec 2024										0.00		
			06 Jan 2025	688009.SH	USD	USD	4.330000	USD-Federal Funds-H.15	6.260000	3,540,418.12	0.870896	-	1.000000		
SDB3260122838		Equity Reset	25 Sep 2034	565,562	CNE100003MP2	CNY	7.322700	90.00	50.0000	ACT/360	0.854876	483,485.38	492,545.69	0.00	(9,060.31)
CHINA RES PWR HLDGS CO LTD CMN															
SDB3260427191		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025	0836.HK	HKD	HKD	5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000	-	0.000000
			29 Sep 2034	0	HK0836012952	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(27,644.21)
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
SDB3260128028		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025	0291.HK	HKD	HKD	5.188260	HKD-HONIX	25.250000	(25,250.00)	26.200000	(26,200.00)	26.200000	-	1.000000
			22 Sep 2034	(1,000)	HK0291001490	HKD	1.000000	100.00	(30.0000)	ACT/365	25.250000	(25,250.00)	(26,200.00)	0.00	950.00
CHINA RESOURCES LAND LIMITED CMN															
SDB3262115571		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025	1109.HK	HKD	HKD	5.188260	HKD-HONIX	22.550000	(33,825.00)	24.753469	(33,825.00)	24.753469	-	1.000000
			08 Nov 2034	(1,500)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	22.550000	(33,825.00)	(37,130.20)	0.00	3,393.76
CHINA RUYI HOLDINGS LTD CMN															
SDB3260123560	Buy	Partial Termination	31 Dec 2024											10.85	
			03 Jan 2025	0136.HK	HKD	HKD	5.188260	HKD-HONIX	2.446389	352,280.02	2.050000	1.20	1.000000		
	Close	NEW	22 Sep 2034	144,000	BMG4404N1149	HKD	1.000000	100.00	(399.4131)	ACT/365	2.449337	352,704.53	295,200.00	(42.27)	0.00
			31 Dec 2024									0.00			
SDB3260123560	Buy	Partial Termination	03 Jan 2025	0136.HK	HKD	HKD	5.188260	HKD-HONIX	2.438809	204,859.96	2.050000	204,884.57	2.050000	1.20	1.000000
			22 Sep 2034	84,000	BMG4404N1149	HKD	1.000000	100.00	(399.4131)	ACT/365	2.439102	204,884.57	172,200.00	(24.58)	0.00
	Close	NEW	31 Dec 2024										0.00		
			31 Dec 2024	0136.HK	HKD	HKD	5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000		
SDB3260123560		Spread Change	31 Dec 2024	0	BMG4404N1149	HKD	1.000000	100.00	(398.9940)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
		NEW	22 Sep 2034	0	BMG4404N1149	HKD	1.000000	100.00	(398.9940)	ACT/365	0.000000	0.00	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Quantity Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)		
Contract ID	Buy/Sell / Open/Close	Event / Action														
066831553 (Cont.)																
CHINA RUYI HOLDINGS LTD CMN (Cont.)																
SDB3260123560		Equity Reset	31 Dec 2024	(3,044,000)	0136.HK BMG4404N1149	HKD	HKD	1.000000	100.00	5.188260 (398.9940)	HKD-HONIX ACT/365	2.450000 (7,457,800.00)	0.00	1.000000 (1,501,633.26)		
		AMEND	03 Jan 2025										-			
		22 Sep 2034	0.00													
CHINA SHENHUA ENERGY CO LTD CMN CLASS H																
SDB3264328845		Equity Reset	31 Dec 2024	0	1088.HK CNE1000002R0	HKD	HKD	1.000000	100.00	5.188260 (30.0000)	HKD-HONIX ACT/365	0.000000 (7,457,800.00)	0.00	0.000000 10,634.89		
		NEW	03 Jan 2025										-			
		20 Dec 2034	0.00													
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123281	Buy Open	Upsize Trade	31 Dec 2024	3,100	600029.SH CNE0000001FG0	USD	USD	7.323000	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.553549 0.894882	20,316.00 2,774.13	0.894882 (0.55)	2.00 0.00	
		NEW	06 Jan 2025													2.00
	SDB3260123281	Buy Open	Upsize Trade	31 Dec 2024	21,100	600029.SH CNE0000001FG0	USD	USD	7.323000	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.541798 0.893576	138,031.94 18,854.45	0.893576 18,854.45	2.00 (3.77)
NEW			06 Jan 2025	0.00												
SDB3260123281			Equity Reset	31 Dec 2024	569,300	600029.SH CNE0000001FG0	USD	USD	7.322700	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.490000 0.886285	3,694,757.00 504,562.05	0.925631 526,961.96	- 0.00
	NEW		06 Jan 2025	1.000000 (19,002.21)												
	CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123493	Buy Close	Partial Termination	31 Dec 2024	19,600	600158.SH CNE000000VF1	USD	USD	7.323000	100.00	4.330000 (1,492.2279)	USD-Federal Funds-H.15 ACT/360	8.270003 1.129319	162,092.06 22,134.65	1.162220 22,779.51	0.00 0.00	
		NEW	06 Jan 2025													1.000000
	SDB3260123493		Equity Reset	31 Dec 2024	(38,300)	600158.SH CNE000000VF1	USD	USD	7.322700	100.00	4.330000 (1,492.2279)	USD-Federal Funds-H.15 ACT/360	8.270000 1.129365	(316,741.00) (43,254.68)	1.218385 (46,664.13)	- 0.00
NEW			06 Jan 2025	1.000000 (9,048.33)												
CHINA STEEL CORPORATION CMN																
SDB3260661474		Equity Reset	31 Dec 2024	(712,000)	2002.TW TW0002002003	USD	USD	32.800000	100.00	4.330000 (47.6685)	USD-Federal Funds-H.15 ACT/360	19.650000 0.599085	(13,990,800.00) (426,548.52)	0.650486 (463,146.03)	0.00 0.00	
		NEW	03 Jan 2025													-
		12 Oct 2034	0.00													
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H																
SDB3264983874	Sell Open	New Trade	31 Dec 2024	(2,000)	0956.HK CNE100000TW9	HKD	HKD	1.000000	100.00	5.188260 (30.0000)	HKD-HONIX ACT/365	3.660000 3.655590	(7,320.00) (7,311.18)	3.655590 (7,311.18)	10.85 (0.88)	
		NEW	03 Jan 2025													1.20 0.00
	SDB3264983874	Sell Open	Upsize Trade	31 Dec 2024	(10,000)	0956.HK CNE100000TW9	HKD	HKD	1.000000	100.00	5.188260 (30.0000)	HKD-HONIX ACT/365	3.673000 3.672559	(36,730.00) (36,725.59)	3.672559 (36,725.59)	1.20 (4.41)
NEW			03 Jan 2025	0.00												
SDB3264983874			Equity Reset	31 Dec 2024	(12,000)	0956.HK CNE100000TW9	HKD	HKD	1.000000	100.00	5.188260 (30.0000)	HKD-HONIX ACT/365	3.680000 3.680000	(44,160.00) (44,160.00)	3.669731 (44,036.77)	- 0.00
	NEW		03 Jan 2025	1.000000 (123.23)												
	CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261168653		Equity Reset	31 Dec 2024	0	600088.SH CNE000000QY2	USD	USD	7.322700	100.00	4.330000 (1,736.1273)	USD-Federal Funds-H.15 ACT/360	17.860000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	
		NEW	06 Jan 2025													-
	SDB3263985584		Equity Reset	31 Dec 2024	0	600088.SH CNE000000QY2	USD	USD	7.322700	100.00	4.330000 (1,750.0000)	USD-Federal Funds-H.15 ACT/360	17.860000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00
NEW			06 Jan 2025	-												

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Contract		Settlement CCY /			Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier RIC /	Underlier	CCY	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle				
	Open/Close	Action	Maturity Date		Underlier ISIN		CCY	Underlier			L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount		CCY)				
066831553 (Cont.)																						
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																						
SDB326425553			31 Dec 2024															0.00				
		Equity Reset	06 Jan 2025		600088.SH	USD		USD			4.330000	USD-Federal Funds-H.15	17.860000	0.00	0.000000	-	0.000000					
		NEW	18 Dec 2034	0	CNE000000QY2	CNY		7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	(52.29)				
			31 Dec 2024															0.00				
SDB3264255580		Equity Reset	06 Jan 2025		600088.SH	USD		USD			4.330000	USD-Federal Funds-H.15	17.860000	0.00	0.000000	-	0.000000					
		NEW	18 Dec 2034	0	CNE000000QY2	CNY		7.322700	100.00		(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00	(22.29)				
			31 Dec 2024															0.00				
		Equity Reset	06 Jan 2025		600088.SH	USD		USD			4.330000	USD-Federal Funds-H.15	17.860000	0.00	0.000000	-	0.000000					
SDB3264328890		NEW	21 Dec 2034	0	CNE000000QY2	CNY		7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	(135.38)				
			31 Dec 2024															0.00				
		Equity Reset	06 Jan 2025		600088.SH	USD		USD			4.330000	USD-Federal Funds-H.15	17.860000	0.00	0.000000	-	0.000000					
		NEW	21 Dec 2034	0	CNE000000QY2	CNY		7.322700	100.00		(1,704.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00	(91.87)				
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN																						
SDB3262258014			31 Dec 2024															0.00				
		Equity Reset	03 Jan 2025		6055.HK	HKD		HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000					
		NEW	08 Nov 2034	0	HK0000503208	HKD		1.000000	100.00		(475.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00	(7,651.59)				
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND																						
SDB3263645001			31 Dec 2024															0.00				
		Equity Reset	06 Jan 2025		601888.SH	USD		USD			4.330000	USD-Federal Funds-H.15	67.010000	0.00	0.000000	-	0.000000					
		NEW	07 Dec 2034	0	CNE100000G29	CNY		7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	(354.56)				
			31 Dec 2024															0.00				
SDB3263645039		Equity Reset	06 Jan 2025		601888.SH	USD		USD			4.330000	USD-Federal Funds-H.15	67.010000	0.00	0.000000	-	0.000000					
		NEW	07 Dec 2034	0	CNE100000G29	CNY		7.322700	100.00		(1,925.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00	704.76				
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H																						
SDB3260458822			31 Dec 2024															0.00				
		Equity Reset	03 Jan 2025		0788.HK	HKD		HKD			5.188260	HKD-HONIX	1.120000	1,498,560.00	1.020000	-	1.000000					
		NEW	03 Oct 2034	1,338,000	CNE100003688	HKD		1.000000	90.00		30.0000	ACT/365	1.120000	1,498,560.00	1,364,760.00	0.00	0.00	133,664.97				
CHINA TRADITIONAL CHINESE MEDICINE CO LTD CMN																						
SDB3262867385			31 Dec 2024															0.00				
		Equity Reset	03 Jan 2025		0570.HK	HKD		HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000					
		NEW	22 Nov 2034	0	HK0000056256	HKD		1.000000	100.00		(250.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00	(8,654.49)				
CHINA VANKE CO LTD. CMN CLASS H																						
SDB3260615759			31 Dec 2024															0.00				
		Equity Reset	03 Jan 2025		2202.HK	HKD		HKD			5.188260	HKD-HONIX	5.290000	4,761.00	6.420000	-	1.000000					
		NEW	05 Oct 2034	900	CNE100001SR9	HKD		1.000000	90.00		30.0000	ACT/365	5.290000	4,761.00	5,778.00	0.00	0.00	(1,017.00)				
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND																						
SDB3260962422	Buy	Upsize Trade	31 Dec 2024															0.84				
	Open	NEW	06 Jan 2025		600007.SH	USD		USD			4.330000	USD-Federal Funds-H.15	24.476669	22,029.00	3.343387	2.00	1.000000					
			13 Oct 2034	900	CNE000000YH1	CNY		7.323000	90.00		50.0000	ACT/360	3.343387	3,009.05	3,009.05	(0.60)	0.00					
			31 Dec 2024															(2.50)				
SDB3260962422	Buy	Upsize Trade	06 Jan 2025		600007.SH	USD		USD			4.330000	USD-Federal Funds-H.15	24.365000	14,619.00	3.327022	2.00	1.000000					
	Open	NEW	13 Oct 2034	600	CNE000000YH1	CNY		7.323000	90.00		50.0000	ACT/360	3.327022	1,996.21	1,996.21	(0.40)	0.00					

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260962422		Equity Reset	31 Dec 2024 06 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.460000	5,371,416.00	3.109729	0.00	
		NEW	13 Oct 2034	219,600	CNE000000YH1	CNY	7.322700	90.00	50.0000	ACT/360	3.340298	733,529.44	682,896.50	-	1.000000
														0.00	55,343.50
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867364		Equity Reset	31 Dec 2024 06 Jan 2025		601179.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.590000	365,838.00	1.044754	0.00	
		NEW	24 Nov 2034	48,200	CNE100000KW8	CNY	7.322700	90.00	50.0000	ACT/360	1.036503	49,959.44	50,357.14	-	1.000000
														0.00	(70.36)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264983872	Buy	New Trade	31 Dec 2024 06 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.594827	6,386,563.67	4.042501	0.84	
	Open	NEW	05 Jan 2035	215,800	CNE000001G87	CNY	7.323000	90.00	50.0000	ACT/360	4.042501	872,371.72	872,371.72	2.00	1.000000
														(174.42)	0.00
SDB3264983872	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.600885	367,050.97	4.041978	(2.50)	
	Open	NEW	05 Jan 2035	12,400	CNE000001G87	CNY	7.323000	90.00	50.0000	ACT/360	4.041978	50,120.53	50,120.53	2.00	1.000000
														(10.02)	0.00
SDB3264983872		Equity Reset	31 Dec 2024 06 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.550000	6,743,310.00	4.042473	0.00	
		NEW	05 Jan 2035	228,200	CNE000001G87	CNY	7.322700	90.00	50.0000	ACT/360	4.035397	920,877.60	922,492.24	-	1.000000
														0.00	(1,614.65)
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123491		Equity Reset	31 Dec 2024 06 Jan 2025		601916.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.910000	(1,470,132.00)	0.400766	0.00	
		NEW	25 Sep 2034	(505,200)	CNE100003PS9	CNY	7.322700	100.00	(867.7256)	ACT/360	0.397394	(200,763.45)	(202,466.98)	-	1.000000
														0.00	1,663.47
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262936494		Equity Reset	31 Dec 2024 06 Jan 2025		600016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.130000	0.00	0.000000	0.00	
		NEW	24 Nov 2034	0	CNE0000015Y0	CNY	7.322700	100.00	(1,200.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	(11,770.95)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261168654		Equity Reset	31 Dec 2024 06 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.800000	0.00	0.000000	0.00	
		NEW	19 Oct 2034	0	CNE1000042K1	CNY	7.322700	100.00	(1,958.5118)	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	(1,717.10)
SDB3264120699		Equity Reset	31 Dec 2024 06 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.800000	0.00	0.000000	0.00	
		NEW	14 Dec 2034	0	CNE1000042K1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	(123.31)
SDB3264120722		Equity Reset	31 Dec 2024 06 Jan 2025		688595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.800000	0.00	0.000000	0.00	
		NEW	14 Dec 2034	0	CNE1000042K1	CNY	7.322700	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
														0.00	228.21
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122966	Sell	Partial Termination	31 Dec 2024 06 Jan 2025		603100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.550003	(2,155.00)	2.996068	5.84	
	Close	NEW	25 Sep 2034	(100)	CNE100001VY9	CNY	7.323000	90.00	50.0000	ACT/360	2.940476	(294.05)	(299.61)	2.00	1.000000
														(0.06)	0.00
SDB3260122966		Equity Reset	31 Dec 2024 06 Jan 2025		603100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.550000	133,610.00	2.996068	0.00	
		NEW	25 Sep 2034	6,200	CNE100001VY9	CNY	7.322700	90.00	50.0000	ACT/360	2.942904	18,246.00	18,575.62	-	1.000000
														0.00	43.70

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /		Underlier RIC /	Contract			Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	Settlement CCY /	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity		Underlier CCY	FX Contract to		Spread L/S	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle
066831553 (Cont.)															
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600729.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.250000	0.00	0.000000	-	0.000000
SDB3261285261		NEW	23 Oct 2034	0	CNE000000LF2	CNY	7.322700	100.00	(1,623.2558)	ACT/360	0.000000	0.00	0.00	0.00	(33,282.13)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123128		NEW	25 Sep 2034	499,400	CNE000001GT1	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	3,082.55
			31 Dec 2024											0.84	
	Buy	Upsize Trade	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.649998	3,195.00	1.454735	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	300	CNE000001GT1	CNY	7.323000	90.00	50.0000	ACT/360	1.454735	436.42	436.42	(0.09)	0.00
			31 Dec 2024											(2.50)	
	Buy	Upsize Trade	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.677497	38,438.99	1.458004	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	3,600	CNE000001GT1	CNY	7.323000	90.00	50.0000	ACT/360	1.458004	5,248.81	5,248.81	(1.05)	0.00
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.590000	5,335,242.00	1.452507	-	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	503,800	CNE000001GT1	CNY	7.322700	90.00	50.0000	ACT/360	1.446188	728,589.51	731,772.92	0.00	(3,183.41)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.84	
	Buy	Upsize Trade	06 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.247960	279,260.02	1.946198	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	19,600	CNE100000WX1	CNY	7.323000	90.00	50.0000	ACT/360	1.946198	38,145.48	38,145.48	(7.63)	0.00
			31 Dec 2024											(2.50)	
	Buy	Upsize Trade	06 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.295592	120,082.97	1.952052	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	8,400	CNE100000WX1	CNY	7.323000	90.00	50.0000	ACT/360	1.952052	16,397.24	16,397.24	(3.28)	0.00
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.130000	2,443,077.00	1.995239	-	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	172,900	CNE100000WX1	CNY	7.322700	90.00	50.0000	ACT/360	1.929616	333,630.61	344,976.83	0.00	(11,346.22)
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		000950.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.380000	0.00	0.000000	-	0.000000
SDB3260123026	Open	NEW	25 Sep 2034	0	CNE0000010K0	CNY	7.322700	100.00	(840.6994)	ACT/360	0.000000	0.00	0.00	0.00	(7,514.98)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		601077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.050000	154,880.00	0.795606	-	1.000000
SDB3264649720	Open	NEW	02 Jan 2035	25,600	CNE100003NZ9	CNY	7.322700	90.00	50.0000	ACT/360	0.826198	21,150.67	20,367.51	0.00	783.16
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		002996.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.640000	0.00	0.000000	-	0.000000
SDB3262612814	Open	NEW	16 Nov 2034	0	CNE1000046H8	CNY	7.322700	100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	(8,060.54)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.300000	0.00	0.000000	-	0.000000
SDB3262612842	Open	NEW	16 Nov 2034	0	CNE100000V20	CNY	7.322700	100.00	(1,450.0175)	ACT/360	0.000000	0.00	0.00	0.00	8,185.18
			31 Dec 2024											0.00	
	Buy	Equity Reset	06 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.300000	0.00	0.000000	-	0.000000
SDB3264054663	Open	NEW	14 Dec 2034	0	CNE100000V20	CNY	7.322700	100.00	(1,475.0000)	ACT/360	0.000000	0.00	0.00	0.00	(492.63)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3264054742		Equity Reset	31 Dec 2024		300122.ZK	USD							0.00	
		NEW	06 Jan 2025		0 CNE100000V20	CNY	USD		4.330000	USD-Federal Funds-H.15	26.300000	0.00	-	0.000000
SDB3264054754		Equity Reset	31 Dec 2024		300122.ZK	USD							0.00	
		NEW	06 Jan 2025		0 CNE100000V20	CNY	USD		4.330000	USD-Federal Funds-H.15	26.300000	0.00	-	0.000000
			14 Dec 2024				7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	(50.26)
			14 Dec 2024				7.322700	100.00	(1.475.0000)	ACT/360	0.000000	0.00	0.00	13,946.45
CHROMA ATE INC. CMN														
SDB3260121549		Equity Reset	31 Dec 2024		2360.TW	USD							0.00	
		NEW	03 Jan 2025		8,000 TW0002360005	TWD	USD		4.330000	USD-Federal Funds-H.15	409.000000	3,272,000.00	-	1.000000
			22 Sep 2024				32.800000	90.00	30.0000	ACT/360	12.469512	99,756.10	101,254.94	(1,498.85)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123124		Equity Reset	31 Dec 2024		301039.ZK	USD							0.00	
		NEW	06 Jan 2025		322,000 CNE100004M35	CNY	USD		4.330000	USD-Federal Funds-H.15	9.050000	2,914,100.00	-	1.000000
			25 Sep 2024				7.322700	90.00	50.0000	ACT/360	1.235883	397,954.33	438,758.17	(41,801.03)
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3261097676		Equity Reset	31 Dec 2024		601059.SH	USD							0.00	
		NEW	06 Jan 2025		0 CNE100005VS2	CNY	USD		4.330000	USD-Federal Funds-H.15	14.980000	0.00	-	0.000000
			19 Oct 2024				7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	6,853.80
CITIC LTD CMN														
SDB3260427206		Equity Reset	31 Dec 2024		0267.HK	HKD							0.00	
		NEW	03 Jan 2025		(317,000) HK0267001375	HKD	HKD		5.188260	HKD-HONIX	9.210000	(2,919,570.00)	-	1.000000
			29 Sep 2024				1.000000	100.00	(30.0000)	ACT/365	9.210000	(2,919,570.00)	(2,735,710.00)	(183,860.00)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262800200		Equity Reset	31 Dec 2024		601061.SH	USD							0.00	
		NEW	06 Jan 2025		(16,900) CNE100006087	CNY	USD		4.330000	USD-Federal Funds-H.15	7.260000	(122,694.00)	-	1.000000
			20 Nov 2024				7.322700	100.00	(1,750.0000)	ACT/360	0.991438	(16,755.30)	(18,403.71)	1,648.41
CITIC SECURITIES CO., LTD CMN CLASS H														
SDB3260588291		Dividends	31 Dec 2024		6030.HK	HKD							0.00	
		NEW	03 Jan 2025		42,000 CNE1000016V2	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	-	1.000000
SDB3260588291		Equity Reset	31 Dec 2024		6030.HK	HKD							0.00	
		NEW	05 Oct 2024		39,000 CNE1000016V2	HKD	HKD		30.0000	ACT/365	0.000000	0.00	0.00	9,902.09
			03 Jan 2025				1.000000	90.00	5.188260	HKD-HONIX	21.350000	832,650.00	-	1.000000
			05 Oct 2024						30.0000	ACT/365	21.350000	832,650.00	859,950.00	(23,635.85)
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3262867394		Dividends	31 Dec 2024		600030.SH	USD							0.00	
		NEW	06 Jan 2025		75,200 CNE000001DB6	CNY	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3262867394		Equity Reset	31 Dec 2024		600030.SH	USD							0.00	
		NEW	06 Jan 2025		74,300 CNE000001DB6	CNY	USD		50.0000	ACT/360	0.000000	0.00	0.00	2,222.66
			24 Nov 2024				7.322700	90.00	29.170000	USD-Federal Funds-H.15	3.983503	2,167,331.00	4,249.97	1.000000
			24 Nov 2024						50.0000	ACT/360	295,974.27	315,737.63	0.00	(19,881.65)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CITY DEVELOPMENTS CMN															
SDB3260121492		Equity Reset	31 Dec 2024		CTDM.SI	SGD	SGD		2.311500	SGD-SORA	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025			SGD								-	0.000000
			22 Sep 2034	0	SG1R89002252	SGD	1.000000	100.00	(150.0000)	ACT/365	0.000000	0.00	0.00	0.00	(1,442.44)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
SDB3264054651		Equity Reset	31 Dec 2024		1038.HK	HKD	HKD		5.188260	HKD-HONIX	57.750000	173,250.00	53.806425	0.00	1.000000
		NEW	03 Jan 2025			HKD								-	0.000000
			13 Dec 2034	3,000	BMG2178K1009	HKD	1.000000	100.00	30.0000	ACT/365	57.750000	173,250.00	161,419.27	0.00	11,830.73
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
SDB3262258007	Sell Open	Upsize Trade	31 Dec 2024		CU6.AX	AUD	AUD		4.337606	AUD-OIS-RBA	4.180887	(706.57)	4.180469	0.00	1.000000
		NEW	03 Jan 2025	(169)	AU0000165375	AUD	1.000000	100.00	(445.6128)	ACT/365	4.180469	(706.50)	(706.50)	(0.07)	0.00
			08 Nov 2034												
SDB3262258007		Equity Reset	31 Dec 2024		CU6.AX	AUD	AUD		4.337606	AUD-OIS-RBA	4.170000	(19,857.54)	5.814399	0.00	1.000000
		NEW	03 Jan 2025			AUD								-	0.000000
			08 Nov 2034	(4,762)	AU0000165375	AUD	1.000000	100.00	(445.6128)	ACT/365	4.170000	(19,857.54)	(27,688.17)	0.00	8,547.46
CLP HOLDINGS LIMITED CMN															
SDB3260856864		Dividends	31 Dec 2024		0002.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025			HKD								-	0.000000
			11 Oct 2034	(97,500)	HK0002007356	HKD		100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(61,425.00)
SDB3260856864		Equity Reset	31 Dec 2024		0002.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025			HKD								-	0.000000
			11 Oct 2034	0	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(1,714.67)
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
SDB3263644970		Equity Reset	31 Dec 2024		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.380000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025			CNY								-	0.000000
			07 Dec 2034	0	CNE000000NS1	CNY	7.322700	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	3,095.02
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123665		Equity Reset	31 Dec 2024		300919.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.120000	(380,849.28)	5.525037	0.00	1.000000
		NEW	06 Jan 2025			CNY								-	0.000000
			25 Sep 2034	(10,544)	CNE1000049X9	CNY	7.322700	100.00	(1,395.4666)	ACT/360	4.932607	(52,009.41)	(58,255.99)	0.00	6,568.88
CNNC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123204		Equity Reset	31 Dec 2024		002145.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.240000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025			CNY								-	0.000000
			25 Sep 2034	0	CNE1000005X1	CNY	7.322700	100.00	(1,498.4355)	ACT/360	0.000000	0.00	0.00	0.00	(4,892.68)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123268		Equity Reset	31 Dec 2024		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.890000	2,144,168.00	1.030632	0.00	1.000000
		NEW	06 Jan 2025			CNY								-	0.000000
			25 Sep 2034	311,200	CNE000000MS3	CNY	7.322700	90.00	50.0000	ACT/360	0.940910	292,811.19	320,732.63	0.00	(27,921.43)
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
SDB3263308428		Equity Reset	31 Dec 2024		COH.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025			AUD								-	0.000000
			29 Nov 2034	0	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	(123.64)
SDB3264649698	Sell Open	Upsize Trade	31 Dec 2024		COH.AX	AUD	AUD		4.337606	AUD-OIS-RBA	291.942656	(56,052.99)	291.913462	0.00	1.000000
		NEW	03 Jan 2025			AUD								1.00	
			29 Dec 2034	(192)	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	291.913462	(56,047.38)	(56,047.38)	(5.61)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
COCHLEAR LIMITED CMN ORDINARY FULLY PAID (Cont.)																
SDB3264649698		Equity Reset NEW	31 Dec 2024		COH.AX	AUD	AUD			4.337606	AUD-OIS-RBA	289.880000	(85,804.48)	291.911971	0.00	1.000000
			03 Jan 2025							(25.0000)	ACT/365			-	-	
			29 Dec 2034	(296)	AU000000COH5	AUD	1.000000	100.00				289.880000	(85,804.48)	(86,405.94)	0.00	601.46
COLES GROUP LIMITED CMN ORDINARY FULLY PAID																
SDB3263868392		Equity Reset NEW	31 Dec 2024		COL.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	308.23
			08 Dec 2034	0	AU00000030678	AUD	1.000000	100.00						-	-	
SDB3264649710		Equity Reset NEW	31 Dec 2024		COL.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	(1,049.17)
			29 Dec 2034	0	AU00000030678	AUD	1.000000	100.00						-	-	
COMFORTDELGRO CORPORATION LIMITED CMN																
SDB3263185965		Equity Reset NEW	31 Dec 2024		CMDG.SI	SGD	SGD			2.311500	SGD-SORA	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							20.0000	ACT/365	0.000000	0.00	0.00	0.00	(5,697.75)
			29 Nov 2034	0	SGIN31909426	SGD	1.000000	100.00						-	-	
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID																
SDB3264054645		Equity Reset NEW	31 Dec 2024		CBA.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	32,451.92
			13 Dec 2034	0	AU000000CBA7	AUD	1.000000	100.00						-	-	
SDB3264649694	Buy Open	Upsize Trade NEW	31 Dec 2024		CBA.AX	AUD	AUD			4.337606	AUD-OIS-RBA	153.602305	294,609.22	153.617665	1.00	1.000000
			03 Jan 2025							25.0000	ACT/365	153.617665	294,638.68	294,638.68	(29.46)	0.00
			29 Dec 2034	1,918	AU000000CBA7	AUD	1.000000	100.00						-	-	
SDB3264649694		Equity Reset NEW	31 Dec 2024		CBA.AX	AUD	AUD			4.337606	AUD-OIS-RBA	153.250000	1,110,449.50	154.156102	0.00	1.000000
			03 Jan 2025							(25.0000)	ACT/365	153.250000	1,110,449.50	1,117,015.12	0.00	(3,275.00)
			29 Dec 2034	7,246	AU000000CBA7	AUD	1.000000	100.00						-	-	
COMPUTER AGE MANAGEMENT SERVICES LTD CMN																
SDB3261863387		Equity Reset NEW	31 Dec 2024		COMU.NS	USD	USD			4.330000	USD-Federal Funds-H.15	5,075.400000	0.00	0.000000	0.00	0.000000
			02 Jan 2025							75.0000	ACT/360	0.000000	0.00	0.00	0.00	50.80
			31 Oct 2034	0	INE596I01012	INR	85.624500	78.16						-	-	
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID																
SDB3264178780		Equity Reset NEW	31 Dec 2024		CPU.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	612.18
			14 Dec 2034	0	AU000000CPU5	AUD	1.000000	100.00						-	-	
COMTREND CORPORATION CMN																
SDB3260188352		Equity Reset NEW	31 Dec 2024		8089.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	78.700000	(5,115,500.00)	3.006965	0.00	1.000000
			03 Jan 2025							(744.6153)	ACT/360	2.399390	(155,960.35)	(195,452.73)	0.00	39,492.38
			28 Sep 2034	(65,000)	TW0008089004	TWD	32.800000	100.00						-	-	
CONCH CEMENT CO LTD CMN CLASS H																
SDB3264328889		Equity Reset NEW	31 Dec 2024		0914.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
			03 Jan 2025							(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	1,752.14
			20 Dec 2034	0	CNE1000001W2	HKD	1.000000	100.00						-	-	
SDB3264983891	Sell Open	New Trade NEW	31 Dec 2024		0914.HK	HKD	HKD			5.188260	HKD-HONIX	19.761428	(69,165.00)	19.759057	1.20	1.000000
			03 Jan 2025							(30.0000)	ACT/365	19.759057	(69,156.70)	(69,156.70)	(8.30)	0.00
			04 Jan 2035	(3,500)	CNE1000001W2	HKD	1.000000	100.00						-	-	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
CONCH CEMENT CO LTD CMN CLASS H (Cont.)																
SDB3264983891	Sell	Upsize Trade	31 Dec 2024		0914.HK	HKD	HKD			5.188260	HKD-HONIX	19.700001	(9,850.00)	19.676262	10.85	
	Open	NEW	03 Jan 2025	(500)	CNE1000001W2	HKD	1.000000	100.00		(30.0000)	ACT/365	19.676262	(9,838.13)	(9,838.13)	1.20	1.000000
SDB3264983891		Equity Reset	31 Dec 2024		0914.HK	HKD	HKD			5.188260	HKD-HONIX	19.880000	(79,520.00)	19.748708	0.00	
		NEW	03 Jan 2025	(4,000)	CNE1000001W2	HKD	1.000000	100.00		(30.0000)	ACT/365	19.880000	(79,520.00)	(78,994.83)	(1.18)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3262681181		Equity Reset	31 Dec 2024		300750.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	266.000000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE100003662	CNY	7.322700	100.00		(10.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
SDB3264857805	Sell	Partial Termination	31 Dec 2024		300750.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	268.365755	(885,606.99)	35.731019	2.50	
	Close	NEW	02 Jan 2035	(3,300)	CNE100003662	CNY	7.323000	90.00		50.0000	ACT/360	36.630478	(120,880.58)	(117,912.36)	2.00	1.000000
SDB3264857805	Sell	Partial Termination	31 Dec 2024		300750.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	268.303752	(1,931,787.01)	35.731019	5.84	
	Close	NEW	02 Jan 2035	(7,200)	CNE100003662	CNY	7.323000	90.00		50.0000	ACT/360	36.609774	(263,590.37)	(257,263.34)	2.00	1.000000
SDB3264857805		Equity Reset	31 Dec 2024		300750.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	266.000000	1,974,252.00	35.639702	0.00	
		NEW	02 Jan 2035	7,422	CNE100003662	CNY	7.322700	90.00		50.0000	ACT/360	36.325399	269,607.11	264,517.87	(52.76)	0.00
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123667		Dividends	31 Dec 2024		600026.SH	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	(37,712)	CNE000001BD6	CNY		100.00		(1,225.0000)	ACT/360	0.000000	0.00	0.00	-	1.000000
SDB3260123667		Equity Reset	31 Dec 2024		600026.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.600000	(139.20)	1.730202	0.00	
		NEW	06 Jan 2025	(12)	CNE000001BD6	CNY	7.322700	100.00		(1,225.0000)	ACT/360	1.584115	(19.01)	(20.76)	0.00	1.000000
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3262441821		Equity Reset	31 Dec 2024		601919.SH	USD	USD			4.330000	USD-Federal Funds-H.15	15.500000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE100000601	CNY	7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
COWELL E HOLDINGS INC CMN																
SDB3260661410		Equity Reset	31 Dec 2024		1415.HK	HKD	HKD			5.188260	HKD-HONIX	28.300000	(679,200.00)	25.150000	0.00	
		NEW	03 Jan 2025	(24,000)	KYG248141163	HKD	1.000000	100.00		(1,500.0000)	ACT/365	28.300000	(679,200.00)	(603,600.00)	-	1.000000
CRRC CORPORATION LIMITED CMN CLASS H																
SDB3260123324		Equity Reset	31 Dec 2024		1766.HK	HKD	HKD			5.188260	HKD-HONIX	5.010000	5,010.00	4.550000	0.00	
		NEW	03 Jan 2025	1,000	CNE1000008G0	HKD	1.000000	90.00		30.0000	ACT/365	5.010000	5,010.00	4,550.00	-	1.000000
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3260588261		Equity Reset	31 Dec 2024		601766.SH	USD	USD			4.330000	USD-Federal Funds-H.15	8.380000	12,138,430.00	1.099087	0.00	
		NEW	06 Jan 2025	1,448,500	CNE100000CP9	CNY	7.322700	90.00		50.0000	ACT/360	1.144387	1,657,644.57	1,592,026.97	0.00	1.000000

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645053		Equity Reset	31 Dec 2024		688472.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.560000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025		CNE100006KH6	CNY			(1,175.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
				07 Dec 2034	0			7.322700	100.00					0.00	0.00
CSL LIMITED CMN ORDINARY FULLY PAID															
SDB3263185972	Sell	Upsize Trade	31 Dec 2024		CSL.AX	AUD	AUD		4.337606	AUD-OIS-RBA	281.515825	(25,617.94)	281.487673	1.00	1.000000
	Open	NEW	03 Jan 2025	(91)	AU000000CSL8	AUD	1.000000	100.00	(25.0000)	ACT/365	281.487673	(25,615.38)	(25,615.38)	(2.56)	0.00
				29 Nov 2034											
SDB3263185972		Equity Reset	31 Dec 2024		CSL.AX	AUD	AUD		4.337606	AUD-OIS-RBA	281.580000	(764,489.70)	279.678432	-	1.000000
		NEW	03 Jan 2025	(2,715)	AU000000CSL8	AUD	1.000000	100.00	(25.0000)	ACT/365	281.580000	(764,489.70)	(759,326.94)	0.00	(7,040.79)
			29 Nov 2034												
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261168661	Buy	Partial Termination	31 Dec 2024		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.775998	73,879.99	1.866547	0.00	1.000000
	Close	NEW	06 Jan 2025	5,000	CNE000000QR6	CNY	7.323000	100.00	(1,926.0015)	ACT/360	2.017752	10,088.76	9,332.74	0.00	0.00
				19 Oct 2034											
SDB3261168661	Buy	Partial Termination	31 Dec 2024		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.478840	487,936.91	1.868027	0.84	1.000000
	Close	NEW	06 Jan 2025	33,700	CNE000000QR6	CNY	7.323000	100.00	(1,926.0015)	ACT/360	1.977735	66,649.67	62,952.50	(13.33)	0.00
				19 Oct 2034											
SDB3261168661	Buy	Partial Termination	31 Dec 2024		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.482498	78,205.49	1.868498	(2.50)	1.000000
	Close	NEW	06 Jan 2025	5,400	CNE000000QR6	CNY	7.323000	100.00	(1,926.0015)	ACT/360	1.977574	10,678.90	10,089.89	(2.14)	0.00
				19 Oct 2034											
SDB3261168661		Equity Reset	31 Dec 2024		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.050000	(3,525,707.00)	1.880181	0.00	1.000000
		NEW	06 Jan 2025	(250,940)	CNE000000QR6	CNY	7.322700	100.00	(1,926.0015)	ACT/360	1.918691	(481,476.32)	(471,812.54)	-	0.000000
			19 Oct 2034											0.00	(20,184.01)
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
SDB3263040675		Equity Reset	31 Dec 2024		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	39.100000	(22,208,800.00)	1.148188	0.00	1.000000
		NEW	03 Jan 2025	(568,000)	TW0002891009	TWD	32.800000	100.00	(40.0000)	ACT/360	1.192073	(677,097.46)	(652,171.06)	-	0.000000
			24 Nov 2034											0.00	(33,879.07)
CYBERTAN TECHNOLOGY INC. CMN															
SDB3260123576		Equity Reset	31 Dec 2024		3062.TW	USD	USD		4.330000	USD-Federal Funds-H.15	33.650000	(5,451,300.00)	1.000993	0.00	1.000000
		NEW	03 Jan 2025	(162,000)	TW0003062006	TWD	32.800000	100.00	(662.1913)	ACT/360	1.025915	(166,198.23)	(162,160.90)	-	0.000000
			22 Sep 2034											0.00	(4,037.33)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
SDB3262115482		Equity Reset	31 Dec 2024		603212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.180000	662,718.00	1.685979	0.00	1.000000
		NEW	06 Jan 2025	65,100	CNE100004074	CNY	7.322700	90.00	50.0000	ACT/360	1.390198	90,501.89	109,757.23	-	0.000000
			09 Nov 2034											0.00	(19,255.34)
DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263040660		Equity Reset	31 Dec 2024		002030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.680000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE000001KP1	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			24 Nov 2034											0.00	616.44
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263242792	Buy	Partial Termination	31 Dec 2024		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.811069	178,450.01	0.947067	0.84	1.000000
	Close	NEW	06 Jan 2025	26,200	CNE000001NG4	CNY	7.323000	100.00	(1,325.7069)	ACT/360	0.930357	24,375.35	24,813.16	2.00	0.00
			30 Nov 2034											(4.87)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread L/S	Rate(%) /	Benchmark /	Price /	Trade Net	Trade Net	Initial/Reset	Net	Commission	Commission	Rate /	Net Amount	Net Amount	Settlement /	
	Open/Close	Action	Maturity Date				Underlier						Trade Net	Notional	Net	Notional	Amount	Amount				(Settle	
066831553 (Cont.)																							
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																							
SDB3263242792	Buy	Partial Termination	31 Dec 2024																		(2.50)		
			06 Jan 2025	601006.SH	USD	USD	4.330000	USD-Federal Funds-H.15	6.819650	77,744.01	0.947067	2.00	1.000000										
	Close	NEW	30 Nov 2034	11,400	CNE000001NG4	CNY	7.323000	100.00	(1,325.7069)	ACT/360	0.931218	10,615.89	10,796.56	(2.12)	0.00								
				31 Dec 2024																		0.00	
SDB3263242792		Equity Reset	06 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.780000	(843,954.06)	0.946674	-	1.000000								
		NEW	30 Nov 2034	(124,477)	CNE000001NG4	CNY	7.322700	100.00	(1,325.7069)	ACT/360	0.925888	(115,251.76)	(117,839.19)	0.00	5,716.26								
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263589484		Equity Reset	31 Dec 2024																		0.00		
		NEW	06 Jan 2025	603233.SH	USD	USD	4.330000	USD-Federal Funds-H.15	15.060000	(1,427,688.00)	2.206390	-	1.000000										
			07 Dec 2034	(94,800)	CNE100002RG2	CNY	7.322700	100.00	(1,828.1645)	ACT/360	2.056618	(194,967.39)	(209,165.81)	0.00	14,198.42								
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3263242806		Equity Reset	31 Dec 2024																		0.00		
		NEW	06 Jan 2025	600198.SH	USD	USD	4.330000	USD-Federal Funds-H.15	8.630000	0.00	0.000000	-	0.000000										
				30 Nov 2034	0	CNE000000X87	CNY	7.322700	100.00	(1,624.5337)	ACT/360	0.000000	0.00	0.00	0.00	(3,480.35)							
				31 Dec 2024																	0.00		
SDB3264120660		Equity Reset	06 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.630000	0.00	0.000000	-	0.000000								
		NEW	14 Dec 2034	0	CNE000000X87	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(180.06)								
DAXIN MATERIALS CORPORATION CMN																							
SDB3260661412		Equity Reset	31 Dec 2024																		0.00		
		NEW	03 Jan 2025	5234.TW	USD	USD	4.330000	USD-Federal Funds-H.15	190.000000	950,000.00	6.274738	-	1.000000										
			12 Oct 2034	5,000	TW0005234009	TWD	32.800000	90.00	30.0000	ACT/360	5.792683	28,963.42	31,373.69	0.00	(2,410.28)								
DE GREY MINING LTD CMN ORDINARY FULLY PAID																							
SDB3262936512		Equity Reset	31 Dec 2024																		0.00		
		NEW	03 Jan 2025	DEG.AX	AUD	AUD	4.337606	AUD-OIS-RBA	1.765000	(49,335.28)	1.914552	-	1.000000										
			22 Nov 2034	(27,952)	AU000000DEG6	AUD	1.000000	100.00	(25.0000)	ACT/365	1.765000	(49,335.28)	(53,515.55)	0.00	1,121.60								
DELTA ELECTRONICS, INC. CMN																							
SDB3264255545		Equity Reset	31 Dec 2024																		0.00		
		NEW	03 Jan 2025	2308.TW	USD	USD	4.330000	USD-Federal Funds-H.15	430.500000	(5,166,000.00)	12.934555	-	1.000000										
			15 Dec 2034	(12,000)	TW0002308004	TWD	32.800000	100.00	(40.0000)	ACT/360	13.125000	(157,500.00)	(155,214.66)	0.00	(2,285.34)								
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3264649819		Equity Reset	31 Dec 2024																		0.00		
		NEW	06 Jan 2025	001328.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	31.760000	(244,552.00)	4.369562	-	1.000000										
			02 Jan 2035	(7,700)	CNE100005Z96	CNY	7.322700	100.00	(1,500.0000)	ACT/360	4.337198	(33,396.42)	(33,645.62)	0.00	249.20								
DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3264120678		Equity Reset	31 Dec 2024																		0.00		
		NEW	06 Jan 2025	000813.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	3.130000	0.00	0.000000	-	0.000000										
			14 Dec 2034	0	CNE000000VV8	CNY	7.322700	100.00	(2,193.0365)	ACT/360	0.000000	0.00	0.00	0.00	2,163.64								
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3263116863		Equity Reset	31 Dec 2024																		0.00		
		NEW	06 Jan 2025	688192.SH	USD	USD	4.330000	USD-Federal Funds-H.15	41.470000	(171,478.45)	6.650479	-	1.000000										
			27 Nov 2034	(4,135)	CNE1000055W8	CNY	7.322700	100.00	(2,002.5090)	ACT/360	5.663212	(23,417.38)	(27,499.73)	0.00	4,082.35								

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

		Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264649835		Equity Reset	31 Dec 2024 06 Jan 2025			002855.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	19.220000	0.00	0.000000	0.00	0.000000
		NEW	02 Jan 2035		0	CNE100002JR6	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	164.71
SDB3264649893		Equity Reset	31 Dec 2024 06 Jan 2025			002855.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	19.220000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035		0	CNE100002JR6	CNY	7.322700	100.00	(1,500.0000) ACT/360	0.000000	0.00	0.00	0.00	42.78
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649805		Equity Reset	31 Dec 2024 06 Jan 2025			688668.SH	USD	USD		4.330000 USD-Federal Funds-H.15	46.860000	0.00	0.000000	0.00	0.000000
		NEW	02 Jan 2035		0	CNE100005XN9	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	(60.74)
SDB3264649881		Equity Reset	31 Dec 2024 06 Jan 2025			688668.SH	USD	USD		4.330000 USD-Federal Funds-H.15	46.860000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035		0	CNE100005XN9	CNY	7.322700	100.00	(2,250.0000) ACT/360	0.000000	0.00	0.00	0.00	63.53
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262322888		Equity Reset	31 Dec 2024 06 Jan 2025			301029.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	24.720000	311,472.00	3.451248	0.00	1.000000
		NEW	10 Nov 2034	12,600	CNE100004N75	CNY	7.322700	90.00	50.0000 ACT/360	3.375804	42,535.13	43,485.73	0.00	0.00	(649.82)
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264255568		Equity Reset	31 Dec 2024 06 Jan 2025			300354.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	34.790000	0.00	0.000000	0.00	0.000000
		NEW	18 Dec 2034		0	CNE100001P19	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	2.81
SDB3264255582		Equity Reset	31 Dec 2024 06 Jan 2025			300354.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	34.790000	0.00	0.000000	-	0.000000
		NEW	18 Dec 2034		0	CNE100001P19	CNY	7.322700	100.00	(1,518.1818) ACT/360	0.000000	0.00	0.00	0.00	763.34
SDB3264649859		Equity Reset	31 Dec 2024 06 Jan 2025			300354.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	34.790000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035		0	CNE100001P19	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	3.63
SDB3264649905		Equity Reset	31 Dec 2024 06 Jan 2025			300354.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	34.790000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035		0	CNE100001P19	CNY	7.322700	100.00	(1,500.0000) ACT/360	0.000000	0.00	0.00	0.00	(3.39)
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262990900		Equity Reset	31 Dec 2024 06 Jan 2025			002672.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	4.230000	(328,248.00)	0.630150	0.00	1.000000
		NEW	24 Nov 2034	(77,600)	CNE100001D88	CNY	7.322700	100.00	(1,579.1891) ACT/360	0.577656	(44,826.11)	(48,899.66)	0.00	0.00	4,151.51
DONGYUE GROUP LTD CMN															
SDB3264857819	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025			0189.HK	HKD	HKD		5.188260 HKD-HONIX	8.128235	(138,179.99)	8.127260	0.00	1.000000
	Open	NEW	29 Dec 2034	(17,000)	KYG2816P1072	HKD	1.000000	100.00	(30.0000) ACT/365	8.127260	(138,163.42)	(138,163.42)	(16.58)	0.00	
SDB3264857819	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025			0189.HK	HKD	HKD		5.188260 HKD-HONIX	8.126000	(40,630.00)	8.116208	10.85	1.000000
	Open	NEW	29 Dec 2034	(5,000)	KYG2816P1072	HKD	1.000000	100.00	(30.0000) ACT/365	8.116208	(40,581.04)	(40,581.04)	(4.88)	0.00	0.00
SDB3264857819		Equity Reset	31 Dec 2024 03 Jan 2025			0189.HK	HKD	HKD		5.188260 HKD-HONIX	8.120000	(406,000.00)	8.076154	0.00	1.000000
		NEW	29 Dec 2034	(50,000)	KYG2816P1072	HKD	1.000000	100.00	(30.0000) ACT/365	8.120000	(406,000.00)	(403,807.68)	0.00	0.00	(2,192.32)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264328848		Equity Reset	31 Dec 2024 06 Jan 2025		688110.SH	USD	USD		4.330000 USD-Federal Funds-H.15	24.900000	(295,538.10)	3.407605	0.00	1.000000
		NEW	21 Dec 2034	(11,869)	CNE1000055X6	CNY	7.322700	100.00	(1,432.7281) ACT/360	3.400385	(40,359.17)	(40,444.86)	-	85.69
													0.00	
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND														
SDB3263040663		Equity Reset	31 Dec 2024 06 Jan 2025		002901.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	30.840000	(55,512.00)	4.528651	0.00	1.000000
		NEW	24 Nov 2034	(1,800)	CNE1000032W7	CNY	7.322700	100.00	(650.0000) ACT/360	4.211561	(7,580.81)	(8,151.57)	-	570.76
													0.00	
DRONESHIELD LTD CMN ORDINARY FULLY PAID														
SDB3262115436	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025		DRO.AX	AUD	AUD		4.337606 AUD-OIS-RBA	0.751519	(7,745.15)	0.751444	1.00	1.000000
	Open	NEW	08 Nov 2034	(10,306)	AU000000DRO2	AUD	1.000000	100.00	(1,533.8215) ACT/365	0.751444	(7,744.38)	(7,744.38)	(0.77)	0.00
													0.00	
SDB3262115436		Spread Change	31 Dec 2024 31 Dec 2024		DRO.AX	AUD	AUD		4.340000 AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	AU000000DRO2	AUD		100.00	(1,533.8053) ACT/365	0.000000	0.00	0.00	0.00	0.00
													0.00	
SDB3262115436		Equity Reset	31 Dec 2024 03 Jan 2025		DRO.AX	AUD	AUD		4.337606 AUD-OIS-RBA	0.765000	(155,199.38)	0.702683	-	1.000000
		AMEND	08 Nov 2034	(202,875)	AU000000DRO2	AUD	1.000000	100.00	(1,533.8053) ACT/365	0.765000	(155,199.38)	(142,556.86)	0.00	(12,642.51)
													0.00	
E INK HOLDINGS INC CMN														
SDB3260661457		Equity Reset	31 Dec 2024 03 Jan 2025		8069.TWO	USD	USD		4.330000 USD-Federal Funds-H.15	273.000000	(1,365,000.00)	8.622012	0.00	1.000000
		NEW	12 Oct 2034	(5,000)	TW00008069006	TWD	32.800000	100.00	(250.0000) ACT/360	8.323171	(41,615.86)	(43,110.06)	-	4,736.68
													0.00	
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264054735		Equity Reset	31 Dec 2024 06 Jan 2025		002922.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	17.820000	0.00	0.000000	0.00	0.000000
		NEW	14 Dec 2034	0	CNE1000033F0	CNY	7.322700	100.00	(1,969.3548) ACT/360	0.000000	0.00	0.00	0.00	31.35
													0.00	
SDB3264716712		Equity Reset	31 Dec 2024 06 Jan 2025		002922.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	17.820000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE1000033F0	CNY	7.322700	100.00	(1,800.0000) ACT/360	0.000000	0.00	0.00	0.00	(1,032.26)
													0.00	
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264178808	Sell	Partial Termination	31 Dec 2024 06 Jan 2025		300059.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	26.891663	(32,270.00)	3.560179	2.50	1.000000
	Close	NEW	15 Dec 2034	(1,200)	CNE100000MD4	CNY	7.323000	90.00	50.0000 ACT/360	3.670567	(4,404.68)	(4,272.21)	2.00	0.00
													(0.88)	
SDB3264178808	Sell	Partial Termination	31 Dec 2024 06 Jan 2025		300059.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	26.540000	(459,142.00)	3.554249	5.84	1.000000
	Close	NEW	15 Dec 2034	(17,300)	CNE100000MD4	CNY	7.323000	90.00	50.0000 ACT/360	3.621356	(62,649.46)	(61,488.51)	2.00	0.00
													(12.54)	
SDB3264178808		Equity Reset	31 Dec 2024 06 Jan 2025		300059.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	25.820000	1,167,064.00	3.551015	0.00	1.000000
		NEW	15 Dec 2034	45,200	CNE100000MD4	CNY	7.322700	90.00	50.0000 ACT/360	3.526022	159,376.19	160,505.87	-	(3,376.20)
													0.00	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260487804	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		002017.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	10.709998	4,284.00	1.462442	(2.50)	1.000000
	Open	NEW	11 Oct 2034	400	CNE000001K32	CNY	7.323000	90.00	50.0000 ACT/360	1.462442	584.98	584.98	2.00	0.00
													(0.12)	
SDB3260487804	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		002017.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	10.664091	23,461.00	1.456660	0.84	1.000000
	Open	NEW	11 Oct 2034	2,200	CNE000001K32	CNY	7.323000	90.00	50.0000 ACT/360	1.456660	3,204.65	3,204.65	2.00	0.00
													(0.64)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID																
066831553 (Cont.)																
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																
SDB3260487804		Equity Reset	31 Dec 2024 06 Jan 2025		002017.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.370000	2,241,994.00	1.526861	0.00	1.000000
		NEW	11 Oct 2034	216,200	CNE000001K32	CNY	7.322700	90.00	50.0000	ACT/360	1.416144	306,170.33	330,107.34	0.00	(23,937.01)	
	EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097757		Equity Reset	31 Dec 2024 06 Jan 2025		605499.SH	USD	USD			4.330000	USD-Federal Funds-H.15	248.520000	(2,989,695.60)	34.479878	-	1.000000
		NEW	19 Oct 2034	(12,030)	CNE100005576	CNY	7.322700	100.00	(50.0000)	ACT/360	33.938301	(408,277.76)	(414,792.93)	0.00	14,350.64	
	EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123047		Equity Reset	31 Dec 2024 06 Jan 2025		002351.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.500000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000L71	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,234.74	
	EDIMAX TECHNOLOGY CO., LTD. CMN															
SDB3262115529		Equity Reset	31 Dec 2024 03 Jan 2025		3047.TW	USD	USD			4.330000	USD-Federal Funds-H.15	29.600000	(384,800.00)	0.997208	-	1.000000
		NEW	08 Nov 2034	(13,000)	TW0003047007	TWD	32.800000	100.00	(951.9230)	ACT/360	0.902439	(11,731.71)	(12,963.70)	0.00	1,232.00	
	EGIS TECHNOLOGY INC. CMN															
SDB3260122816		Equity Reset	31 Dec 2024 03 Jan 2025		6462.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	176.500000	(7,236,500.00)	5.492314	-	1.000000
		NEW	22 Sep 2034	(41,000)	TW0006462005	TWD	32.800000	100.00	(771.9512)	ACT/360	5.381098	(220,625.02)	(225,184.87)	0.00	4,559.86	
	ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
SDB3263308392		Equity Reset	31 Dec 2024 03 Jan 2025		EDV.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Nov 2034	0	AU0000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	1,734.49	
	SDB3264583150	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025		EDV.AX	AUD	AUD			4.337606	AUD-OIS-RBA	4.200705	(40,763.64)	4.200285	1.00
Open		NEW	22 Dec 2034	(9,704)	AU0000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	4.200285	(40,759.57)	(40,759.57)	(4.08)	0.00	
SDB3264583150			Equity Reset	31 Dec 2024 03 Jan 2025		EDV.AX	AUD	AUD			4.337606	AUD-OIS-RBA	4.200000	(228,522.00)	4.187708	-
		NEW	22 Dec 2034	(54,410)	AU0000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	4.200000	(228,522.00)	(227,853.21)	0.00	(701.64)	
	EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264921657	Buy	Partial Termination	31 Dec 2024 06 Jan 2025		300502.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	116.854780	268,765.99	16.908809	(2.50)	1.000000
	Close	NEW	05 Jan 2035	2,300	CNE100002615	CNY	7.323000	100.00	(1,050.0000)	ACT/360	15.956430	36,699.79	38,890.26	(7.34)	0.00	
	SDB3264921657	Buy	Full Termination	31 Dec 2024 06 Jan 2025		300502.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	117.299765	504,388.99	16.850300	0.84
Close		NEW	05 Jan 2035	4,300	CNE100002615	CNY	7.323000	100.00	(1,050.0000)	ACT/360	16.022544	68,896.94	72,456.29	(13.78)	0.00	
SDB3264921657			Equity Reset	31 Dec 2024 06 Jan 2025		300502.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	115.580000	0.00	0.000000	-
		NEW	05 Jan 2035	0	CNE100002615	CNY	7.322700	100.00	(1,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	5,749.82	
	ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707282		Equity Reset	31 Dec 2024 06 Jan 2025		002747.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.500000	0.00	0.000000	0.00	0.000000
		NEW	08 Dec 2034	0	CNE100001X35	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	48.25	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3263707310		Equity Reset	31 Dec 2024		002747.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	18.500000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025									-		
				08 Dec 2034	0	CNE100001X35	CNY	7.322700	100.00	(2,200.0000) ACT/360	0.000000	0.00	0.00	126.78
SDB3264120641		Equity Reset	31 Dec 2024		002747.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	18.500000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025									-		0.000000
				14 Dec 2034	0	CNE100001X35	CNY	7.322700	100.00	(1,850.0000) ACT/360	0.000000	0.00	0.00	776.05
EVA AIRWAYS CORPORATION CMN														
SDB3260123685		Equity Reset	31 Dec 2024		2618.TW	USD	USD		4.330000 USD-Federal Funds-H.15	44.350000	20,267,950.00	1.274892	0.00	1.000000
		NEW	03 Jan 2025									-		
				22 Sep 2034	457,000	TW0002618006	TWD	32.800000	90.00	30.0000 ACT/360	1.352134	617,925.24	582,625.64	0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260588418	Sell	Upsize Trade	31 Dec 2024		300014.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	47.980372	(897,232.96)	6.546873	5.84	1.000000
	Open	NEW	06 Jan 2025									2.00		
				12 Oct 2034	(18,700)	CNE100000GS4	CNY	7.323000	100.00	(1,449.4402) ACT/360	6.546873	(122,426.53)	(122,426.53)	(24.50)
SDB3260588418	Sell	Upsize Trade	31 Dec 2024		300014.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	47.555308	(6,272,545.13)	6.491043	2.50	1.000000
	Open	NEW	06 Jan 2025									2.00		
				12 Oct 2034	(131,900)	CNE100000GS4	CNY	7.323000	100.00	(1,449.4402) ACT/360	6.491043	(856,168.57)	(856,168.57)	(171.31)
SDB3260588418		Spread Change	31 Dec 2024		300014.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	31 Dec 2024									-		0.000000
				12 Oct 2034	0	CNE100000GS4	CNY		100.00	(1,449.4231) ACT/360	0.000000	0.00	0.00	0.00
SDB3260588418		Equity Reset	31 Dec 2024		300014.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	46.740000	(9,644,051.16)	6.486076	0.00	1.000000
		AMEND	06 Jan 2025									-		
				12 Oct 2034	(206,334)	CNE100000GS4	CNY	7.322700	100.00	(1,449.4231) ACT/360	6.382892	(1,317,007.64)	(1,338,297.98)	0.00
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3264583139		Equity Reset	31 Dec 2024		601788.SH	USD	USD		4.330000 USD-Federal Funds-H.15	18.110000	1,269,511.00	2.572229	0.00	1.000000
		NEW	06 Jan 2025									-		
				27 Dec 2034	70,100	CNE100000FDB8	CNY	7.322700	90.00	50.0000 ACT/360	2.473131	173,366.48	180,313.24	0.00
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260760825		Equity Reset	31 Dec 2024		688538.SH	USD	USD		4.330000 USD-Federal Funds-H.15	2.320000	(70,857.44)	0.345050	0.00	1.000000
		NEW	06 Jan 2025									-		
				12 Oct 2034	(30,542)	CNE1000051N6	CNY	7.322700	100.00	(733.5832) ACT/360	0.316823	(9,676.41)	(10,538.53)	0.00
EVEREST MEDICINES LIMITED CMN														
SDB3263644984	Sell	Upsize Trade	31 Dec 2024		1952.HK	HKD	HKD		5.188260 HKD-HONIX	48.108334	(144,325.00)	48.050363	10.85	1.000000
	Open	NEW	03 Jan 2025									1.20		
				06 Dec 2034	(3,000)	KYG3224E1061	HKD	1.000000	100.00	(1,250.0000) ACT/365	48.050363	(144,151.09)	(144,151.09)	(17.32)
SDB3263644984	Sell	Upsize Trade	31 Dec 2024		1952.HK	HKD	HKD		5.188260 HKD-HONIX	48.275000	(48,275.00)	48.269207	0.00	1.000000
	Open	NEW	03 Jan 2025									1.20		
				06 Dec 2034	(1,000)	KYG3224E1061	HKD	1.000000	100.00	(1,250.0000) ACT/365	48.269207	(48,269.21)	(48,269.21)	(5.79)
SDB3263644984		Spread Change	31 Dec 2024		1952.HK	HKD	HKD		5.188260 HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	31 Dec 2024									-		0.000000
				06 Dec 2034	0	KYG3224E1061	HKD		100.00	(1,200.0000) ACT/365	0.000000	0.00	0.00	0.00
SDB3263644984		Equity Reset	31 Dec 2024		1952.HK	HKD	HKD		5.188260 HKD-HONIX	48.400000	(677,600.00)	47.726795	0.00	1.000000
		AMEND	03 Jan 2025									-		
				06 Dec 2034	(14,000)	KYG3224E1061	HKD	1.000000	100.00	(1,200.0000) ACT/365	48.400000	(677,600.00)	(668,175.13)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID		Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																	
EZCONN CORP CMN																	
SDB3260188354			Equity Reset	31 Dec 2024												0.00	
				03 Jan 2025		6442.TW	USD	USD			4.330000	USD-Federal Funds-H.15	650.000000	(3,250,000.00)	15.495075	-	1.000000
			NEW	28 Sep 2034	(5,000)	TW0006442007	TWD	32.800000	100.00	(1,170.0000)	ACT/360		19.817073	(99,085.37)	(77,475.38)	0.00	(21,609.99)
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
SDB3260122926			Equity Reset	31 Dec 2024												0.00	
				06 Jan 2025		688567.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.600000	(463,130.00)	1.665215	-	1.000000
			NEW	25 Sep 2034	(39,925)	CNE1000041T4	CNY	7.322700	100.00	(894.1944)	ACT/360		1.584115	(63,245.79)	(66,483.72)	0.00	3,237.93
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
SDB3264328851			Equity Reset	31 Dec 2024												0.00	
				06 Jan 2025		301382.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	26.520000	0.00	0.000000	-	0.000000
			NEW	21 Dec 2034	0	CNE100006285	CNY	7.322700	100.00	(2,250.0000)	ACT/360		0.000000	0.00	0.00	0.00	387.38
FIBER OPTIC COMMUNICATIONS, INC. CMN																	
SDB3261018870			Equity Reset	31 Dec 2024												0.00	
				03 Jan 2025		3363.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	247.500000	(495,000.00)	6.351447	-	1.000000
			NEW	13 Oct 2034	(2,000)	TW0003363008	TWD	32.800000	100.00	(850.0000)	ACT/360		7.545732	(15,091.46)	(12,702.89)	0.00	(2,388.57)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
SDB3260122847			Equity Reset	31 Dec 2024												0.00	
				06 Jan 2025		605305.SH	USD	USD			4.330000	USD-Federal Funds-H.15	28.330000	1,144,532.00	3.994554	-	1.000000
			NEW	25 Sep 2034	40,400	CNE1000052C7	CNY	7.322700	90.00	50.0000	ACT/360		3.868792	156,299.20	161,379.98	0.00	(5,109.46)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND																	
SDB3260427153			Equity Reset	31 Dec 2024												0.00	
				06 Jan 2025		601038.SH	USD	USD			4.330000	USD-Federal Funds-H.15	14.780000	699,094.00	2.101946	-	1.000000
			NEW	10 Oct 2034	47,300	CNE100001JN7	CNY	7.322700	90.00	50.0000	ACT/360		2.018381	95,469.42	99,422.05	0.00	(3,344.31)
FITTECH CO., LTD. CMN																	
SDB3263308418			Equity Reset	31 Dec 2024												0.00	
				03 Jan 2025		6706.TW	USD	USD			4.330000	USD-Federal Funds-H.15	125.500000	(1,004,000.00)	4.785154	-	1.000000
			NEW	29 Nov 2034	(8,000)	TW0006706005	TWD	32.800000	100.00	(950.0000)	ACT/360		3.826220	(30,609.76)	(38,281.24)	0.00	7,671.48
FLAT GLASS GROUP CO., LTD. CMN																	
SDB3264857820	Sell Open	Upsize Trade	31 Dec 2024													0.00	
			03 Jan 2025		6865.HK	HKD	HKD			5.188260	HKD-HONIX	11.140000	(11,140.00)	11.138663	1.20	1.000000	
			NEW	29 Dec 2034	(1,000)	CNE100002375	HKD	1.000000	100.00	(1,500.0000)	ACT/365		11.138663	(11,138.66)	(11,138.66)	(1.34)	0.00
SDB3264857820	Sell Open	Upsize Trade	31 Dec 2024													10.85	
			03 Jan 2025		6865.HK	HKD	HKD			5.188260	HKD-HONIX	11.080000	(11,080.00)	11.066649	1.20	1.000000	
			NEW	29 Dec 2034	(1,000)	CNE100002375	HKD	1.000000	100.00	(1,500.0000)	ACT/365		11.066649	(11,066.65)	(11,066.65)	(1.33)	0.00
SDB3264857820			Equity Reset	31 Dec 2024												0.00	
				03 Jan 2025		6865.HK	HKD	HKD			5.188260	HKD-HONIX	10.920000	(65,520.00)	11.187954	-	1.000000
			NEW	29 Dec 2034	(6,000)	CNE100002375	HKD	1.000000	100.00	(1,500.0000)	ACT/365		10.920000	(65,520.00)	(67,127.72)	0.00	1,607.72
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
SDB3259782151			Equity Reset	31 Dec 2024												0.00	
				06 Jan 2025		002027.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	7.030000	8,204,010.00	0.953774	-	1.000000
			NEW	18 Sep 2034	1,167,000	CNE000001KK2	CNY	7.322700	90.00	50.0000	ACT/360		0.960028	1,120,352.68	1,113,054.54	0.00	7,447.60

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260122883		Equity Reset	31 Dec 2024										0.00	
		NEW	06 Jan 2025	002315.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	41.680000	2,121,512.00	5.654941	-	1.000000	
			25 Sep 2034	50,900 CNE100000HT0	CNY	7.322700	90.00	50.0000	ACT/360	5.691890	289,717.20	287,836.50	0.00	32,990.65
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND														
SDB3260489974		Equity Reset	31 Dec 2024										0.00	
		NEW	06 Jan 2025	300203.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	15.230000	350,290.00	2.417031	-	1.000000	
			11 Oct 2034	23,000 CNE100001229	CNY	7.322700	90.00	50.0000	ACT/360	2.079834	47,836.18	55,591.71	0.00	(7,755.53)
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260962009		Equity Reset	31 Dec 2024										0.00	
		NEW	06 Jan 2025	002911.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	12.640000	0.00	0.000000	-	0.000000	
			13 Oct 2034	0 CNE100003332	CNY	7.322700	100.00	(1,675.1233)	ACT/360	0.000000	0.00	0.00	0.00	1,460.95
SDB3264453038	Sell Open	Upsize Trade	31 Dec 2024										2.50	
		NEW	06 Jan 2025	002911.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	12.662412	(36,720.99)	1.728351	2.00	1.000000	
			21 Dec 2034	(2,900) CNE100003332	CNY	7.323000	100.00	(1,176.9230)	ACT/360	1.728351	(5,012.22)	(5,012.22)	(1.00)	0.00
SDB3264453038	Sell Open	Upsize Trade	31 Dec 2024										5.84	
		NEW	06 Jan 2025	002911.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	12.677038	(34,228.00)	1.729769	2.00	1.000000	
			21 Dec 2034	(2,700) CNE100003332	CNY	7.323000	100.00	(1,176.9230)	ACT/360	1.729769	(4,670.38)	(4,670.38)	(0.93)	0.00
SDB3264453038		Spread Change	31 Dec 2024										0.00	
		NEW	06 Jan 2025	002911.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
			21 Dec 2034	0 CNE100003332	CNY		100.00	(1,160.7645)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264453038		Equity Reset	31 Dec 2024										0.00	
		AMEND	06 Jan 2025	002911.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	12.640000	(1,045,328.00)	1.678395	-	1.000000	
			21 Dec 2034	(82,700) CNE100003332	CNY	7.322700	100.00	(1,160.7645)	ACT/360	1.726139	(142,751.70)	(138,803.25)	0.00	(3,948.44)
FORMOSA CHEMICALS & FIBRE CORP CMN														
SDB3264255515		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025	1326.TW	USD	USD	4.330000	USD-Federal Funds-H.15	27.300000	409,500.00	0.943274	-	1.000000	
			15 Dec 2034	15,000 TW0001326007	TWD	32.800000	90.00	30.0000	ACT/360	0.832317	12,484.75	14,149.11	0.00	(1,664.36)
FORMOSA PLASTICS CORPORATION CMN														
SDB3260123682		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025	1301.TW	USD	USD	4.330000	USD-Federal Funds-H.15	35.500000	(2,378,500.00)	1.268755	-	1.000000	
			22 Sep 2034	(67,000) TW0001301000	TWD	32.800000	100.00	(40.0000)	ACT/360	1.082317	(72,515.24)	(85,006.59)	0.00	12,140.89
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID														
SDB3263530523		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025	FMG.AX	AUD	AUD	4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000	
			06 Dec 2034	0 AU000000FMG4	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	(1,894.46)
SDB3264390164	Buy Open	Upsize Trade	31 Dec 2024										0.00	
		NEW	03 Jan 2025	FMG.AX	AUD	AUD	4.337606	AUD-OIS-RBA	18.310123	5,200.07	18.311954	1.00	1.000000	
			20 Dec 2034	284 AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	18.311954	5,200.59	5,200.59	(0.52)	0.00
SDB3264390164		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025	FMG.AX	AUD	AUD	4.337606	AUD-OIS-RBA	18.250000	53,746.25	18.281131	-	1.000000	
			20 Dec 2034	2,945 AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	18.250000	53,746.25	53,837.93	0.00	1,673.85

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity										
066831553 (Cont.)														
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260760904			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.900000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0 CNE100001SL2	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	3,615.15
FOSITEK CORP CMN														
SDB3260661411			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	6805.TW	USD	USD		4.330000	USD-Federal Funds-H.15	810.000000	(1,620,000.00)	27.676352	-	1.000000
		NEW	12 Oct 2034	(2,000) TW0006805005	TWD	32.800000	100.00	(1,375.0000)	ACT/360	24.695122	(49,390.24)	(55,352.70)	0.00	5,962.46
FOUNDER SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND														
SDB3261097713			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	601901.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.330000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0 CNE1000015Y8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,854.17
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260188372			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.500000	511,700.00	2.884817	-	1.000000
		NEW	10 Oct 2034	23,800 CNE1000031P3	CNY	7.322700	90.00	50.0000	ACT/360	2.936075	69,878.59	68,658.64	0.00	15,732.64
FUBON FINANCIAL HOLDING CO LTD CMN														
SDB3260661459			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	2881.TW	USD	USD		4.330000	USD-Federal Funds-H.15	90.300000	7,404,600.00	2.700132	-	1.000000
		NEW	12 Oct 2034	82,000 TW0002881000	TWD	32.800000	90.00	30.0000	ACT/360	2.753049	225,750.02	221,410.82	0.00	4,339.19
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122729			31 Dec 2024										0.00	
		Dividends	06 Jan 2025	600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	1,397,900 CNE000001717	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	8,607.76
SDB3260122729	Buy		31 Dec 2024										(2.50)	
	Open	Upsize Trade	06 Jan 2025	600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.907499	3,126.00	0.533566	2.00	1.000000
		NEW	25 Sep 2034	800 CNE0000001717	CNY	7.323000	90.00	50.0000	ACT/360	0.533566	426.85	426.85	(0.09)	0.00
SDB3260122729	Buy		31 Dec 2024										0.84	
	Open	Upsize Trade	06 Jan 2025	600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.889151	82,450.00	0.531238	2.00	1.000000
		NEW	25 Sep 2034	21,200 CNE0000001717	CNY	7.323000	90.00	50.0000	ACT/360	0.531238	11,262.25	11,262.25	(2.25)	0.00
SDB3260122729			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.880000	5,703,988.00	0.504282	-	1.000000
		NEW	25 Sep 2034	1,470,100 CNE0000001717	CNY	7.322700	90.00	50.0000	ACT/360	0.529859	778,945.72	741,344.58	0.00	39,381.33
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260864133			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.990000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0 CNE100000B65	CNY	7.322700	100.00	(1,469.3251)	ACT/360	0.000000	0.00	0.00	0.00	(10,908.83)
SDB3264120636			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.990000	(669,042.00)	2.332542	-	1.000000
		NEW	14 Dec 2034	(55,800) CNE100000B65	CNY	7.322700	100.00	(1,750.9408)	ACT/360	1.637374	(91,365.47)	(130,155.85)	0.00	38,790.38
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3264054646			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.070000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0 CNE100003563	CNY	7.322700	100.00	(2,100.0000)	ACT/360	0.000000	0.00	0.00	0.00	481.02

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /		Underlier RIC /	Contract			Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	Settlement CCY /	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity		Underlier CCY	FX Contract to Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle CCY)
066831553 (Cont.)															
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.400000	218,400.00	7.738922	-	1.000000
SDB3262115562		NEW	09 Nov 2034	3,500	CNE000000230	CNY	7.322700	90.00	50.0000	ACT/360	8.521447	29,825.06	27,086.23	0.00	6,611.24
G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603444.SH	USD	USD		4.330000	USD-Federal Funds-H.15	218.840000	0.00	0.000000	-	0.000000
SDB3260123411		NEW	25 Sep 2034	0	CNE100002GK7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	646.61
GALAXY ENTERTAINMENT GROUP LTD CMN															
			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		0027.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263530533		NEW	06 Dec 2034	0	HK0027032686	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	37,105.79
GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688728.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.440000	0.00	0.000000	-	0.000000
SDB3261168650		NEW	19 Oct 2034	0	CNE100004PM0	CNY	7.322700	100.00	(2,169.8622)	ACT/360	0.000000	0.00	0.00	0.00	362.77
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		603087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123470		NEW	25 Sep 2034	(26,500)	CNE1000003ZH1	CNY		100.00	(706.9811)	ACT/360	0.000000	0.00	0.00	0.00	(1,818.42)
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.100000	(1,168,650.00)	6.438507	-	1.000000
SDB3260123470		NEW	25 Sep 2034	(26,500)	CNE1000003ZH1	CNY	7.322700	100.00	(706.9811)	ACT/360	6.022369	(159,592.78)	(170,620.44)	0.00	11,027.66
GANFENG LITHIUM CO., LTD. CMN															
			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1772.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260661440		NEW	11 Oct 2034	0	CNE10000031W9	HKD	1.000000	90.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	(15,449.74)
			31 Dec 2024											0.00	
	Sell	Upsize Trade	03 Jan 2025		1772.HK	HKD	HKD		5.188260	HKD-HONIX	20.235000	(80,940.00)	20.232572	1.20	1.000000
SDB3264857810	Open	NEW	29 Dec 2034	(4,000)	CNE10000031W9	HKD	1.000000	100.00	(800.0000)	ACT/365	20.232572	(80,930.29)	(80,930.29)	(9.71)	0.00
			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1772.HK	HKD	HKD		5.188260	HKD-HONIX	20.100000	(120,600.00)	20.313396	-	1.000000
SDB3264857810		NEW	29 Dec 2034	(6,000)	CNE10000031W9	HKD	1.000000	100.00	(800.0000)	ACT/365	20.100000	(120,600.00)	(121,880.37)	0.00	1,280.37
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											2.50	
	Sell	Upsize Trade	06 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.525001	(88,812.50)	4.848971	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(2,500)	CNE100000SF6	CNY	7.323000	100.00	(1,397.5125)	ACT/360	4.848971	(12,122.43)	(12,122.43)	(2.43)	0.00
			31 Dec 2024											5.84	
	Sell	Upsize Trade	06 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.442184	(113,414.99)	4.836050	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(3,200)	CNE100000SF6	CNY	7.323000	100.00	(1,397.5125)	ACT/360	4.836050	(15,475.36)	(15,475.36)	(3.10)	0.00
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.010000	(2,979,351.00)	5.687056	-	1.000000
SDB3260350088		NEW	10 Oct 2034	(85,100)	CNE100000SF6	CNY	7.322700	100.00	(1,397.5125)	ACT/360	4.781023	(406,865.06)	(483,968.47)	0.00	152,778.74

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread L/S	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Net Price	Net Notional	Notional	Commission Rate /	Commission	Net Amount (Settle			
	Open/Close	Action	Maturity Date				Underlier				Day Count	Trade Net	Trade Net	Notional				Amount	Amount	CCY)			
066831553 (Cont.)																							
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263589493		Equity Reset	31 Dec 2024		002219.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	2.640000	(523,480.32)	0.403868				0.00	-	1.000000			
		NEW	06 Jan 2025		CNE1000009R5	CNY	7.322700	100.00	(2,153.8322)	ACT/360	0.360523	(71,487.38)	(80,082.24)	0.00				0.00		11,757.99			
				07 Dec 2034	(198,288)																		
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260123340		Spread Change	31 Dec 2024		000552.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000				0.00	-	0.000000			
		NEW	31 Dec 2024		CNE000000D40	CNY		100.00	(2,179.7614)	ACT/360	0.000000	0.00	0.00	0.00				0.00	0.00	0.00			
				25 Sep 2034	0																		
SDB3260123340		Equity Reset	31 Dec 2024		000552.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	2.750000	(556,443.25)	0.402026				0.00	-	1.000000			
		AMEND	06 Jan 2025		CNE000000D40	CNY	7.322700	100.00	(2,179.7614)	ACT/360	0.375545	(75,988.90)	(81,347.20)	0.00				0.00		4,660.48			
			25 Sep 2034		(202,343)																		
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3262540428		Equity Reset	31 Dec 2024		002991.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	93.520000	121,576.00	10.859366				0.00	-	1.000000			
		NEW	06 Jan 2025		CNE1000040N9	CNY	7.322700	90.00	50.0000	ACT/360	12.771246	16,602.62	14,117.18	0.00				0.00		2,485.44			
			16 Nov 2034	1,300																			
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD																							
SDB3260661435		Equity Reset	31 Dec 2024		3800.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000				0.00	-	0.000000			
		NEW	03 Jan 2025		KYG3774X1088	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00				0.00		241,129.32			
			11 Oct 2034	0																			
GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3261862952		Equity Reset	31 Dec 2024		600795.SH	USD	USD			4.330000	USD-Federal Funds-H.15	4.580000	0.00	0.000000				0.00	-	0.000000			
		NEW	06 Jan 2025		CNE000000PC0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00				0.00		2,751.23			
			02 Nov 2034	0																			
GEELY AUTOMOBILE HOLDINGS LTD CMN																							
SDB3264120650		Equity Reset	31 Dec 2024		0175.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000				0.00	-	0.000000			
		NEW	03 Jan 2025		KYG3777B1032	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00				0.00		4,519.66			
			13 Dec 2034	0																			
SDB3264857843	Buy	Upsize Trade	31 Dec 2024		0175.HK	HKD	HKD			5.188260	HKD-HONIX	14.686977	631,540.01	14.704675				10.85	1.20	1.000000			
	Open	NEW	03 Jan 2025		KYG3777B1032	HKD	1.000000	100.00	30.0000	ACT/365	14.704675	632,301.03	632,301.03	(75.78)				0.00		0.00			
			29 Dec 2034	43,000																			
SDB3264857843	Buy	Upsize Trade	31 Dec 2024		0175.HK	HKD	HKD			5.188260	HKD-HONIX	14.720000	206,080.00	14.721766				0.00	1.20	1.000000			
	Open	NEW	03 Jan 2025		KYG3777B1032	HKD	1.000000	100.00	30.0000	ACT/365	14.721766	206,104.72	206,104.72	(24.73)				0.00		0.00			
			29 Dec 2034	14,000																			
SDB3264857843		Equity Reset	31 Dec 2024		0175.HK	HKD	HKD			5.188260	HKD-HONIX	14.820000	2,964,000.00	14.792899				0.00	-	1.000000			
		NEW	03 Jan 2025		KYG3777B1032	HKD	1.000000	100.00	30.0000	ACT/365	14.820000	2,964,000.00	2,958,579.85	0.00				0.00		5,420.15			
			29 Dec 2034	200,000																			
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3261439319		Equity Reset	31 Dec 2024		002340.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	6.530000	(2,928,705.00)	0.959033				0.00	-	1.000000			
		NEW	06 Jan 2025		CNE100000KT4	CNY	7.322700	100.00	(597.8149)	ACT/360	0.891748	(399,948.98)	(430,126.39)	0.00				0.00		30,177.41			
			26 Oct 2034	(448,500)																			
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID																							
SDB3260427109	Sell	Upsize Trade	31 Dec 2024		GMD.AX	AUD	AUD			4.337606	AUD-OIS-RBA	2.463806	(2,673.23)	2.463560				0.00	1.00	1.000000			
	Open	NEW	03 Jan 2025		AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.463560	(2,672.96)	(2,672.96)	(2,672.96)				0.00		0.00			
			28 Sep 2034	(1,085)																			

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)															
SDB3260427109			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		GMD.AX	AUD	AUD		4.337606	AUD-OIS-RBA	2.470000	(291,595.85)	2.540120	-	1.000000
		NEW	28 Sep 2034	(118,055)	AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.470000	(291,595.85)	(299,873.92)	0.00	8,256.64
GENESYS LOGIC INC ORD CMN															
SDB3263985581			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		6104.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	166.000000	0.00	0.000000	-	0.000000
		NEW	13 Dec 2034	0	TW0006104003	TWD	32.800000	100.00	(475.0000)	ACT/360	0.000000	0.00	0.00	0.00	471.07
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
SDB3260121534			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		3406.TW	USD	USD		4.330000	USD-Federal Funds-H.15	507.000000	2,535,000.00	13.669418	-	1.000000
		NEW	22 Sep 2034	5,000	TW0003406005	TWD	32.800000	90.00	30.0000	ACT/360	15.457317	77,286.59	68,347.09	0.00	8,939.50
GENTING SINGAPORE LTD CMN															
SDB3260588276			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		GENS.SI	SGD	SGD		2.311500	SGD-SORA	0.000000	0.00	0.000000	-	0.000000
		NEW	04 Oct 2034	0	SGXE21576413	SGD	1.000000	100.00	(20.0000)	ACT/365	0.000000	0.00	0.00	0.00	856.43
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3264921671	Buy	Upsize Trade	31 Dec 2024		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.338256	69,680.03	0.319287	(2.50)	1.000000
	Open	NEW	06 Jan 2025										2.00		
			05 Jan 2035	29,800	CNE000000MV7	CNY	7.323000	90.00	50.0000	ACT/360	0.319287	9,514.75	9,514.75	(1.90)	0.00
SDB3264921671	Buy	Upsize Trade	31 Dec 2024		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.301997	1,151.00	0.314441	0.84	1.000000
	Open	NEW	06 Jan 2025										2.00		
			05 Jan 2035	500	CNE000000MV7	CNY	7.323000	90.00	50.0000	ACT/360	0.314441	157.22	157.22	(0.03)	0.00
SDB3264921671		Equity Reset	31 Dec 2024		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.270000	264,682.00	0.323941	0.00	1.000000
		NEW	06 Jan 2025										-		
			05 Jan 2035	116,600	CNE000000MV7	CNY	7.322700	90.00	50.0000	ACT/360	0.309995	36,145.42	37,771.48	0.00	(1,626.06)
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123611			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		688568.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.030000	(1,486,197.72)	8.233660	-	1.000000
		NEW	25 Sep 2034	(29,124)	CNE100005584	CNY	7.322700	100.00	(1,329.9993)	ACT/360	6.968741	(202,957.61)	(239,797.11)	0.00	45,071.11
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122957	Buy	Upsize Trade	31 Dec 2024		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.097185	19,510.99	0.832844	0.84	1.000000
	Open	NEW	06 Jan 2025										2.00		
			25 Sep 2034	3,200	CNE000000T42	CNY	7.323000	90.00	50.0000	ACT/360	0.832844	2,665.10	2,665.10	(0.53)	0.00
SDB3260122957	Buy	Upsize Trade	31 Dec 2024		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.130713	12,874.50	0.837144	(2.50)	1.000000
	Open	NEW	06 Jan 2025										2.00		
			25 Sep 2034	2,100	CNE000000T42	CNY	7.323000	90.00	50.0000	ACT/360	0.837144	1,758.00	1,758.00	(0.35)	0.00
SDB3260122957		Equity Reset	31 Dec 2024		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.030000	3,724,731.00	0.842475	0.00	1.000000
		NEW	06 Jan 2025										-		
			25 Sep 2034	617,700	CNE000000T42	CNY	7.322700	90.00	50.0000	ACT/360	0.823467	508,655.57	520,396.52	0.00	(12,047.76)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097777			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		000776.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.210000	1,115,248.00	2.271926	-	1.000000
		NEW	19 Oct 2034	68,800	CNE0000008L2	CNY	7.322700	90.00	50.0000	ACT/360	2.213664	152,300.08	156,308.51	0.00	(4,008.43)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and our official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
GIANT BIOGENE HOLDING CO., LTD CMN															
SDB3260661409		Equity Reset NEW	31 Dec 2024		2367.HK	HKD	HKD		5.188260	HKD-HONIX	49.900000	(419,160.00)	50.000000	0.00	1.000000
			03 Jan 2025									-			
			11 Oct 2034	(8,400)	KYG3887G1091	HKD	1.000000	100.00	(30.0000)	ACT/365	49.900000	(419,160.00)	(420,000.00)	0.00	840.00
GIANT MANUFACTURING COMPANY CMN															
SDB3263040681		Equity Reset NEW	31 Dec 2024		9921.TW	USD	USD		4.330000	USD-Federal Funds-H.15	141.500000	(1,273,500.00)	4.663864	0.00	1.000000
			03 Jan 2025									-			
			24 Nov 2034	(9,000)	TW0009921007	TWD	32.800000	100.00	(252.7777)	ACT/360	4.314024	(38,826.22)	(41,974.78)	0.00	3,148.56
GIGA-BYTE TECHNOLOGY CMN															
SDB3260661469		Equity Reset NEW	31 Dec 2024		2376.TW	USD	USD		4.330000	USD-Federal Funds-H.15	272.500000	(11,990,000.00)	8.330521	0.00	1.000000
			03 Jan 2025									-			
			12 Oct 2034	(44,000)	TW0002376001	TWD	32.800000	100.00	(829.5454)	ACT/360	8.307927	(365,548.79)	(366,542.92)	0.00	994.14
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
SDB3264390185		Equity Reset NEW	31 Dec 2024		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	106.800000	(3,588,480.00)	12.966467	0.00	1.000000
			06 Jan 2025									-			
			21 Dec 2034	(33,600)	CNE1000030S9	CNY	7.322700	100.00	(1,550.0000)	ACT/360	14.584784	(490,048.74)	(435,673.28)	0.00	(62,319.85)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264120682		Equity Reset NEW	31 Dec 2024		300763.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.070000	(1,386,289.00)	9.517870	0.00	1.000000
			06 Jan 2025									-			
			14 Dec 2034	(22,700)	CNE100003J27	CNY	7.322700	100.00	(1,953.6343)	ACT/360	8.339820	(189,313.91)	(216,055.65)	0.00	26,741.73
GLOBAL UNICHIP CORPORATION CMN															
SDB3260661464		Equity Reset NEW	31 Dec 2024		3443.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,360.000000	1,360,000.00	36.513148	0.00	1.000000
			03 Jan 2025									-			
			12 Oct 2034	1,000	TW0003443008	TWD	32.800000	90.00	30.0000	ACT/360	41.463415	41,463.42	36,513.15	0.00	4,950.27
GLOBALWAFERS CO., LTD. CMN															
SDB3262741481		Equity Reset NEW	31 Dec 2024		6488.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	381.500000	(381,500.00)	12.580160	0.00	1.000000
			03 Jan 2025									-			
			16 Nov 2034	(1,000)	TW0006488000	TWD	32.800000	100.00	(450.0000)	ACT/360	11.631098	(11,631.10)	(12,580.16)	0.00	949.06
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123054		Equity Reset NEW	31 Dec 2024		002410.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.760000	2,134,440.00	1.774811	0.00	1.000000
			06 Jan 2025									-			
			25 Sep 2034	181,500	CNE100000PH8	CNY	7.322700	90.00	50.0000	ACT/360	1.605965	291,482.65	322,128.20	0.00	(30,652.42)
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
SDB3264120702		Spread Change NEW	31 Dec 2024		002241.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
			31 Dec 2024									-			
			14 Dec 2034	0	CNE100000BP1	CNY		100.00	(194.0548)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264120702		Equity Reset AMEND	31 Dec 2024		002241.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.810000	0.00	0.000000	0.00	0.000000
			06 Jan 2025									-			
			14 Dec 2034	0	CNE100000BP1	CNY	7.322700	100.00	(194.0548)	ACT/360	0.000000	0.00	0.00	0.00	29,925.58
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123138	Buy Open	Upsize Trade NEW	31 Dec 2024		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.731150	183,900.99	9.661511	0.84	1.000000
			06 Jan 2025									2.00			
			25 Sep 2034	2,600	CNE100003RL0	CNY	7.323000	90.00	50.0000	ACT/360	9.661511	25,119.93	25,119.93	(5.02)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
066831553 (Cont.)															
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260123138	Buy Open	Upsize Trade NEW	31 Dec 2024		603195.SH	USD							(2.50)		
			06 Jan 2025		CNE100003RL0	CNY	7.323000	90.00	4.330000	USD-Federal Funds-H.15	70.784999	14,157.00	9.665637	2.00	1.000000
SDB3260123138		Equity Reset NEW	25 Sep 2034	200					50.0000	ACT/360	9.665637	1,933.13	1,933.13	(0.39)	0.00
			31 Dec 2024		603195.SH	USD			4.330000	USD-Federal Funds-H.15	70.240000	10,304,840.16	9.830943	-	1.000000
			06 Jan 2025		CNE100003RL0	CNY	7.322700	90.00	50.0000	ACT/360	9.592090	1,407,245.93	1,442,287.78	0.00	(32,900.29)
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT*ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SDB3263589440		Equity Reset NEW	31 Dec 2024		GMG.AX	AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
			03 Jan 2025	0	AU0000000GMG2	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	5,082.56
SDB3264390147	Buy Open	Upsize Trade NEW	31 Dec 2024		GMG.AX	AUD			4.337606	AUD-OIS-RBA	35.913919	16,269.01	35.917510	1.00	1.000000
			03 Jan 2025	453	AU0000000GMG2	AUD	1.000000	100.00	25.0000	ACT/365	35.917510	16,270.63	16,270.63	(1.63)	0.00
SDB3264390147		Equity Reset NEW	31 Dec 2024		GMG.AX	AUD			4.337606	AUD-OIS-RBA	35.640000	145,233.00	36.695046	-	1.000000
			03 Jan 2025	4,075	AU0000000GMG2	AUD	1.000000	100.00	25.0000	ACT/365	35.640000	145,233.00	149,532.31	0.00	(4,331.79)
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123593		Equity Reset NEW	31 Dec 2024		002074.ZK	USD			4.330000	USD-Federal Funds-H.15	21.220000	(948,534.00)	3.207507	0.00	1.000000
			06 Jan 2025	(44,700)	CNE000001NY7	CNY	7.322700	100.00	(1,147.8187)	ACT/360	2.897838	(129,533.36)	(143,375.56)	0.00	13,842.20
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262741449		Equity Reset NEW	31 Dec 2024		600323.SH	USD			4.330000	USD-Federal Funds-H.15	23.620000	(479,486.00)	3.115025	0.00	1.000000
			06 Jan 2025	(20,300)	CNE000001675	CNY	7.322700	100.00	(840.5759)	ACT/360	3.225586	(65,479.40)	(63,235.01)	0.00	(2,244.39)
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
SDB3262441831		Spread Change NEW	31 Dec 2024		000651.ZK	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			31 Dec 2024	0	CNE0000001D4	CNY		100.00	(101.0198)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3262441831		Equity Reset AMEND	31 Dec 2024		000651.ZK	USD			4.330000	USD-Federal Funds-H.15	45.450000	(8,194,635.00)	5.889344	-	1.000000
			06 Jan 2025	(180,300)	CNE0000001D4	CNY	7.322700	100.00	(101.0198)	ACT/360	6.206727	(1,119,072.88)	(1,061,848.69)	0.00	(57,665.29)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123108		Equity Reset NEW	31 Dec 2024		002152.ZK	USD			4.330000	USD-Federal Funds-H.15	11.660000	1,050,566.00	1.804827	0.00	1.000000
			06 Jan 2025	90,100	CNE100000650	CNY	7.322700	90.00	50.0000	ACT/360	1.592309	143,467.04	162,614.91	0.00	(19,147.87)
GRINM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262741464		Equity Reset NEW	31 Dec 2024		600206.SH	USD			4.330000	USD-Federal Funds-H.15	15.670000	0.00	0.000000	-	0.000000
			06 Jan 2025	0	CNE000000YF5	CNY	7.322700	100.00	(1,841.8181)	ACT/360	0.000000	0.00	0.00	0.00	7,928.67
GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262741462		Equity Reset NEW	31 Dec 2024		000534.ZK	USD			4.330000	USD-Federal Funds-H.15	12.870000	0.00	0.000000	-	0.000000
			06 Jan 2025	0	CNE0000004T4	CNY	7.322700	100.00	(1,946.4912)	ACT/360	0.000000	0.00	0.00	0.00	(514.84)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND														
SDB3264328870		Equity Reset	31 Dec 2024		002400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.990000		0.00	
		NEW	06 Jan 2025										-	1.000000
			21 Dec 2034	(21,600)	CNE100000P10	CNY	7.322700	100.00	(2,225.0000)	ACT/360	1.091128	(172,584.00)	1.563103	10,194.67
											(23,568.36)	(33,763.03)	0.00	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123601	Sell Open	Upsize Trade	31 Dec 2024		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.953545		5.84	
		NEW	06 Jan 2025										2.00	1.000000
			25 Sep 2034	(15,800)	CNE1000035X8	CNY	7.323000	100.00	(1,750.3512)	ACT/360	2.040396	(236,266.01)	2.040396	0.00
											(32,238.26)	(32,238.26)	(6.45)	
SDB3260123601	Sell Open	Upsize Trade	31 Dec 2024		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.992432		2.50	
		NEW	06 Jan 2025										2.00	1.000000
			25 Sep 2034	(15,000)	CNE1000035X8	CNY	7.323000	100.00	(1,750.3512)	ACT/360	2.046386	(224,886.48)	2.046386	0.00
											(30,695.79)	(30,695.79)	(6.14)	
SDB3260123601		Equity Reset	31 Dec 2024		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.500000		0.00	
		NEW	06 Jan 2025										-	1.000000
			25 Sep 2034	(80,300)	CNE1000035X8	CNY	7.322700	100.00	(1,750.3512)	ACT/360	1.980144	(1164,350.00)	1.969306	(870.27)
											(159,005.56)	(158,135.29)	0.00	
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122983		Equity Reset	31 Dec 2024		000690.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.480000		0.00	
		NEW	06 Jan 2025										-	1.000000
			25 Sep 2034	(10)	CNE000000P12	CNY	7.322700	100.00	(725.0000)	ACT/360	0.611796	(44.80)	0.637079	0.25
											(6.12)	(6.37)	0.00	
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3263372419		Equity Reset	31 Dec 2024		300093.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.810000		0.00	
		NEW	06 Jan 2025								0.00	0.000000	-	0.000000
			01 Dec 2034	0	CNE100000R91	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	(476.73)
SDB3263868402		Equity Reset	31 Dec 2024		300093.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.810000		0.00	
		NEW	06 Jan 2025								0.00	0.000000	-	0.000000
			11 Dec 2034	0	CNE100000R91	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	25.38
SDB3264054712		Equity Reset	31 Dec 2024		300093.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.810000		0.00	
		NEW	06 Jan 2025								0.00	0.000000	-	0.000000
			14 Dec 2034	0	CNE100000R91	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	57.28
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264983883	Buy Open	New Trade	31 Dec 2024		002930.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.356666		0.84	
		NEW	06 Jan 2025								10,221.00	1.551262	2.00	1.000000
			05 Jan 2035	900	CNE1000033N4	CNY	7.323000	90.00	50.0000	ACT/360	1.551262	1,396.14	1,396.14	0.00
SDB3264983883	Buy Open	Upsize Trade	31 Dec 2024		002930.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.221367		(2.50)	
		NEW	06 Jan 2025								37,030.51	1.532269	2.00	1.000000
			05 Jan 2035	3,300	CNE1000033N4	CNY	7.323000	90.00	50.0000	ACT/360	1.532269	5,056.49	5,056.49	0.00
SDB3264983883		Equity Reset	31 Dec 2024		002930.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.220000		0.00	
		NEW	06 Jan 2025								47,124.00	1.536339	-	1.000000
			05 Jan 2035	4,200	CNE1000033N4	CNY	7.322700	90.00	50.0000	ACT/360	1.532222	6,435.33	6,452.62	(17.29)
													0.00	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263040688		Equity Reset	31 Dec 2024		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.170000		0.00	
		NEW	06 Jan 2025								(315,415.00)	0.477913	-	1.000000
			24 Nov 2034	(99,500)	CNE000001F47	CNY	7.322700	100.00	(1,767.5125)	ACT/360	0.432900	(43,073.55)	(47,552.30)	4,478.75

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /		Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /		Settlement /
	Open/Close	Action	Maturity Date	Quantity		CCY	Underlier		Spread L/S	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount		(Settle CCY)
066831553 (Cont.)																
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002683.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.480000	280,688.00	3.839058	-	1.000000	
SDB3260123444		NEW	25 Sep 2034	10,600	CNE100001F37	CNY	7.322700	90.00	50.0000	ACT/360	3.616153	38,331.22	40,694.01	0.00	(2,066.23)	
GUANGDONG INVESTMENT LTD CMN																
			31 Dec 2024												0.00	
		Equity Reset	03 Jan 2025		0270.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000	
SDB3260128029		NEW	22 Sep 2034	0	HK0270001396	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(167,405.38)	
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		688388.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.730000	0.00	0.000000	-	0.000000	
SDB3263644976		NEW	07 Dec 2034	0	CNE100003MD8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	93.46	
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		688388.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.730000	(405,708.39)	2.267135	-	1.000000	
SDB3263645031		NEW	07 Dec 2034	(27,543)	CNE100003MD8	CNY	7.322700	100.00	(1,610.2703)	ACT/360	2.011553	(55,404.20)	(62,443.69)	0.00	7,039.48	
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002884.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.270000	54,810.00	2.508201	-	1.000000	
SDB3262540417		NEW	16 Nov 2034	3,000	CNE100002MZ3	CNY	7.322700	90.00	50.0000	ACT/360	2.494981	7,484.94	7,524.60	0.00	(39.66)	
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Spread Change	31 Dec 2024		002060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
SDB3260123285		NEW	25 Sep 2034	0	CNE000001NC3	CNY		100.00	(777.1726)	ACT/360	0.000000	0.00	0.00	0.00	0.00	
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.660000	0.00	0.000000	-	0.000000	
SDB3260123285		AMEND	25 Sep 2034	0	CNE000001NC3	CNY	7.322700	100.00	(777.1726)	ACT/360	0.000000	0.00	0.00	0.00	3,761.35	
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		003037.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.370000	0.00	0.000000	-	0.000000	
SDB3264054693		NEW	14 Dec 2034	0	CNE100004CK2	CNY	7.322700	100.00	(1,395.1333)	ACT/360	0.000000	0.00	0.00	0.00	848.46	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.84	
	Buy	Upsize Trade	06 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.493658	215,767.02	5.667820	2.00	1.000000	
SDB3260123394	Open	NEW	25 Sep 2034	5,200	CNE100003KB6	CNY	7.323000	90.00	50.0000	ACT/360	5.667820	29,472.66	29,472.66	(5.89)	0.00	
			31 Dec 2024												(2.50)	
	Buy	Upsize Trade	06 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.942500	41,942.50	5.727216	2.00	1.000000	
SDB3260123394	Open	NEW	25 Sep 2034	1,000	CNE100003KB6	CNY	7.323000	90.00	50.0000	ACT/360	5.727216	5,727.22	5,727.22	(1.15)	0.00	
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.410000	5,237,136.00	5.777770	-	1.000000	
SDB3260123394		NEW	25 Sep 2034	129,600	CNE100003KB6	CNY	7.322700	90.00	50.0000	ACT/360	5.518456	715,191.90	748,799.01	0.00	(33,424.62)	
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.490000	0.00	0.000000	-	0.000000	
SDB3263644983		NEW	07 Dec 2034	0	CNE100002PX1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	221.23	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263645049		Equity Reset	31 Dec 2024		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.490000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002PX1	CNY	7.322700	100.00	(2,150.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
				07 Dec 2034										0.00	(797.51)
SDB3263707300		Equity Reset	31 Dec 2024		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.490000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002PX1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
			08 Dec 2034											0.00	(302.49)
SDB3263707320		Equity Reset	31 Dec 2024		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.490000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002PX1	CNY	7.322700	100.00	(2,150.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			08 Dec 2034											0.00	(54.22)
GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867407		Equity Reset	31 Dec 2024		300900.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.000000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE1000048B7	CNY	7.322700	100.00	(1,710.7752)	ACT/360	0.000000	0.00	0.00	-	0.000000
			24 Nov 2034											0.00	(1,736.15)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123109		Equity Reset	31 Dec 2024		601333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.430000	2,657,145.54	0.467099	0.00	1.000000
		NEW	06 Jan 2025	774,678	CNE000001Q44	CNY	7.322700	90.00	50.0000	ACT/360	0.468406	362,863.82	361,851.32	-	1,012.50
			25 Sep 2034											0.00	
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3261588065		Equity Reset	31 Dec 2024		600310.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.560000	(111,720.00)	0.675774	0.00	1.000000
		NEW	06 Jan 2025	(24,500)	CNE000001741	CNY	7.322700	100.00	(1,870.0000)	ACT/360	0.622721	(15,256.66)	(16,556.46)	-	1,299.80
			26 Oct 2034											0.00	
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263644963		Equity Reset	31 Dec 2024		601238.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.340000	(109,278.00)	1.397888	0.00	1.000000
		NEW	06 Jan 2025	(11,700)	CNE100001NQ2	CNY	7.322700	100.00	(2,025.0000)	ACT/360	1.275486	(14,923.19)	(16,355.30)	-	1,501.69
			07 Dec 2034											0.00	
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262741471		Spread Change	31 Dec 2024		600332.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	31 Dec 2024	0	CNE0000001733	CNY		100.00	(1,035.1562)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			17 Nov 2034												
SDB3262741471		Equity Reset	31 Dec 2024		600332.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.420000	(545,664.00)	4.009038	0.00	1.000000
		AMEND	06 Jan 2025	(19,200)	CNE000001733	CNY	7.322700	100.00	(1,035.1562)	ACT/360	3.881082	(74,516.77)	(76,973.53)	-	2,561.38
			17 Nov 2034											0.00	
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
SDB3262800250		Equity Reset	31 Dec 2024		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.420000	(2,664,300.00)	0.916284	0.00	1.000000
		NEW	06 Jan 2025	(415,000)	CNE0000000SB6	CNY	7.322700	100.00	(664.3367)	ACT/360	0.876726	(363,841.29)	(380,257.76)	-	17,707.64
			20 Nov 2034											0.00	
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123084		Equity Reset	31 Dec 2024		002967.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.400000	529,720.00	2.307857	0.00	1.000000
		NEW	06 Jan 2025	32,300	CNE100003Q57	CNY	7.322700	90.00	50.0000	ACT/360	2.239611	72,339.44	74,543.78	-	(2,189.59)
			25 Sep 2034											0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity		Underlier		Spread L/S	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle
066831553 (Cont.)														
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262441818			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.600000	416,100.00	1.746930	-	1.000000
		NEW	13 Nov 2034	28,500	CNE000000JS9	CNY	7.322700	90.00	50.0000	ACT/360	1.993800	56,823.30	49,787.50	0.00
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262867353			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	000531.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.760000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE000000DS2	CNY	7.322700	100.00	(1,872.8070)	ACT/360	0.000000	0.00	0.00	0.00
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262681190			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100002VW1	CNY	7.322700	100.00	(1,684.2555)	ACT/360	0.000000	0.00	0.00	0.00
SDB3263985620			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002VW1	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00
SDB3263985633			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002VW1	CNY	7.322700	90.00		ACT/360	0.000000	0.00	0.00	0.00
SDB3263985642			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002VW1	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00
SDB3264120657			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002VW1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00
SDB3264120716			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	(794,708.51)	4.544609	-	1.000000
		NEW	14 Dec 2034	(28,867)	CNE100002VW1	CNY	7.322700	100.00	(1,775.3178)	ACT/360	3.759542	(108,526.70)	(131,189.23)	0.00
GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263040678			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300687.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.200000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE1000034G6	CNY	7.322700	100.00	(2,175.0000)	ACT/360	0.000000	0.00	0.00	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264649873			31 Dec 2024										5.84	
	Sell	Upsize Trade	06 Jan 2025	002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.003101	(29,008.99)	1.364913	2.00	1.000000
	Open	NEW	02 Jan 2035	(2,900)	CNE100000SM2	CNY	7.323000	100.00	(1,025.0000)	ACT/360	1.364913	(3,958.25)	(3,958.25)	(0.79)
SDB3264649873			31 Dec 2024										2.50	
	Sell	Upsize Trade	06 Jan 2025	002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.971405	(138,602.53)	1.361043	2.00	1.000000
	Open	NEW	02 Jan 2035	(13,900)	CNE100000SM2	CNY	7.323000	100.00	(1,025.0000)	ACT/360	1.361043	(18,918.50)	(18,918.50)	(3.79)
SDB3264649873			31 Dec 2024										0.00	
		Spread Change	02 Jan 2035	002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,047.9129)	ACT/360	0.000000	0.00	0.00	0.00
SDB3264649873			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.890000	(781,310.00)	1.335666	-	1.000000
		AMEND	02 Jan 2035	(79,000)	CNE100000SM2	CNY	7.322700	100.00	(1,047.9129)	ACT/360	1.350595	(106,697.01)	(105,517.58)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /			Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread L/S	Benchmark	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount	Net Amount	Settlement /			
	Open/Close	Action	Maturity Date				Underlier					Day Count				Notional	Amount	Amount			(Settle			
066831553 (Cont.)																								
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3262115444			31 Dec 2024																					
		Equity Reset	06 Jan 2025		600523.SH	USD	USD			4.330000	USD-Federal Funds-H.15		11.920000	47,680.00	1.749549									
		NEW	09 Nov 2034	4,000	CNE0000019K1	CNY	7.322700	90.00		50.0000	ACT/360		1.627815	6,511.26	6.998.20			0.00	-	1.000000	(486.94)			
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3264120692			31 Dec 2024																					
		Equity Reset	06 Jan 2025		600395.SH	USD	USD			4.330000	USD-Federal Funds-H.15		5.090000	0.00	0.000000									
		NEW	14 Dec 2034	0	CNE0000017V2	CNY	7.322700	100.00		(2,225.0000)	ACT/360		0.000000	0.00	0.00			0.00	-	0.000000	629.88			
SDB3264453047	Sell	Upsize Trade	31 Dec 2024																					
	Open	NEW	06 Jan 2025		600395.SH	USD	USD			4.330000	USD-Federal Funds-H.15		5.112026	(18,914.50)	0.697764			2.50	2.00	1.000000				
			21 Dec 2034	(3,700)	CNE00000017V2	CNY	7.323000	100.00		(2,271.8072)	ACT/360		0.697764	(2,581.73)	(2,581.73)			(0.52)	0.00					
SDB3264453047	Sell	Upsize Trade	31 Dec 2024																					
	Open	NEW	06 Jan 2025		600395.SH	USD	USD			4.330000	USD-Federal Funds-H.15		5.124391	(67,641.96)	0.699218			5.84	2.00	1.000000				
			21 Dec 2034	(13,200)	CNE00000017V2	CNY	7.323000	100.00		(2,271.8072)	ACT/360		0.699218	(9,229.68)	(9,229.68)			(1.85)	0.00					
SDB3264453047			31 Dec 2024																					
		Equity Reset	06 Jan 2025		600395.SH	USD	USD			4.330000	USD-Federal Funds-H.15		5.090000	(2,415,714.00)	0.701833			0.00	-	1.000000				
		NEW	21 Dec 2034	(474,600)	CNE00000017V2	CNY	7.322700	100.00		(2,271.8072)	ACT/360		0.695099	(329,893.99)	(333,090.13)			0.00	-	1.000000	3,196.15			
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3260122894			31 Dec 2024																					
		Equity Reset	06 Jan 2025		002039.ZK	USD	USD			4.330000	USD-Federal Funds-H.15		15.260000	1,732,010.00	2.090979			0.00	-	1.000000				
		NEW	25 Sep 2034	113,500	CNE0000001LK0	CNY	7.322700	90.00		50.0000	ACT/360		2.083931	236,526.17	237,326.10			0.00	-	1.000000	(799.94)			
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3262741451			31 Dec 2024																					
		Spread Change	31 Dec 2024		603439.SH	USD	USD			4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000			0.00	-	0.000000				
		NEW	17 Nov 2034	0	CNE1000040B4	CNY		100.00		(1,424.1803)	ACT/360		0.000000	0.00	0.00			0.00	-	0.00	0.00			
SDB3262741451			31 Dec 2024																					
		Equity Reset	06 Jan 2025		603439.SH	USD	USD			4.330000	USD-Federal Funds-H.15		13.000000	(475,800.00)	1.969279			0.00	-	1.000000				
		AMEND	17 Nov 2034	(36,600)	CNE1000040B4	CNY	7.322700	100.00		(1,424.1803)	ACT/360		1.775301	(64,976.02)	(72,075.61)			0.00	-	1.000000	7,273.51			
GUJARAT GAS LIMITED CMN																								
SDB3262937084			31 Dec 2024																					
		Equity Reset	02 Jan 2025		GGAS.NS	USD	USD			4.330000	USD-Federal Funds-H.15		498.700000	0.00	0.000000			0.00	-	0.000000				
		NEW	21 Nov 2034	0	INE844O01030	INR	85.624500	78.16		75.0000	ACT/360		0.000000	0.00	0.00			0.00	-	0.000000	(110.52)			
GUJARAT STATE PETRONET LIMITED CMN																								
SDB3262868170			31 Dec 2024																					
		Equity Reset	02 Jan 2025		GSPT.NS	USD	USD			4.330000	USD-Federal Funds-H.15		361.900000	0.00	0.000000			0.00	-	0.000000				
		NEW	21 Nov 2034	0	INE246F01010	INR	85.624500	78.16		75.0000	ACT/360		0.000000	0.00	0.00			0.00	-	0.000000	(45.12)			
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3260487332			31 Dec 2024																					
		Equity Reset	06 Jan 2025		600268.SH	USD	USD			4.330000	USD-Federal Funds-H.15		6.720000	1,577,318.40	0.940329			0.00	-	1.000000				
		NEW	11 Oct 2034	234,720	CNE00000010S3	CNY	7.322700	90.00		50.0000	ACT/360		0.917694	215,401.14	220,713.91			0.00	-	1.000000	(5,312.77)			
GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND																								
SDB3261097770			31 Dec 2024																					
		Equity Reset	06 Jan 2025		002670.ZK	USD	USD			4.330000	USD-Federal Funds-H.15		13.090000	0.00	0.000000			0.00	-	0.000000				
		NEW	19 Oct 2034	0	CNE1000001D21	CNY	7.322700	90.00		50.0000	ACT/360		0.000000	0.00	0.00			0.00	-	0.000000	435.57			

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /		Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity		Underlier CCY	Underlier		Spread	L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Net Notional	Amount	Net Amount (Settle CCY)
066831553 (Cont.)																
GUOTAI JUNAN SECURITIES CO. LTD CMN																
SDB3263426696			31 Dec 2024												0.00	
		Equity Reset	03 Jan 2025		2611.HK	HKD	HKD		5.188260	HKD-HONIX		11.160000	44,640.00	11.540000	-	1.000000
		NEW	01 Dec 2034	4,000	CNE100002FK9	HKD	1.000000	90.00	30.0000	ACT/365		11.160000	44,640.00	46,160.00	0.00	(1,520.00)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND																
SDB3262867373			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15		18.650000	1,943,330.00	2.627382	-	1.000000
		NEW	24 Nov 2034	104,200	CNE1000022F3	CNY	7.322700	90.00	50.0000	ACT/360		2.546875	265,384.38	273,773.20	0.00	(8,350.52)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3261097704			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		000728.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		8.360000	157,168.00	1.171894	-	1.000000
		NEW	19 Oct 2034	18,800	CNE000000QZ9	CNY	7.322700	90.00	50.0000	ACT/360		1.141655	21,463.11	22,031.61	0.00	(568.49)
HAIDILAO INTERNATIONAL HOLDING LTD CMN																
SDB3264178799			31 Dec 2024												0.00	
		Equity Reset	03 Jan 2025		6862.HK	HKD	HKD		5.188260	HKD-HONIX		15.900000	(318,000.00)	17.113700	-	1.000000
		NEW	14 Dec 2034	(20,000)	KYG4290A1013	HKD	1.000000	100.00	(30.0000)	ACT/365		15.900000	(318,000.00)	(342,273.99)	0.00	24,273.99
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3261230681			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002865.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		51.100000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE100002QL4	CNY	7.322700	100.00	(1,688.8319)	ACT/360		0.000000	0.00	0.00	0.00	1,560.59
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3264054675			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		7.770000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000000V48	CNY	7.322700	100.00	(1,500.0000)	ACT/360		0.000000	0.00	0.00	0.00	(190.98)
SDB3264178818			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		7.770000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	CNE000000V48	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	1.79
SDB3264178831			31 Dec 2024												0.00	
		Dividends	06 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000	-	1.000000
		NEW	15 Dec 2034	(4,700)	CNE000000V48	CNY		100.00	(1,500.0000)	ACT/360		0.000000	0.00	0.00	0.00	(12.90)
SDB3264178831			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		7.770000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	CNE000000V48	CNY	7.322700	100.00	(1,500.0000)	ACT/360		0.000000	0.00	0.00	0.00	(75.22)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263589488	Buy	Partial Termination	31 Dec 2024		603069.SH	USD			4.330000	USD-Federal Funds-H.15		18.541665	5,562.50	3.013183	(2.50)	
	Close	NEW	06 Jan 2025		CNE1000029C5	CNY	USD		(2,286.9047)	ACT/360		2.531850	759.55	903.95	2.00	1.000000
			07 Dec 2034	300			7.323000	100.00							(0.15)	0.00
SDB3263589488	Buy	Full Termination	31 Dec 2024		603069.SH	USD			4.330000	USD-Federal Funds-H.15		18.473888	33,253.00	2.966683	0.84	
	Close	NEW	06 Jan 2025		CNE1000029C5	CNY	USD		(2,286.9047)	ACT/360		2.523438	4,542.19	5,340.03	2.00	1.000000
			07 Dec 2034	1,800			7.323000	100.00							(0.91)	0.00
SDB3263589488			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		603069.SH	USD	USD		4.330000	USD-Federal Funds-H.15		18.260000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE1000029C5	CNY	7.322700	100.00	(2,286.9047)	ACT/360		0.000000	0.00	0.00	0.00	942.24

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /			Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread L/S	Benchmark	Rate(%) /	Benchmark /	Price /	Trade Net	Trade Net	Initial/Reset	Net	Commission Rate /	Commission	Net Amount (Settle				
	Open/Close	Action	Maturity Date				Underlier					Day Count	Net Price	Notional	Notional	Net	Notional	Amount	Amount	CCY)				
066831553 (Cont.)																								
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3264649806		Equity Reset	31 Dec 2024		688676.SH	USD	USD			4.330000	USD-Federal Funds-H.15		41.420000	0.00	0.000000	-	0.000000			0.000000				
		NEW	02 Jan 2035	0	CNE1000053V5	CNY	7.322700	90.00		50.0000	ACT/360		0.000000	0.00	0.00	0.00	0.00			61.13				
				31 Dec 2024																				
SDB3264649885		Equity Reset	31 Dec 2024		688676.SH	USD	USD			4.330000	USD-Federal Funds-H.15		41.420000	(445,720.62)	6.006782	-	1.000000			3.770.63				
		NEW	02 Jan 2035	(10,761)	CNE1000053V5	CNY	7.322700	100.00	(1,725.0000)	ACT/360		5.656384	(60,868.35)	(64,638.98)	0.00									
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3263426676		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	04 Dec 2034	0	CNE000001170	CNY	7.322700	100.00	(1,678.9198)	ACT/360		0.000000	0.00	0.00	0.00	0.00	(23,541.20)							
				31 Dec 2024																				
SDB3263589441		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	07 Dec 2034	0	CNE000001170	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	0.00	(317.17)							
				31 Dec 2024																				
SDB3263589507		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	07 Dec 2034	0	CNE000001170	CNY	7.322700	100.00	(1,500.0000)	ACT/360		0.000000	0.00	0.00	0.00	0.00	40.22							
				31 Dec 2024																				
SDB3263644985		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	07 Dec 2034	0	CNE000001170	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	0.00	14.10							
				31 Dec 2024																				
SDB3263645057		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	07 Dec 2034	0	CNE000001170	CNY	7.322700	100.00	(1,638.0952)	ACT/360		0.000000	0.00	0.00	0.00	632.07								
				31 Dec 2024																				
SDB3264054689		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	14 Dec 2034	0	CNE000001170	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	(20.41)								
				31 Dec 2024																				
SDB3264054756		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	14 Dec 2034	0	CNE000001170	CNY	7.322700	100.00	(1,750.0000)	ACT/360		0.000000	0.00	0.00	0.00	(15.37)								
				31 Dec 2024																				
SDB3264178812		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	15 Dec 2034	0	CNE000001170	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	(947.08)								
				31 Dec 2024																				
SDB3264178833		Equity Reset	31 Dec 2024		600238.SH	USD	USD			4.330000	USD-Federal Funds-H.15		7.640000	0.00	0.000000	-	0.000000			0.000000				
		NEW	15 Dec 2034	0	CNE000001170	CNY	7.322700	100.00	(1,850.0000)	ACT/360		0.000000	0.00	0.00	0.00	763.88								
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3260123378		Equity Reset	31 Dec 2024		002008.ZK	USD	USD			4.330000	USD-Federal Funds-H.15		25.000000	2,080,000.00	3.640057	-	1.000000			0.000000				
		NEW	25 Sep 2034	83,200	CNE000001JQ1	CNY	7.322700	90.00	50.0000	ACT/360		3.414041	284,048.21	302,852.74	0.00	(16,573.28)								
HANG LUNG PROPERTIES LIMITED CMN																								
SDB3262322915		Equity Reset	31 Dec 2024		0101.HK	HKD	HKD			5.188260	HKD-HONIX		6.230000	523,320.00	6.305026	-	1.000000			0.000000				
		NEW	03 Jan 2025	84,000	HK0101000591	HKD	1.000000	100.00	30.0000	ACT/365		6.230000	523,320.00	529,622.15	0.00	(6,302.15)								
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3264649861		Equity Reset	31 Dec 2024		000818.ZK	USD	USD			4.330000	USD-Federal Funds-H.15		19.100000	0.00	0.000000	-	0.000000			0.000000				
		NEW	02 Jan 2035	0	CNE000000T67	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	(309.44)								

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier RIC /	Underlier	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Trade Net Price	Trade Net Notional	Initial/Reset	Net	Commission	Rate /	Commission	Net Amount (Settle	Settlement /	
	Open/Close	Action	Maturity Date		Underlier ISIN	CCY	Underlyer				Day Count			Net Notional	Amount	Amount		Amount	CCY)	CCY)	
066831553 (Cont.)																					
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																					
SDB3264649891		Spread Change	31 Dec 2024		000818.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000			0.000000		
		NEW	02 Jan 2035	0	CNE000000T67	CNY		100.00	(1,370.0342)	ACT/360		0.000000	0.00	0.00	0.00	0.00			0.00		
		Equity Reset	31 Dec 2024																		
SDB3264649891		AMEND	06 Jan 2025		000818.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	19.100000	(1,451,600.00)	2.852965	-	1.000000			1.000000		
			02 Jan 2035	(76,000)	CNE000000T67	CNY	7.322700	100.00	(1,370.0342)	ACT/360		2.608328	(198,232.93)	(216,825.35)	0.00				18,592.43		
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3264649856		Equity Reset	31 Dec 2024		688581.SH	USD	USD			4.330000	USD-Federal Funds-H.15	59.690000	(59,690.00)	8.504279	-	1.000000			1.000000		
		NEW	06 Jan 2025																		
			02 Jan 2035	(1,000)	CNE100005ZF0	CNY	7.322700	100.00	(1,400.0000)	ACT/360		8.151365	(8,151.36)	(8,504.28)	0.00				352.91		
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3260123366	Buy	Upsize Trade	31 Dec 2024		603258.SH	USD	USD			4.330000	USD-Federal Funds-H.15	20.469841	63,456.51	2.795141	(2.50)	1.000000			1.000000		
	Open	NEW	06 Jan 2025	3,100	CNE100002GB6	CNY	7.323000	90.00	50.0000	ACT/360		2.795141	8,664.94	8,664.94	(1.73)	0.00			0.00		
			25 Sep 2034																		
SDB3260123366	Buy	Upsize Trade	31 Dec 2024		603258.SH	USD	USD			4.330000	USD-Federal Funds-H.15	20.358000	30,537.00	2.780798	0.84	1.000000			1.000000		
	Open	NEW	06 Jan 2025	1,500	CNE100002GB6	CNY	7.323000	90.00	50.0000	ACT/360		2.780798	4,171.20	4,171.20	(0.83)	0.00			0.00		
			25 Sep 2034																		
SDB3260123366		Equity Reset	31 Dec 2024		603258.SH	USD	USD			4.330000	USD-Federal Funds-H.15	19.890000	2,209,779.00	2.979011	-	1.000000			1.000000		
		NEW	06 Jan 2025	111,100	CNE100002GB6	CNY	7.322700	90.00	50.0000	ACT/360		2.716211	301,771.04	330,968.13	0.00				(29,197.09)		
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3261862941		Equity Reset	31 Dec 2024		603931.SH	USD	USD			4.330000	USD-Federal Funds-H.15	23.190000	136,821.00	3.602745	-	1.000000			1.000000		
		NEW	06 Jan 2025	5,900	CNE1000043S2	CNY	7.322700	90.00	50.0000	ACT/360		3.166865	18,684.50	21,256.20	0.00				(3,086.88)		
			02 Nov 2034																		
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3263040673	Buy	Partial Termination	31 Dec 2024		300025.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.926583	175,917.99	1.795988	0.84	1.000000			1.000000		
	Close	NEW	06 Jan 2025	16,100	CNE100000GG9	CNY	7.323000	100.00	(1,750.0000)	ACT/360		1.492515	24,029.49	28,915.40	(4.80)	0.00			0.00		
			24 Nov 2034																		
SDB3263040673	Buy	Full Termination	31 Dec 2024		300025.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.804001	5,402.00	1.847820	(2.50)	1.000000			1.000000		
	Close	NEW	06 Jan 2025	500	CNE100000GG9	CNY	7.323000	100.00	(1,750.0000)	ACT/360		1.475278	737.64	923.91	(0.15)	0.00			0.00		
			24 Nov 2034																		
SDB3263040673		Equity Reset	31 Dec 2024		300025.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.750000	0.00	0.000000	-	0.000000			0.000000		
		NEW	06 Jan 2025	0	CNE100000GG9	CNY	7.322700	100.00	(1,750.0000)	ACT/360		0.000000	0.00	0.00	0.00	0.00			5,072.18		
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND																					
SDB3264390182		Equity Reset	31 Dec 2024		600126.SH	USD	USD			4.330000	USD-Federal Funds-H.15	4.780000	0.00	0.000000	-	0.000000			0.000000		
		NEW	06 Jan 2025	0	CNE000000V97	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	0.00			101.47		
			21 Dec 2034																		
SDB3264390223		Equity Reset	31 Dec 2024		600126.SH	USD	USD			4.330000	USD-Federal Funds-H.15	4.780000	0.00	0.000000	-	0.000000			0.000000		
		NEW	06 Jan 2025	0	CNE000000V97	CNY	7.322700	100.00	(275.0000)	ACT/360		0.000000	0.00	0.00	0.00	0.00			(41.06)		
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND																					
SDB3264649809		Equity Reset	31 Dec 2024		300792.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	24.000000	0.00	0.000000	-	0.000000			0.000000		
		NEW	06 Jan 2025	0	CNE100003N92	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	0.00			0.00		
			02 Jan 2035																	13.60	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264649888			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100003N92	CNY	7.322700	100.00	(1,775.0000)	ACT/360	0.000000	0.00	0.00	0.00	(219.00)
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261928039			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002508.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.430000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE100000WY9	CNY	7.322700	100.00	(1,669.0104)	ACT/360	0.000000	0.00	0.00	0.00	1,068.57
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123628			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600460.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.020000	(1,608,036.00)	3.825239	-	1.000000
		NEW	25 Sep 2034	(61,800)	CNE000001DN1	CNY	7.322700	100.00	(1,491.5048)	ACT/360	3.553334	(219,596.04)	(236,399.77)	0.00	16,803.73
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122839			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		300360.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	84,200	CNE100001R17	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,073.89
SDB3260122839			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300360.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.770000	1,412,034.00	2.321029	-	1.000000
		NEW	25 Sep 2034	84,200	CNE100001R17	CNY	7.322700	90.00	50.0000	ACT/360	2.290139	192,829.70	195,430.62	0.00	(2,600.92)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3264054647			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.560000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000001CZ7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	11.64
SDB3264054709			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.560000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000001CZ7	CNY	7.322700	100.00	(2,025.0000)	ACT/360	0.000000	0.00	0.00	0.00	104.27
SDB3264649837			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.560000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE000001CZ7	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	83.83
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS H															
SDB3260661444			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		3347.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	CNE1000040M1	HKD	1.000000	90.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	517.79
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260962047			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	54.620000	2,616,298.00	8.537627	-	1.000000
		NEW	13 Oct 2034	47,900	CNE100001KV8	CNY	7.322700	90.00	50.0000	ACT/360	7.458997	357,285.96	408,952.31	0.00	(51,666.40)
HANSOH PHARMACEUTICAL GROUP COMPANY LIMITED CMN															
SDB3260661458			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		3692.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	KYG549581067	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,744.11)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3264649813			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.280000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100001DV3	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	194.22

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264649894		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.280000	0.00	0.000000	-	0.000000	
			02 Jan 2035	0 CNE100001DV3	CNY	7.322700	100.00	(1,675.0000)	ACT/360	0.000000	0.00	0.00	0.00	55.41	
HCL TECHNOLOGIES LIMITED CMN															
SDB3262116181		Equity Reset NEW	31 Dec 2024											0.00	
			02 Jan 2025	HCLT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,917.400000	0.00	0.000000	-	0.000000	
			07 Nov 2034	0 INE860A01027	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	44,826.69	
HD RENEWABLE ENERGY CO., LTD. CMN															
SDB3260661399		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025	6873.TW	USD	USD		4.330000	USD-Federal Funds-H.15	209.500000	(628,500.00)	6.274738	-	1.000000	
			12 Oct 2034	(3,000) TW0006873003	TWD	32.800000	100.00	(800.0000)	ACT/360	6.387195	(19,161.58)	(18,824.21)	0.00	(337.37)	
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262540434		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	603313.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.750000	0.00	0.000000	-	0.000000	
			16 Nov 2034	0 CNE1000030G4	CNY	7.322700	100.00	(1,075.0000)	ACT/360	0.000000	0.00	0.00	0.00	471.25	
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260427138		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.750000	653,425.00	2.036995	-	1.000000	
			10 Oct 2034	44,300 CNE000001929	CNY	7.322700	90.00	50.0000	ACT/360	2.014284	89,232.78	90,238.88	0.00	(1,006.10)	
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261789932		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600312.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.200000	0.00	0.000000	-	0.000000	
			02 Nov 2034	0 CNE000001774	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	12,379.21	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260492462		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	000895.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.960000	5,763,120.00	3.405117	-	1.000000	
			11 Oct 2034	222,000 CNE000000XM3	CNY	7.322700	90.00	50.0000	ACT/360	3.545140	787,021.08	755,935.88	0.00	31,085.20	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260961903		Dividends NEW	31 Dec 2024											0.00	
			06 Jan 2025	603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000	
		13 Oct 2034	38,300 CNE100002540	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,184.44		
SDB3260961903		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.780000	1,034,430.00	3.191505	-	1.000000	
			13 Oct 2034	43,500 CNE100002540	CNY	7.322700	90.00	50.0000	ACT/360	3.247436	141,263.47	138,830.47	0.00	2,432.99	
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3263985618		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	001896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.150000	0.00	0.000000	-	0.000000	
			14 Dec 2034	0 CNE000000T23	CNY	7.322700	100.00	(1,473.1675)	ACT/360	0.000000	0.00	0.00	0.00	3,395.10	
HENDERSON LAND DEVLPMNT (ORD) CMN															
SDB3260854801		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025	0012.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000	
			11 Oct 2034	0 HK0012000102	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(11,952.63)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /		Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /		Settlement /
	Open/Close	Action	Maturity Date			Underlier CCY	Underlier		Spread L/S	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount		Net Amount (Settle CCY)
066831553 (Cont.)																
HENGAN INTL GROUP CO LTD CMN																
SDB3264857814	Sell	Upsize Trade	31 Dec 2024												0.00	
			03 Jan 2025	1044.HK	HKD	HKD	5.188260	HKD-HONIX	22.501923	(146,262.50)	22.499223	1.20	1.000000			
	Open	NEW	29 Dec 2034	(6,500)	KYG4402L1510	HKD	1.000000	100.00	(30.0000)	ACT/365	22.499223	(146,244.95)	(146,244.95)	(17.55)	0.00	
			31 Dec 2024											10.85		
SDB3264857814	Sell	Upsize Trade	03 Jan 2025	1044.HK	HKD	HKD	5.188260	HKD-HONIX	22.572727	(124,150.00)	22.545527	1.20	1.000000			
			29 Dec 2034	(5,500)	KYG4402L1510	HKD	1.000000	100.00	(30.0000)	ACT/365	22.545527	(124,000.40)	(124,000.40)	(14.90)	0.00	
	Open	NEW	31 Dec 2024										0.00			
			03 Jan 2025	1044.HK	HKD	HKD	5.188260	HKD-HONIX	22.450000	(538,800.00)	22.472090	-	1.000000			
SDB3264857814		Equity Reset	03 Jan 2025		1044.HK	HKD	HKD	5.188260	HKD-HONIX	22.450000	(538,800.00)	(539,330.16)	0.00		530.16	
		NEW	29 Dec 2034	(24,000)	KYG4402L1510	HKD	1.000000	100.00	(30.0000)	ACT/365	22.450000	(538,800.00)	(539,330.16)	0.00		
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264255562		Equity Reset	31 Dec 2024												0.00	
		NEW	06 Jan 2025	600346.SH	USD	USD	4.330000	USD-Federal Funds-H.15	15.350000	(1,958,660.00)	2.093364	-	1.000000			
		NEW	18 Dec 2034	(127,600)	CNE0000018V0	CNY	7.322700	100.00	(1,000.1371)	ACT/360	2.096221	(267,477.80)	(267,113.24)	0.00		(364.55)
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264328873		Equity Reset	31 Dec 2024												0.00	
		NEW	06 Jan 2025	603223.SH	USD	USD	4.330000	USD-Federal Funds-H.15	10.480000	(70,216.00)	1.437183	-	1.000000			
		NEW	21 Dec 2034	(6,700)	CNE100002276	CNY	7.322700	100.00	(1,651.1194)	ACT/360	1.431166	(9,588.81)	(9,629.13)	0.00		40.31
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260122956		Equity Reset	31 Dec 2024												0.00	
		NEW	06 Jan 2025	300847.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	17.140000	1,527,174.00	2.476455	-	1.000000			
		NEW	25 Sep 2034	89,100	CNE1000040Y6	CNY	7.322700	90.00	50.0000	ACT/360	2.340667	208,553.43	220,652.14	0.00		(12,025.02)
HINDUSTAN AERONAUTICS LIMITED CMN																
SDB3264583769	Buy	Upsize Trade	31 Dec 2024												12.50	
			02 Jan 2025	HIAE.NS	USD	USD	4.330000	USD-Federal Funds-H.15	4,150.875402	13,212,236.40	48.552885	4.00	1.000000			
	Open	NEW	21 Dec 2034	3,183	INE066F01020	INR	85.632900	78.16	75.0000	ACT/360	48.552885	154,543.83	154,543.83	(61.72)	0.00	
31 Dec 2024													0.00			
SDB3264583769		Equity Reset	02 Jan 2025		HIAE.NS	USD	USD	4.330000	USD-Federal Funds-H.15	4,178.350000	63,364,677.75	49.612986	-	1.000000		
		NEW	21 Dec 2034	15,165	INE066F01020	INR	85.624500	78.16	75.0000	ACT/360	48.798533	740,029.75	752,380.94	0.00		(12,351.19)
HINDUSTAN ZINC LIMITED CMN																
SDB3264858081	Buy	Upsize Trade	31 Dec 2024												12.50	
			02 Jan 2025	HZNC.NS	USD	USD	4.330000	USD-Federal Funds-H.15	438.905181	3,595,072.34	5.133884	4.00	1.000000			
	Open	NEW	28 Dec 2034	8,191	INE267A01025	INR	85.632900	78.16	75.0000	ACT/360	5.133884	42,051.64	42,051.64	(16.79)	0.00	
31 Dec 2024													0.00			
SDB3264858081		Equity Reset	02 Jan 2025		HZNC.NS	USD	USD	4.330000	USD-Federal Funds-H.15	444.000000	4,627,812.00	5.177030	-	1.000000		
		NEW	28 Dec 2034	10,423	INE267A01025	INR	85.624500	78.16	75.0000	ACT/360	5.185432	54,047.76	53,960.18	0.00		87.58
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H																
SDB3260661417		Equity Reset	31 Dec 2024												0.00	
		NEW	03 Jan 2025	0921.HK	HKD	HKD	5.188260	HKD-HONIX	24.550000	(98,200.00)	21.950000	-	1.000000			
		NEW	11 Oct 2034	(4,000)	CNE100000353	HKD	1.000000	100.00	(30.0000)	ACT/365	24.550000	(98,200.00)	(87,800.00)	0.00		(10,400.00)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND																
SDB3261439312	Buy	Upsize Trade	31 Dec 2024												0.84	
			06 Jan 2025	688222.SH	USD	USD	4.330000	USD-Federal Funds-H.15	12.409757	6,204.88	1.695109	2.00	1.000000			
	Open	NEW	26 Oct 2034	500	CNE1000040G3	CNY	7.323000	90.00	50.0000	ACT/360	1.695109	847.55	847.55	(0.17)	0.00	
26 Oct 2034													0.00			

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3261439312	Buy	Upsize Trade	31 Dec 2024		688222.SH	USD								(2.50)	
	Open	NEW	06 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	12.794997	2,559.00	1.747147	2.00	1.000000
SDB3261439312			26 Oct 2034	200	CNE1000040G3	CNY	7.323000	90.00	50.0000	ACT/360	1.747147	349.43	349.43	(0.07)	0.00
		Equity Reset	31 Dec 2024		688222.SH	USD								0.00	
SDB3261439312		NEW	06 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	12.320000	892,362.24	1.729905	-	1.000000
			26 Oct 2034	72,432	CNE1000040G3	CNY	7.322700	90.00	50.0000	ACT/360	1.682440	121,862.49	125,300.48	0.00	(3,437.98)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530570		Equity Reset	31 Dec 2024		300033.ZK	USD								0.00	
		NEW	06 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	287.500000	0.00	0.000000	-	0.000000
SDB3264120684			07 Dec 2034	0	CNE100000JG3	CNY	7.322700	100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,637.44)
		Equity Reset	31 Dec 2024		300033.ZK	USD								0.00	
SDB3264120684		NEW	06 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	287.500000	891,250.00	44.218021	-	1.000000
			14 Dec 2034	3,100	CNE100000JG3	CNY	7.322700	90.00	50.0000	ACT/360	39.261475	121,710.57	137,075.86	0.00	(17,061.83)
HIYES INTERNATIONAL CO LTD ORD CMN															
SDB3260121430		Equity Reset	31 Dec 2024		2348.TW	USD								0.00	
		NEW	03 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	201.000000	(1,005,000.00)	5.522997	-	1.000000
SDB3260121430			22 Sep 2034	(5,000)	TW0002348000	TWD	32.800000	100.00	(985.0000)	ACT/360	6.128049	(30,640.24)	(27,614.99)	0.00	(3,025.26)
HON HAI PRECISION INDUSTRY CMN															
SDB3264054724		Equity Reset	31 Dec 2024		2317.TW	USD								0.00	
		NEW	03 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	184.000000	1,472,000.00	5.766853	-	1.000000
SDB3264054724			13 Dec 2034	8,000	TW0002317005	TWD	32.800000	90.00	30.0000	ACT/360	5.609756	44,878.05	46,134.82	0.00	(5,790.33)
HONG KONG EXCHANGES & CLEAR CMN															
SDB3260962350		Equity Reset	31 Dec 2024		0388.HK	HKD								0.00	
		NEW	03 Jan 2025				HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3264921637	Buy	Upsize Trade	12 Oct 2034	0	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	274,473.57
	Open	NEW	03 Jan 2025		0388.HK	HKD								0.00	
SDB3264921637			04 Jan 2035	800	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	294.562500	235,650.00	294.597848	1.20	1.000000
	Open	NEW	04 Jan 2035		0388.HK	HKD								(28.28)	0.00
SDB3264921637	Buy	Upsize Trade	31 Dec 2024		0388.HK	HKD								10.85	
	Open	NEW	03 Jan 2025				HKD		5.188260	HKD-HONIX	294.633333	176,780.00	294.988366	1.20	1.000000
SDB3264921637			04 Jan 2035	600	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	294.988366	176,993.02	176,993.02	(21.21)	0.00
		Equity Reset	31 Dec 2024		0388.HK	HKD								0.00	
SDB3264921637		NEW	03 Jan 2025				HKD		5.188260	HKD-HONIX	294.800000	1,149,720.00	295.292879	-	1.000000
			04 Jan 2035	3,900	HK0388045442	HKD	1.000000	100.00	30.0000	ACT/365	294.800000	1,149,720.00	1,151,642.23	0.00	(1,922.23)
HONG LEONG BANK BERHAD CMN															
SDB3260661760	Sell	Full Termination	31 Dec 2024		HLBB.KL	USD								13.21	
	Close	NEW	03 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	20.483758	(67,596.40)	4.657658	5.00	1.000000
SDB3260661760			11 Oct 2034	(3,300)	MYL5819OO007	MYR	4.474500	100.00	150.0000	ACT/360	4.569620	(15,079.75)	(15,370.27)	(7.55)	0.00
		Equity Reset	31 Dec 2024		HLBB.KL	USD								0.00	
SDB3260661760		NEW	03 Jan 2025				USD		4.330000	USD-Federal Funds-H.15	20.560000	0.00	0.000000	-	0.000000
			11 Oct 2034	0	MYL5819OO007	MYR	4.466500	100.00	150.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,183.77)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and any official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity										
066831553 (Cont.)														
HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260427202			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600885.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.820000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0 CNE000000JK6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,644.60)
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262681193			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300345.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.640000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0 CNE100001K30	CNY	7.322700	100.00	(2,184.5679)	ACT/360	0.000000	0.00	0.00	0.00	584.98
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123629			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	55.560000	(7,706,172.00)	8.167317	-	1.000000
		NEW	25 Sep 2034	(138,700) CNE100002V10	CNY	7.322700	100.00	(1,762.4729)	ACT/360	7.587365	(1,052,367.53)	(1,132,806.93)	0.00	80,439.41
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN														
SDB3264858077	Buy	Upsize Trade	31 Dec 2024										12.50	
	Open	NEW	02 Jan 2025	HUDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	231.778034	1,748,533.49	2.711113	4.00	1.000000
			28 Dec 2034	7,544 INE031A01017	INR	85.632900	78.16	75.0000	ACT/360	2.711113	20,452.64	20,452.64	(8.17)	0.00
SDB3264858077			31 Dec 2024										0.00	
		Equity Reset	02 Jan 2025	HUDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	234.710000	7,132,836.90	2.687355	-	1.000000
		NEW	28 Dec 2034	30,390 INE031A01017	INR	85.624500	78.16	75.0000	ACT/360	2.741155	83,303.70	81,668.71	0.00	1,634.99
HSIN-LI CHEMICAL INDUSTRIAL CO CMN														
SDB3264453056			31 Dec 2024										30.00	
	Sell	Upsize Trade	03 Jan 2025	4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	51.916666	(622,999.99)	1.578604	2.75	1.000000
	Open	NEW	20 Dec 2034	(12,000) TW0004303003	TWD	32.780000	100.00	(769.6428)	ACT/360	1.578604	(18,943.25)	(18,943.25)	(5.23)	0.00
SDB3264453056			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	52.100000	(1,667,200.00)	1.544064	-	1.000000
		NEW	20 Dec 2034	(32,000) TW0004303003	TWD	32.800000	100.00	(769.6428)	ACT/360	1.588415	(50,829.28)	(49,410.05)	0.00	(1,419.23)
HUA HONG SEMICONDUCTOR LIMITED CMN														
SDB3264054707			31 Dec 2024										0.00	
	Sell	Upsize Trade	03 Jan 2025	1347.HK	HKD	HKD		5.188260	HKD-HONIX	22.072500	(220,725.00)	22.069851	1.20	1.000000
	Open	NEW	13 Dec 2034	(10,000) HK0000218211	HKD	1.000000	100.00	(150.0000)	ACT/365	22.069851	(220,698.51)	(220,698.51)	(26.49)	0.00
SDB3264054707			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	1347.HK	HKD	HKD		5.188260	HKD-HONIX	21.650000	(389,700.00)	22.272445	-	1.000000
		NEW	13 Dec 2034	(18,000) HK0000218211	HKD	1.000000	100.00	(150.0000)	ACT/365	21.650000	(389,700.00)	(400,904.02)	0.00	11,204.02
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3262990901			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.010000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0 CNE000001FW7	CNY	7.322700	100.00	(501.9938)	ACT/360	0.000000	0.00	0.00	0.00	389.42
SDB3264054720			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.010000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0 CNE000001FW7	CNY	7.322700	100.00	(100.0000)	ACT/360	0.000000	0.00	0.00	0.00	385.07
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262115524			31 Dec 2024										(2.50)	
	Buy	Upsize Trade	06 Jan 2025	300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.707335	26,561.00	2.417923	2.00	1.000000
	Open	NEW	09 Nov 2034	1,500 CNE100003605	CNY	7.323000	90.00	50.0000	ACT/360	2.417923	3,626.88	3,626.88	(0.73)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3262115524	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.579001	35,158.00	2.401201	0.84 2.00	1.000000
	Open	NEW	09 Nov 2034	2,000	CNE100003605	CNY	7.323000	90.00	50.0000	ACT/360	2.401201	4,802.40	4,802.40	(0.96)	0.00
SDB3262115524		Equity Reset	31 Dec 2024 06 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.390000	358,234.00	2.482022	0.00 -	1.000000
		NEW	09 Nov 2034	20,600	CNE100003605	CNY	7.322700	90.00	50.0000	ACT/360	2.374807	48,921.02	51,129.64	0.00	(2,208.62)
HUADIAN POWER INTL CORP LTD CMN CLASS H															
SDB3264054714	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025		1071.HK	HKD	HKD		5.188260	HKD-HONIX	3.998666	(119,959.98)	3.993848	10.85 1.20	1.000000
	Open	NEW	13 Dec 2034	(30,000)	CNE1000003D8	HKD	1.000000	100.00	(360.9375)	ACT/365	3.993848	(119,815.44)	(119,815.44)	(14.40)	0.00
SDB3264054714	Sell	Upsize Trade	31 Dec 2024 03 Jan 2025		1071.HK	HKD	HKD		5.188260	HKD-HONIX	3.990000	(7,980.00)	3.989521	0.00 1.20	1.000000
	Open	NEW	13 Dec 2034	(2,000)	CNE1000003D8	HKD	1.000000	100.00	(360.9375)	ACT/365	3.989521	(7,979.04)	(7,979.04)	(0.96)	0.00
SDB3264054714		Equity Reset	31 Dec 2024 03 Jan 2025		1071.HK	HKD	HKD		5.188260	HKD-HONIX	4.000000	(272,000.00)	3.905161	0.00 -	1.000000
		NEW	13 Dec 2034	(68,000)	CNE1000003D8	HKD	1.000000	100.00	(360.9375)	ACT/365	4.000000	(272,000.00)	(265,550.98)	0.00	(6,449.02)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123439	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.960864	604,822.95	4.775474	0.84 2.00	1.000000
	Open	NEW	25 Sep 2034	17,300	CNE0000011S1	CNY	7.323000	90.00	50.0000	ACT/360	4.775474	82,615.70	82,615.70	(16.52)	0.00
SDB3260123439	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.230174	200,811.99	4.810653	(2.50) 2.00	1.000000
	Open	NEW	25 Sep 2034	5,700	CNE0000011S1	CNY	7.323000	90.00	50.0000	ACT/360	4.810653	27,420.72	27,420.72	(5.48)	0.00
SDB3260123439		Equity Reset	31 Dec 2024 06 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.600000	4,933,960.00	5.102390	0.00 -	1.000000
		NEW	25 Sep 2034	142,600	CNE0000011S1	CNY	7.322700	90.00	50.0000	ACT/360	4.725033	673,789.71	727,600.87	0.00	(53,811.16)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264120640		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	14 Dec 2034	0	CNE100002MT6	CNY	7.322700	100.00	(2,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	(497.52)
SDB3264120709		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	14 Dec 2034	0	CNE100002MT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,742.60)
SDB3264120720		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	14 Dec 2034	0	CNE100002MT6	CNY	7.322700	100.00	(2,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	(27.77)
SDB3264178787		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	15 Dec 2034	0	CNE100002MT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	117.49
SDB3264178826		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	15 Dec 2034	0	CNE100002MT6	CNY	7.322700	100.00	(1,948.3050)	ACT/360	0.000000	0.00	0.00	0.00	(664.52)
SDB3264390179		Equity Reset	31 Dec 2024 06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00 -	0.000000
		NEW	21 Dec 2034	0	CNE100002MT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(150.38)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
066831553 (Cont.)																	
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
SDB3264390226		Equity Reset	31 Dec 2024		300592.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	14.280000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025		CNE100002MT6	CNY	7.322700	100.00	(1,750.0000)	ACT/360		0.000000	0.00	0.00	0.00	-	0.000000
			21 Dec 2034	0												0.00	1,604.59
SDB3264921676	Sell Open	Upsize Trade	31 Dec 2024		300592.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	14.659545	(356,226.94)	2.000280	5.84	1.000000	
		NEW	06 Jan 2025	(24,300)	CNE100002MT6	CNY	7.323000	100.00	(1,867.3913)	ACT/360		2.000280	(48,606.80)	(48,606.80)	2.00	0.00	0.000000
			05 Jan 2035												(9.73)	0.00	
SDB3264921676	Sell Open	Upsize Trade	31 Dec 2024		300592.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	14.531622	(627,766.07)	1.983488	2.50	1.000000	
		NEW	06 Jan 2025	(43,200)	CNE100002MT6	CNY	7.323000	100.00	(1,867.3913)	ACT/360		1.983488	(85,686.68)	(85,686.68)	2.00	0.00	0.000000
			05 Jan 2035												(17.15)	0.00	
SDB3264921676		Equity Reset	31 Dec 2024		300592.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	14.280000	(989,604.00)	1.991216	0.00	1.000000	
		NEW	06 Jan 2025	(69,300)	CNE100002MT6	CNY	7.322700	100.00	(1,867.3913)	ACT/360		1.950100	(135,141.93)	(137,991.30)	0.00	-	0.000000
			05 Jan 2035												0.00	2,708.73	
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
SDB3260122977		Equity Reset	31 Dec 2024		300979.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	78.650000	928,070.00	10.430961	0.00	1.000000	
		NEW	06 Jan 2025	11,800	CNE100004KP4	CNY	7.322700	90.00	50.0000	ACT/360		10.740574	126,738.77	123,085.34	-	0.000000	
			25 Sep 2034												0.00	2,933.15	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND																	
SDB3260123474		Equity Reset	31 Dec 2024		600025.SH	USD	USD			4.330000	USD-Federal Funds-H.15	9.510000	3,990,396.00	1.285214	0.00	1.000000	
		NEW	06 Jan 2025	419,600	CNE100002T71	CNY	7.322700	90.00	50.0000	ACT/360		1.298701	544,934.94	539,275.79	-	0.000000	
			25 Sep 2034												0.00	5,659.15	
HUANENG POWER INTL INC CMN CLASS H																	
SDB3264054659		Equity Reset	31 Dec 2024		0902.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000	
		NEW	03 Jan 2025	0	CNE1000006Z4	HKD	1.000000	100.00	(30.0000)	ACT/365		0.000000	0.00	0.00	-	0.000000	
			13 Dec 2034												0.00	(165.58)	
SDB3264328840	Sell Open	Upsize Trade	31 Dec 2024		0902.HK	HKD	HKD			5.188260	HKD-HONIX	4.248750	(67,980.00)	4.243630	10.85	1.000000	
		NEW	03 Jan 2025	(16,000)	CNE1000006Z4	HKD	1.000000	100.00	(30.0000)	ACT/365		4.243630	(67,898.08)	(67,898.08)	1.20	0.000000	
			20 Dec 2034												(8.16)	0.00	
SDB3264328840		Equity Reset	31 Dec 2024		0902.HK	HKD	HKD			5.188260	HKD-HONIX	4.280000	(273,920.00)	4.309426	0.00	1.000000	
		NEW	03 Jan 2025	(64,000)	CNE1000006Z4	HKD	1.000000	100.00	(30.0000)	ACT/365		4.280000	(273,920.00)	(275,803.24)	-	0.000000	
			20 Dec 2034												0.00	1,883.24	
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
SDB3262441829	Buy Close	Partial Termination	31 Dec 2024		600054.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.322998	73,599.49	1.596153	0.00	1.000000	
		NEW	06 Jan 2025	6,500	CNE000000PV0	CNY	7.323000	100.00	(1,762.6427)	ACT/360		1.546224	10,050.46	10,374.99	0.00	0.000000	
			13 Nov 2034												0.00	0.00	
SDB3262441829		Equity Reset	31 Dec 2024		600054.SH	USD	USD			4.330000	USD-Federal Funds-H.15	11.300000	(2,004,620.00)	1.637597	0.00	1.000000	
		NEW	06 Jan 2025	(177,400)	CNE000000PV0	CNY	7.322700	100.00	(1,762.6427)	ACT/360		1.543147	(273,754.28)	(290,509.62)	-	0.000000	
			13 Nov 2034												0.00	15,804.21	
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
SDB3263426721		Equity Reset	31 Dec 2024		300997.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	15.460000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025	0	CNE100004L77	CNY	7.322700	100.00	(2,250.0000)	ACT/360		0.000000	0.00	0.00	-	0.000000	
			04 Dec 2034												0.00	153.22	
SDB3264255556		Equity Reset	31 Dec 2024		300997.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	15.460000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025	0	CNE100004L77	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	-	0.000000	
			18 Dec 2034												0.00	(7.21)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264255576			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300997.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.460000	0.00	0.000000	-	0.000000
		NEW	18 Dec 2034	0	CNE100004L77	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	21.33
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097775			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601688.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.590000	2,861,893.00	2.483498	-	1.000000
		NEW	19 Oct 2034	162,700	CNE100000LQ8	CNY	7.322700	90.00	50.0000	ACT/360	2.402119	390,824.76	404,065.17	0.00	(13,240.41)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097719			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002926.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.310000	166,200.00	1.221644	-	1.000000
		NEW	19 Oct 2034	20,000	CNE1000033J2	CNY	7.322700	90.00	50.0000	ACT/360	1.134827	22,696.54	24,432.88	0.00	(1,736.34)
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262681170			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100005WL5	CNY		100.00	(1,795.3125)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3262681170			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.040000	(91,392.00)	2.964283	-	1.000000
		AMEND	16 Nov 2034	(4,800)	CNE100005WL5	CNY	7.322700	100.00	(1,795.3125)	ACT/360	2.600134	(12,480.64)	(14,228.56)	0.00	1,984.59
HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262741474			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600741.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.610000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE000000M15	CNY	7.322700	100.00	(1,425.0000)	ACT/360	0.000000	0.00	0.00	0.00	358.45
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262055915			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300054.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.020000	0.00	0.000000	-	0.000000
		NEW	06 Nov 2034	0	CNE100000LM7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,169.19)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260760878			31 Dec 2024											0.84	
	Buy	Upsize Trade	06 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.269697	96,590.00	3.998090	2.00	1.000000
	Open	NEW	12 Oct 2034	3,300	CNE0000018X6	CNY	7.323000	90.00	50.0000	ACT/360	3.998090	13,193.70	13,193.70	(2.64)	0.00
SDB3260760878			31 Dec 2024											(2.50)	
	Buy	Upsize Trade	06 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.464092	32,410.50	4.023299	2.00	1.000000
	Open	NEW	12 Oct 2034	1,100	CNE0000018X6	CNY	7.323000	90.00	50.0000	ACT/360	4.023299	4,425.63	4,425.63	(0.89)	0.00
SDB3260760878			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.080000	840,412.00	4.057765	-	1.000000
		NEW	12 Oct 2034	28,900	CNE0000018X6	CNY	7.322700	90.00	50.0000	ACT/360	3.971213	114,768.06	117,269.42	0.00	(2,501.37)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND															
SDB3262741452			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.810000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE0000004X6	CNY	7.322700	100.00	(1,907.2916)	ACT/360	0.000000	0.00	0.00	0.00	(246.97)
SDB3263707277			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.810000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE0000004X6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.67)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263707314			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		000751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.810000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE0000004X6	CNY	7.322700	100.00	(1,900.0000)	ACT/360	0.000000	0.00	0.00	0.00	(12.43)
SDB3263985598			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		000751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.810000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE0000004X6	CNY	7.322700	100.00	(1,746.3793)	ACT/360	0.000000	0.00	0.00	0.00	1,570.87
HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262441812			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		688157.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.310000	0.00	0.000000	-	0.000000
		NEW	13 Nov 2034	0	CNE100003ZS8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(668.64)
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262741469			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.180000	(512,468.00)	0.609440	-	1.000000
		NEW	17 Nov 2034	(122,600)	CNE000001006	CNY	7.322700	100.00	(1,589.3148)	ACT/360	0.570828	(69,983.51)	(74,717.34)	0.00	4,733.83
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649868			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.080000	(123,488.00)	1.248217	-	1.000000
		NEW	02 Jan 2035	(13,600)	CNE100004K29	CNY	7.322700	100.00	(1,600.0000)	ACT/360	1.239980	(16,863.73)	(16,975.76)	0.00	112.03
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260123688			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		600570.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.990000	(2,239.20)	4.239824	-	1.000000
		NEW	25 Sep 2034	(80)	CNE000001GD5	CNY	7.322700	100.00	(1,525.0000)	ACT/360	3.822361	(305.79)	(339.19)	0.00	33.40
HWANG CHANG GEN CONTRACTOR CO CMN															
SDB3260661423			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		2543.TW	USD	USD		4.330000	USD-Federal Funds-H.15	73.500000	(1,813,245.00)	2.273634	-	1.000000
		NEW	12 Oct 2034	(24,670)	TW0002543006	TWD	32.800000	100.00	(900.0000)	ACT/360	2.240854	(55,281.87)	(56,090.55)	0.00	1,111.31
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261928006			31 Dec 2024										5.84		
	Sell	Upsize Trade	06 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	150.047502	(90,028.50)	20.473829	2.00	1.000000
	Open	NEW	02 Nov 2034	(600)	CNE100005PT2	CNY	7.323000	100.00	(719.4703)	ACT/360	20.473829	(12,284.30)	(12,284.30)	(2.46)	0.00
SDB3261928006			31 Dec 2024										2.50		
	Sell	Upsize Trade	06 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	153.680000	(30,736.00)	20.976491	2.00	1.000000
	Open	NEW	02 Nov 2034	(200)	CNE100005PT2	CNY	7.323000	100.00	(719.4703)	ACT/360	20.976491	(4,195.30)	(4,195.30)	(0.84)	0.00
SDB3261928006			31 Dec 2024										0.00		
		Spread Change	31 Dec 2024		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(723.8899)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3261928006			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	149.790000	(3,549,274.05)	19.034805	-	1.000000
		AMEND	02 Nov 2034	(23,695)	CNE100005PT2	CNY	7.322700	100.00	(723.8899)	ACT/360	20.455570	(484,694.73)	(451,029.70)	0.00	(33,128.34)
IDBI BANK LTD CMN															
SDB3264520720			31 Dec 2024										0.00		
		Equity Reset	02 Jan 2025		IDBI.NS	USD	USD		4.330000	USD-Federal Funds-H.15	76.490000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	INE008A01015	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	(680.33)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID															
066831553 (Cont.)															
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123681		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.320000	(7,702,208.00)	-	1.000000	
			25 Sep 2034	(159,400)	CNE100000B81	CNY	7.322700	100.00	(1,515.7465)	ACT/360	6.598659	(1,051,826.24)	(1,131,861.81)	0.00	81,547.49
ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD ORDINARY FULLY PAID															
SDB3262800242		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025		ILU.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
			17 Nov 2034	0	AU000000ILU1	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	3,642.25
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260961780	Buy	Upsize Trade	31 Dec 2024										(2.50)		
	Open	NEW	06 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	185.336382	1,074,951.02	25.307540	2.00	1.000000
			13 Oct 2034	5,800	CNE100004868	CNY	7.323000	90.00	50.0000	ACT/360	25.307540	146,783.73	146,783.73	(29.36)	0.00
SDB3260961780	Buy	Upsize Trade	31 Dec 2024										0.84		
	Open	NEW	06 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	184.905651	2,814,264.01	25.257160	2.00	1.000000
			13 Oct 2034	15,220	CNE100004868	CNY	7.323000	90.00	50.0000	ACT/360	25.257160	384,413.98	384,413.98	(76.86)	0.00
SDB3260961780		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	182.500000	4,985,900.00	26.173979	-	1.000000
			13 Oct 2034	27,320	CNE100004868	CNY	7.322700	90.00	50.0000	ACT/360	24.922501	680,882.73	715,073.11	0.00	(31,716.80)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
SDB3262682862		Equity Reset	31 Dec 2024										0.00		
		NEW	02 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	786.900000	0.00	0.000000	-	0.000000
			14 Nov 2034	0	INE335Y01020	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	868.01
SDB3264650040	Buy	Upsize Trade	31 Dec 2024										12.50		
	Open	NEW	02 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	779.885532	4,340,062.99	9.122339	4.00	1.000000
			27 Dec 2034	5,565	INE335Y01020	INR	85.632900	78.16	75.0000	ACT/360	9.122339	50,765.82	50,765.82	(20.27)	0.00
SDB3264650040		Equity Reset	31 Dec 2024										0.00		
		NEW	02 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	786.900000	5,370,592.50	9.149412	-	1.000000
			27 Dec 2034	6,825	INE335Y01020	INR	85.624500	78.16	75.0000	ACT/360	9.190127	62,722.62	62,444.74	0.00	277.88
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
SDB3264716688		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025		1398.HK	HKD	HKD		5.188260	HKD-HONIX	5.210000	(1,948,540.00)	5.138045	-	1.000000
			29 Dec 2034	(374,000)	CNE1000003G1	HKD	1.000000	100.00	(30.0000)	ACT/365	5.210000	(1,948,540.00)	(1,921,628.87)	0.00	(26,911.13)
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264520324	Buy	Partial Termination	31 Dec 2024										(2.50)		
	Close	NEW	06 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.973463	1,198,040.94	0.893796	2.00	1.000000
			22 Dec 2034	171,800	CNE000001P37	CNY	7.323000	100.00	(350.0000)	ACT/360	0.952221	163,591.57	153,554.15	(32.72)	0.00
SDB3264520324	Buy	Partial Termination	31 Dec 2024										0.84		
	Close	NEW	06 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.972034	4,510,906.00	0.927014	2.00	1.000000
			22 Dec 2034	647,000	CNE000001P37	CNY	7.323000	100.00	(350.0000)	ACT/360	0.952344	616,166.57	599,778.27	(123.20)	0.00
SDB3264520324		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.920000	(2,671,120.00)	0.941277	-	1.000000
			22 Dec 2034	(386,000)	CNE000001P37	CNY	7.322700	100.00	(350.0000)	ACT/360	0.945007	(364,772.70)	(363,332.92)	0.00	(29,566.11)
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649850	Sell	Upsize Trade	31 Dec 2024										5.84		
	Open	NEW	06 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.423955	(427,327.01)	2.650379	2.00	1.000000
			02 Jan 2035	(22,000)	CNE000001QZ7	CNY	7.323000	100.00	(250.0000)	ACT/360	2.650379	(58,308.34)	(58,308.34)	(11.67)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity

AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3264649850	Sell	Upsize Trade	31 Dec 2024		601166.SH	USD							2.50	
	Open	NEW	06 Jan 2025	(2,300)	CNE000001QZ7	CNY	USD	100.00	4.330000 USD-Federal Funds-H.15 (250.0000) ACT/360	19.438694 2.653277	(44,709.00) (6,102.54)	2.653277 (6,102.54)	2.00 (1.22)	1.000000 0.00
SDB3264649850		Equity Reset	31 Dec 2024		601166.SH	USD							0.00	
		NEW	06 Jan 2025	(312,000)	CNE000001QZ7	CNY	USD	100.00	4.330000 USD-Federal Funds-H.15 (250.0000) ACT/360	19.160000 2.616521	(5,977,920.00) (816,354.55)	2.602544 (811,993.66)	- 0.00	1.000000 (4,360.90)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262115556		Dividends	31 Dec 2024		601377.SH	USD							0.00	
		NEW	06 Jan 2025	35,600	CNE100000V95	CNY	USD	90.00	4.330000 USD-Federal Funds-H.15 50.0000 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 131.50
SDB3262115556		Equity Reset	31 Dec 2024		601377.SH	USD							0.00	
		NEW	06 Jan 2025	35,600	CNE100000V95	CNY	USD	90.00	4.330000 USD-Federal Funds-H.15 50.0000 ACT/360	6.260000 0.854876	222,856.00 30,433.59	0.889976 31,683.15	- 0.00	1.000000 (1,249.56)
INFOSYS LIMITED CMN														
SDB3263427417		Equity Reset	31 Dec 2024		INFY.NS	USD							0.00	
		NEW	02 Jan 2025	0	INE009A01021	INR	USD	78.16	4.330000 USD-Federal Funds-H.15 75.0000 ACT/360	1,880.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 15,196.09
INFRATIL LIMITED CMN														
SDB3260121440		Dividends	31 Dec 2024		IFT.NZ	NZD							0.00	
		NEW	06 Jan 2025	(93,707)	NZIFTE0003S3	NZD		100.00	4.238169 NZD-OIS-RBNZ (35.0000) ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (6,793.76)
SDB3260121440		Equity Reset	31 Dec 2024		IFT.NZ	NZD							0.00	
		NEW	06 Jan 2025	(138,845)	NZIFTE0003S3	NZD		100.00	4.250000 NZD-OIS-RBNZ (35.0000) ACT/365	12.600000 12.600000	(1,749,447.00) (1,749,447.00)	12.694676 (1,762,592.34)	- 0.00	1.000000 16,948.29
INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260962271		Equity Reset	31 Dec 2024		000683.ZK	USD							0.00	
		NEW	06 Jan 2025	0	CNE000000P20	CNY	USD	90.00	4.330000 USD-Federal Funds-H.15 50.0000 ACT/360	5.590000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 204.20
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3261862950		Spread Change	31 Dec 2024		600010.SH	USD							0.00	
		NEW	31 Dec 2024	0	CNE0000017H1	CNY	USD	100.00	4.330000 USD-Federal Funds-H.15 (1,208.5690) ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SDB3261862950		Equity Reset	31 Dec 2024		600010.SH	USD							0.00	
		AMEND	06 Jan 2025	(1,071,400)	CNE0000017H1	CNY	USD	100.00	4.330000 USD-Federal Funds-H.15 (1,208.5690) ACT/360	1.860000 0.254005	(1,992,804.00) (272,140.96)	0.265334 (284,278.85)	- 0.00	1.000000 12,434.23
INNOLUX CORPORATION CMN														
SDB3260661467		Equity Reset	31 Dec 2024		3481.TW	USD							0.00	
		NEW	03 Jan 2025	(183,000)	TW0003481008	TWD	USD	100.00	4.330000 USD-Federal Funds-H.15 (40.0000) ACT/360	14.350000 0.437500	(2,626,050.00) (80,062.50)	0.464852 (85,067.92)	- 0.00	1.000000 5,005.42
INNOVENT BIOLOGICS INC CMN														
SDB3263308443	Sell	Upsize Trade	31 Dec 2024		1801.HK	HKD							0.00	
	Open	NEW	03 Jan 2025	(4,500)	KYG4818G1010	HKD	HKD	100.00	5.188260 HKD-HONIX (30.0000) ACT/365	36.650000 36.645602	(164,925.00) (164,905.21)	36.645602 (164,905.21)	1.20 (19.79)	1.000000 0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
INNOVENT BIOLOGICS INC CMN (Cont.)																
SDB3263308443	Sell	Upsize Trade	31 Dec 2024		1801.HK	HKD	HKD			5.188260	HKD-HONIX	36.558695	(420,424.99)	36.514642	10.85	
	Open	NEW	03 Jan 2025	(11,500)	KYG4818G1010	HKD	1.000000	100.00		(30.0000)	ACT/365	36.514642	(419,918.38)	(419,918.38)	1.20	1.000000
SDB3263308443		Equity Reset	31 Dec 2024		1801.HK	HKD	HKD			5.188260	HKD-HONIX	36.600000	(1,244,400.00)	37.097494	0.00	
		NEW	03 Jan 2025	(34,000)	KYG4818G1010	HKD	1.000000	100.00		(30.0000)	ACT/365	36.600000	(1,244,400.00)	(1,261,314.79)	-	1.000000
INNUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260588432		Equity Reset	31 Dec 2024		000795.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	9.730000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE000000SL5	CNY	7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	-	0.000000
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3264583148		Equity Reset	31 Dec 2024		000977.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	51.880000	(653,688.00)	7.088879	0.00	1.000000
		NEW	06 Jan 2025	(12,600)	CNE0000012M2	CNY	7.322700	100.00		(1,425.0000)	ACT/360	7.084818	(89,268.71)	(89,319.87)	-	51.17
INSYDE SOFTWARE, CORP. CMN																
SDB3260661408		Equity Reset	31 Dec 2024		6231.TWO	USD	USD			4.330000	USD-Federal Funds-H.15	386.000000	772,000.00	14.359793	0.00	1.000000
		NEW	03 Jan 2025	2,000	TW0006231004	TWD	32.800000	90.00		30.0000	ACT/360	11.768293	23,536.59	28,719.59	-	(5,183.00)
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260861215		Equity Reset	31 Dec 2024		300677.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	25.280000	(1,178,048.00)	3.721406	0.00	1.000000
		NEW	06 Jan 2025	(46,600)	CNE100003456	CNY	7.322700	100.00		(1,499.6781)	ACT/360	3.452279	(160,876.20)	(173,417.50)	-	12,541.30
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3263530545		Equity Reset	31 Dec 2024		688301.SH	USD	USD			4.330000	USD-Federal Funds-H.15	95.570000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE1000042V8	CNY	7.322700	100.00		(2,250.0000)	ACT/360	0.000000	0.00	0.00	-	3,357.33
SDB3264120675	Sell	Upsize Trade	31 Dec 2024		688301.SH	USD	USD			4.330000	USD-Federal Funds-H.15	94.199635	(38,621.85)	12.857742	2.50	1.000000
	Open	NEW	07 Dec 2024	(410)	CNE1000042V8	CNY	7.323000	100.00		(1,583.4707)	ACT/360	12.857742	(5,271.67)	(5,271.67)	2.00	0.00
SDB3264120675	Sell	Upsize Trade	31 Dec 2024		688301.SH	USD	USD			4.330000	USD-Federal Funds-H.15	95.387036	(75,355.76)	13.015464	5.84	1.000000
	Open	NEW	06 Jan 2025	(790)	CNE1000042V8	CNY	7.323000	100.00		(1,583.4707)	ACT/360	13.015464	(10,282.22)	(10,282.22)	2.00	0.00
SDB3264120675		Equity Reset	31 Dec 2024		688301.SH	USD	USD			4.330000	USD-Federal Funds-H.15	95.570000	(1,706,211.21)	13.796409	0.00	1.000000
		NEW	06 Jan 2025	(17,853)	CNE1000042V8	CNY	7.322700	100.00		(1,583.4707)	ACT/360	13.051197	(233,003.02)	(246,307.29)	-	18,915.83
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263242808		Equity Reset	31 Dec 2024		301236.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	58.710000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE1000058S0	CNY	7.322700	100.00		(1,775.0000)	ACT/360	0.000000	0.00	0.00	-	5,632.26
SDB3264120676		Equity Reset	31 Dec 2024		301236.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	58.710000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE1000058S0	CNY	7.322700	100.00		(1,800.0000)	ACT/360	0.000000	0.00	0.00	-	12,570.98

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity										
066831553 (Cont.)														
ITEQ CORPORATION CMN														
SDB3262115536		Equity Reset	31 Dec 2024										0.00	
			03 Jan 2025	6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	78.700000	(393,500.00)	2.313522	-	1.000000
		NEW	08 Nov 2034	(5,000)	TW0006213002	TWD	32.800000	100.00	(650.0000)	ACT/360	2.399390	(11,996.95)	(11,567.61)	0.00
J&T GLOBAL EXPRESS LIMITED CMN														
SDB3260128032		Equity Reset	31 Dec 2024										0.00	
			03 Jan 2025	1519.HK	HKD	HKD		5.188260	HKD-HONIX	6.130000	8,582.00	5.840000	-	1.000000
		NEW	22 Sep 2034	1,400	KYG4990A1040	HKD	1.000000	100.00	30.0000	ACT/365	6.130000	8,582.00	8,176.00	0.00
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND														
SDB3260122700		Equity Reset	31 Dec 2024										0.00	
			06 Jan 2025	688252.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.950000	262,108.80	3.174340	-	1.000000
		NEW	25 Sep 2034	10,944	CNE100005P07	CNY	7.322700	90.00	50.0000	ACT/360	3.270652	35,794.02	34,739.98	0.00
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263185964	Sell	Partial Termination	31 Dec 2024										5.84	
	Close	NEW	06 Jan 2025	600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.654579	(591,495.02)	5.387488	2.00	1.000000
			30 Nov 2034	(14,200)	CNE000001F05	CNY	7.323000	90.00	50.0000	ACT/360	5.683725	(80,708.90)	(76,502.33)	(16.15)
SDB3263185964	Sell	Full Termination	31 Dec 2024										2.50	
	Close	NEW	06 Jan 2025	600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.515413	(49,818.50)	5.275005	2.00	1.000000
			30 Nov 2034	(1,200)	CNE000001F05	CNY	7.323000	90.00	50.0000	ACT/360	5.666630	(6,799.96)	(6,330.01)	(1.36)
SDB3263185964		Equity Reset	31 Dec 2024										0.00	
			06 Jan 2025	600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.860000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE000001F05	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00
JD HEALTH INTERNATIONAL INC. CMN														
SDB3262441810		Equity Reset	31 Dec 2024										0.00	
			03 Jan 2025	6618.HK	HKD	HKD		5.188260	HKD-HONIX	28.100000	(1,015,815.00)	29.302352	-	1.000000
		NEW	10 Nov 2034	(36,150)	KYG5074A1004	HKD	1.000000	100.00	(30.0000)	ACT/365	28.100000	(1,015,815.00)	(1,059,280.03)	0.00
JD LOGISTICS, INC. CMN														
SDB3260123022		Equity Reset	31 Dec 2024										0.00	
			03 Jan 2025	2618.HK	HKD	HKD		5.188260	HKD-HONIX	12.800000	1,280.00	13.900000	-	1.000000
		NEW	22 Sep 2034	100	KYG5074S1012	HKD	1.000000	100.00	30.0000	ACT/365	12.800000	1,280.00	1,390.00	0.00
JD.COM, INC. CMN														
SDB3260121522		Equity Reset	31 Dec 2024										0.00	
			03 Jan 2025	9618.HK	HKD	HKD		5.188260	HKD-HONIX	136.000000	20,400.00	143.800000	-	1.000000
		NEW	22 Sep 2034	150	KYG8208B1014	HKD	1.000000	100.00	30.0000	ACT/365	136.000000	20,400.00	21,570.00	0.00
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122782		Equity Reset	31 Dec 2024										0.00	
			06 Jan 2025	688488.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.860000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE1000041S6	CNY	7.322700	100.00	(1,594.4551)	ACT/360	0.000000	0.00	0.00	0.00
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263589447		Equity Reset	31 Dec 2024										0.00	
			06 Jan 2025	002514.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.010000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000XQ3	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263589506			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002514.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.010000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000XQ3	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(28.21)
JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262800212			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002478.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.290000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE100000TX7	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(732.55)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530537			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003032.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE1000049R1	CNY	7.322700	100.00	(2,169.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,371.00)
SDB3263868398			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003032.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	0.00	0.000000	-	0.000000
		NEW	11 Dec 2034	0	CNE1000049R1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(102.60)
SDB3263868412			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003032.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	0.00	0.000000	-	0.000000
		NEW	11 Dec 2034	0	CNE1000049R1	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(215.09)
SDB3263985614			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003032.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000049R1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(141.06)
SDB3263985647			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		003032.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000049R1	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(38.60)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260427201			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000301.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.210000	(3,757,717.00)	1.318381	-	1.000000
		NEW	10 Oct 2034	(457,700)	CNE0000012K6	CNY	7.322700	100.00	(1,400.6390)	ACT/360	1.121171	(513,159.97)	(603,422.98)	0.00	90,263.02
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123295			31 Dec 2024											0.84	
	Buy Open	Upsize Trade	06 Jan 2025		603915.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.856670	3,557.00	1.619560	2.00	1.000000
		NEW	25 Sep 2034	300	CNE100003LB4	CNY	7.323000	90.00	50.0000	ACT/360	1.619560	485.87	485.87	(0.10)	0.00
SDB3260123295			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603915.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.720000	1,425,152.00	1.682614	-	1.000000
		NEW	25 Sep 2034	121,600	CNE100003LB4	CNY	7.322700	90.00	50.0000	ACT/360	1.600503	194,621.16	204,605.80	0.00	(9,980.57)
JIANGSU HENGRI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263040712			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.900000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE0000014W7	CNY	7.322700	100.00	(500.0000)	ACT/360	0.000000	0.00	0.00	0.00	12,709.79
SDB3264120714			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.900000	2,538,270.00	6.337608	-	1.000000
		NEW	14 Dec 2034	55,300	CNE0000014W7	CNY	7.322700	90.00	50.0000	ACT/360	6.268180	346,630.35	350,469.71	0.00	(7,927.05)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263645010			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.170000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000001063	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	137.76

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell /	Event /	Trade Date /		Underlier RIC /	Contract	Settlement CCY /		Benchmark	Benchmark /	Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Open/Close	Action	Settle Date /	Quantity	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Day Count	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
			Maturity Date			Underlier CCY	Underlier		Spread L/S (BPS)		Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle CCY)
066831553 (Cont.)															
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263645059		Equity Reset	31 Dec 2024		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.170000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025		CNE000001063	CNY	7.322700	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
				07 Dec 2034	0									0.00	3.43
SDB3264983892	Sell	New Trade	31 Dec 2024		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.498891	(68,841.02)	1.159665	2.00	1.000000
		NEW	06 Jan 2025	(8,100)	CNE000001063	CNY	7.323000	100.00	(1,050.0000)	ACT/360	1.159665	(9,393.29)	(9,393.29)	(1.88)	0.00
			05 Jan 2035											0.00	
SDB3264983892		Equity Reset	31 Dec 2024		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.170000	(66,177.00)	1.159665	-	1.000000
		NEW	06 Jan 2025	(8,100)	CNE000001063	CNY	7.322700	100.00	(1,050.0000)	ACT/360	1.115709	(9,037.24)	(9,393.29)	0.00	356.04
			05 Jan 2035												
JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263242807		Equity Reset	31 Dec 2024		688147.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.890000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025		CNE100005VH5	CNY	7.322700	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	530.97
			30 Nov 2034	0											
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260122890		Equity Reset	31 Dec 2024		300660.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.220000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025		CNE100002ND8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	20,696.37
			25 Sep 2034	0											
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263985596		Equity Reset	31 Dec 2024		603629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.910000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025		CNE100003J98	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	125.04
			14 Dec 2034	0											
SDB3263985636		Equity Reset	31 Dec 2024		603629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.910000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025		CNE100003J98	CNY	7.322700	100.00	(2,203.4883)	ACT/360	0.000000	0.00	0.00	0.00	(2,588.78)
			14 Dec 2034	0											
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262055913		Equity Reset	31 Dec 2024		300761.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.460000	792,022.00	2.862019	-	1.000000
		NEW	06 Jan 2025		CNE100003JX2	CNY	7.322700	90.00	50.0000	ACT/360	2.657490	108,159.84	116,484.17	0.00	(8,324.33)
			06 Nov 2034	40,700											
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122912		Equity Reset	31 Dec 2024		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.850000	298,455.00	1.430319	-	1.000000
		NEW	06 Jan 2025		CNE1000036F3	CNY	7.322700	90.00	50.0000	ACT/360	1.345132	40,757.50	43,338.67	0.00	(2,581.17)
			25 Sep 2034	30,300											
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123009		Equity Reset	31 Dec 2024		601952.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.790000	1,829,751.00	1.393006	-	1.000000
		NEW	06 Jan 2025		CNE100002XD7	CNY	7.322700	90.00	50.0000	ACT/360	1.336939	249,873.90	260,352.82	0.00	(10,478.92)
			25 Sep 2034	186,900											
JIANGSU RONGTAI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263707260		Equity Reset	31 Dec 2024		605133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.530000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025		CNE100005444	CNY	7.322700	100.00	(250.0000)	ACT/360	0.000000	0.00	0.00	0.00	3.87
			08 Dec 2034	0											

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264178825			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002150.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.400000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	CNE100000692	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	51.94
JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867393			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002304.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	83.530000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100000HB8	CNY	7.322700	100.00	(1,575.0000)	ACT/360	0.000000	0.00	0.00	0.00	(363.32)
JIANGSU YAWEI MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263707247			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.970000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE1000010S1	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	730.70
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530600	Buy Close	Partial Termination	31 Dec 2024		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.169682	70,369.00	1.845947	0.84	1.000000
		NEW	07 Dec 2034	6,300	CNE100001914	CNY	7.323000	100.00	(1,990.3631)	ACT/360	1.525721	9,612.04	11,629.47	(1.92)	0.00
		Equity Reset	31 Dec 2024		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.460000	(748,338.00)	1.848933	-	1.000000
SDB3263530600	NEW	07 Dec 2034	(65,300)	CNE100001914	CNY	7.322700	100.00	(1,990.3631)	ACT/360	1.564997	(102,194.30)	(120,735.35)	0.00	21,014.40	
JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261654690			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600522.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.320000	0.00	0.000000	-	0.000000
		NEW	27 Oct 2034	0	CNE000001CW4	CNY	7.322700	100.00	(1,159.3750)	ACT/360	0.000000	0.00	0.00	0.00	6.50
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263040698			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		300294.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100001FF1	CNY		100.00	(1,675.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3263040698			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300294.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.280000	(281,604.00)	4.314449	-	1.000000
		AMEND	24 Nov 2034	(9,300)	CNE100001FF1	CNY	7.322700	100.00	(1,675.0000)	ACT/360	4.135087	(38,456.31)	(40,124.38)	0.00	2,171.26
JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054678			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		605399.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.680000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000044F7	CNY	7.322700	100.00	(1,270.5741)	ACT/360	0.000000	0.00	0.00	0.00	2,795.93
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3263185963			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600362.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.640000	39,216.00	2.909005	-	1.000000
		NEW	30 Nov 2034	1,900	CNE0000019P0	CNY	7.322700	90.00	50.0000	ACT/360	2.818632	5,355.40	5,527.11	0.00	(171.71)
JIANGXI COPPER INDUSTRY CO-H CMN CLASS H															
SDB3260661450			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		0358.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	CNE1000003K3	HKD	1.000000	90.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	2,734.29

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC /	Contract CCY / Underlier CCY	Settlement CCY /	Div Rate	Benchmark	Benchmark /	Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to	
			Settle Date /			FX Contract to		Rate(%) /		Price /	Commission Rate /	Settlement /			
066831553 (Cont.)															
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260760832			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	603977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.950000	332,815.00	1.869779	-	1.000000	
		NEW	12 Oct 2034	25,700	CNE100003092	CNY	7.322700	90.00	50.0000	ACT/360	1.768473	45,449.76	48,053.32	0.00	(336.90)
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707292			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.950000	(767,145.00)	1.321600	-	1.000000	
		NEW	08 Dec 2034	(77,100)	CNE000001HW3	CNY	7.322700	100.00	(1,832.6848)	ACT/360	1.358788	(104,762.55)	(101,895.37)	0.00	(2,972.97)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263116866			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	002176.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.410000	(940,329.00)	1.199339	-	1.000000	
		NEW	27 Nov 2034	(126,900)	CNE1000007F4	CNY	7.322700	100.00	(2,026.7139)	ACT/360	1.011922	(128,412.90)	(152,196.14)	0.00	23,785.81
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649839			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	301251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.890000	(94,621.68)	4.865835	-	1.000000	
		NEW	02 Jan 2035	(2,712)	CNE1000068P5	CNY	7.322700	100.00	(1,750.0000)	ACT/360	4.764636	(12,921.69)	(13,196.15)	0.00	270.28
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261862936			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	300722.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.020000	0.00	0.000000	-	0.000000	
		NEW	02 Nov 2034	0	CNE1000035H1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(816.44)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263185981			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	300320.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.600000	214,080.00	1.419356	-	1.000000	
		NEW	30 Nov 2034	22,300	CNE100001DT7	CNY	7.322700	90.00	50.0000	ACT/360	1.310992	29,235.12	31,651.64	0.00	(2,416.51)
JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263644959			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	603985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.680000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0	CNE100002XL0	CNY	7.322700	100.00	(2,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	(3,372.87)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123345			31 Dec 2024										0.00		
		Spread Change	31 Dec 2024	603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
		NEW	25 Sep 2034	0	CNE100002SQ9	CNY		100.00	(1,536.9655)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3260123345			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.350000	(4,092,525.00)	2.739231	-	1.000000	
		AMEND	25 Sep 2034	(211,500)	CNE100002SQ9	CNY	7.322700	100.00	(1,536.9655)	ACT/360	2.642468	(558,881.98)	(579,347.31)	0.00	20,465.33
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264120639			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	002501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	1.600000	(85,803.20)	0.320030	-	1.000000	
		NEW	14 Dec 2034	(53,627)	CNE100000WP7	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.218499	(11,717.45)	(17,162.23)	0.00	12,187.24
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261230623			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025	600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.210000	(1,458,496.48)	1.090986	-	1.000000	
		NEW	19 Oct 2034	(202,288)	CNE000000XG5	CNY	7.322700	100.00	(1,895.3082)	ACT/360	0.984610	(199,174.79)	(220,693.30)	0.00	23,416.11

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123407		Equity Reset NEW	31 Dec 2024		601958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.060000	4,586,354.00	1.452430	0.00	
			06 Jan 2025		CNE1000009Y1	CNY	7.322700	90.00	50.0000	ACT/360	1.373810	626,319.98	662,162.84	-	1.000000
			25 Sep 2034	455,900									0.00	(35,833.77)	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260760868		Dividends NEW	31 Dec 2024		603279.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
			06 Jan 2025		CNE100003M36	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	1.000000
			12 Oct 2034	27,000									0.00	2,204.35	
SDB3260760868		Equity Reset NEW	31 Dec 2024		603279.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.880000	484,548.00	2.720491	0.00	
			06 Jan 2025		CNE100003M36	CNY	7.322700	90.00	50.0000	ACT/360	2.441722	66,170.67	73,725.30	-	1.000000
			12 Oct 2034	27,100									0.00	(7,554.63)	
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264453046		Equity Reset NEW	31 Dec 2024		603399.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.000000	0.00	0.000000	0.00	
			06 Jan 2025		CNE100001L39	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			21 Dec 2034	0									0.00	287.17	
SDB3264520328		Equity Reset NEW	31 Dec 2024		603399.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.000000	0.00	0.000000	0.00	
			06 Jan 2025		CNE100001L39	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			22 Dec 2034	0									0.00	(1.63)	
JIO FINANCIAL SERVICES LTD CMN															
SDB3264520718	Sell Close	Partial Termination NEW	31 Dec 2024		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	298.782236	(21,365,021.35)	3.616862	11.00	
			02 Jan 2025		INE758E01017	INR	85.632900	78.16	75.0000	ACT/360	3.483872	(249,121.24)	(258,630.96)	4.00	1.000000
			20 Dec 2034	(71,507)									(99.80)	0.00	
SDB3264520718		Equity Reset NEW	31 Dec 2024		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	298.700000	3,450,283.70	3.588756	0.00	
			02 Jan 2025		INE758E01017	INR	85.624500	78.16	75.0000	ACT/360	3.488488	40,295.52	41,453.72	-	1.000000
			20 Dec 2034	11,551									0.00	(13,583.03)	
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645035		Equity Reset NEW	31 Dec 2024		601929.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.870000	0.00	0.000000	0.00	
			06 Jan 2025		CNE100001BY1	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			07 Dec 2034	0									0.00	298.88	
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3263186030		Equity Reset NEW	31 Dec 2024		000799.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.620000	0.00	0.000000	0.00	
			02 Jan 2025		CNE000000S92	CNY	7.322700	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			30 Nov 2034	0									0.00	190.97	
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
SDB3260123223		Equity Reset NEW	31 Dec 2024		9922.HK	HKD	HKD		5.188260	HKD-HONIX	3.430000	3,430.00	3.340000	0.00	
			03 Jan 2025		KYG5141L1059	HKD	1.000000	90.00	30.0000	ACT/365	3.430000	3,430.00	3,340.00	-	1.000000
			22 Sep 2034	1,000									0.00	13,207.48	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123314	Buy Open	Upsize Trade NEW	31 Dec 2024		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.388332	68,329.99	1.555068	(2.50)	
			06 Jan 2025		CNE000001816	CNY	7.323000	90.00	50.0000	ACT/360	1.555068	9,330.41	9,330.41	2.00	1.000000
			25 Sep 2034	6,000									(1.87)	0.00	
SDB3260123314	Buy Open	Upsize Trade NEW	31 Dec 2024		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.436515	49,177.01	1.562169	0.84	
			06 Jan 2025		CNE000001816	CNY	7.323000	90.00	50.0000	ACT/360	1.562169	6,717.33	6,717.33	2.00	1.000000
			25 Sep 2034	4,300									(1.34)	0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date / Settle Date / Maturity Date		Underlier RIC / Underlier ISIN		Contract CCY / Underlier CCY		Settlement CCY / FX Contract to Underlier		Div Rate		Benchmark Rate(%) / Spread L/S (BPS)		Benchmark / Day Count		Trade Gross Price / Trade Net Price		Trade Gross Notional / Trade Net Notional		Reference Price / Initial/Reset Net Notional		Stamp Duty / Commission Rate / Commission Amount		FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID		Buy/Sell / Open/Close	Event / Action			Quantity																					
066831553 (Cont.)																											
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																											
SDB3260123314				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		600380.SH		USD		USD				4.330000	USD-Federal Funds-H.15			11.270000		4,966,689.00		1.576635		-		1.000000	
			NEW	25 Sep 2034		440,700	CNE000001816	CNY	7.322700	90.00				50.0000	ACT/360			1.539050		678,259.33		694,823.20		0.00		(16,563.87)	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																											
SDB3260123495				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		600872.SH		USD		USD				4.330000	USD-Federal Funds-H.15			22.020000		1,120,818.00		3.251729		-		1.000000	
			NEW	25 Sep 2034		50,900	CNE000000HK0	CNY	7.322700	90.00				50.0000	ACT/360			3.007088		153,060.78		165,513.01		0.00		(12,452.23)	
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND																											
SDB3260760928				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		300762.ZK		USD		USD				4.330000	USD-Federal Funds-H.15			21.030000		(174,549.00)		3.271076		-		1.000000	
			NEW	12 Oct 2034		(8,300)	CNE100003JY0	CNY	7.322700	100.00				(1,819.7478)	ACT/360			2.871892		(23,836.70)		(27,149.93)		0.00		4,147.81	
KANSAI ELECTRIC POWER COMPANY CMN																											
SDB3264921669			Div Pay Ratio Change	31 Dec 2024																					0.00		
			NEW	31 Dec 2024		9503.T		JPY		JPY				0.227000	JPY-BOJ-TONAT			0.000000		0.00		0.000000		-		0.000000	
				09 Jan 2035		0	JP3228600007	JPY		92.00				(25.0000)	ACT/365			0.000000		0.00		0.00		0.00		0.00	
KAROON ENERGY LTD CMN ORDINARY FULLY PAID																											
SDB3260760873				31 Dec 2024																					0.00		
			Equity Reset	03 Jan 2025		KAR.AX		AUD		AUD				4.337606	AUD-OIS-RBA			0.000000		0.00		0.000000		-		0.000000	
			NEW	11 Oct 2034		0	AU000000KAR6	AUD	1.000000	100.00				(25.0000)	ACT/365			0.000000		0.00		0.00		0.00		(1,969.08)	
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND																											
SDB3260123437				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		688598.SH		USD		USD				4.330000	USD-Federal Funds-H.15			21.060000		(410,206.68)		3.718828		-		1.000000	
			NEW	25 Sep 2034		(19,478)	CNE100004033	CNY	7.322700	100.00				(2,127.8904)	ACT/360			2.875988		(56,018.49)		(72,435.33)		0.00		22,462.00	
KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																											
SDB3260123229				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		600499.SH		USD		USD				4.330000	USD-Federal Funds-H.15			7.800000		0.00		0.000000		-		0.000000	
			NEW	25 Sep 2034		0	CNE000001CP8	CNY	7.322700	100.00				(675.0000)	ACT/360			0.000000		0.00		0.00		0.00		107.62	
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND																											
SDB3263186021				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		603662.SH		USD		USD				4.330000	USD-Federal Funds-H.15			64.600000		0.00		0.000000		-		0.000000	
			NEW	30 Nov 2034		0	CNE100003M02	CNY	7.322700	100.00				(2,100.0000)	ACT/360			0.000000		0.00		0.00		0.00		(1,564.20)	
SDB3263868409				31 Dec 2024																					0.00		
			Equity Reset	06 Jan 2025		603662.SH		USD		USD				4.330000	USD-Federal Funds-H.15			64.600000		0.00		0.000000		-		0.000000	
			NEW	11 Dec 2034		0	CNE100003M02	CNY	7.322700	100.00				(1,750.0000)	ACT/360			0.000000		0.00		0.00		0.00		(3,222.57)	
KEPPEL LTD CMN																											
SDB3264178792		Buy		31 Dec 2024																					4.00		
		Open	Upsize Trade	03 Jan 2025		KPLM.SI		SGD		SGD				2.311500	SGD-SORA			6.828379		25,265.00		6.831622		0.75		1.000000	
			NEW	15 Dec 2034		3,700	SG1U68934629	SGD	1.000000	100.00				20.0000	ACT/365			6.831622		25,277.00		25,277.00		(1.89)		0.00	
SDB3264178792				31 Dec 2024																					0.00		
			Equity Reset	03 Jan 2025		KPLM.SI		SGD		SGD				2.311500	SGD-SORA			6.840000		480,168.00		6.778304		-		1.000000	
			NEW	15 Dec 2034		70,200	SG1U68934629	SGD	1.000000	100.00				20.0000	ACT/365			6.840000		480,168.00		475,836.92		0.00		4,331.08	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
KING SLIDE WORKS CO., LTD. CMN															
SDB3260661395		Equity Reset NEW	31 Dec 2024										0.00		
			03 Jan 2025		2059.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,550.000000	3,100,000.00	44.797644	-	1.000000
			12 Oct 2034	2,000	TW0002059003	TWD	32.800000	90.00	30.0000	ACT/360	47.256098	94,512.20	89,595.29	0.00	4,916.91
KING YUAN ELECTRONICS CO LTD ORD CMN															
SDB3260123569		Equity Reset NEW	31 Dec 2024										0.00		
			03 Jan 2025		2449.TW	USD	USD		4.330000	USD-Federal Funds-H.15	111.500000	8,251,000.00	3.784346	-	1.000000
			22 Sep 2034	74,000	TW0002449006	TWD	32.800000	90.00	30.0000	ACT/360	3.399390	251,554.86	280,041.61	0.00	(28,486.75)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262115527		Equity Reset NEW	31 Dec 2024										0.00		
			06 Jan 2025		603355.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.650000	(357,484.95)	3.163284	-	1.000000
			09 Nov 2034	(15,783)	CNE1000022K3	CNY	7.322700	100.00	(1,807.0233)	ACT/360	3.093121	(48,818.73)	(49,926.11)	0.00	1,107.38
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260264474		Equity Reset NEW	31 Dec 2024										0.00		
			06 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.610000	1,422,245.00	1.883413	-	1.000000
			10 Oct 2034	104,500	CNE100000XB5	CNY	7.322700	90.00	50.0000	ACT/360	1.858604	194,224.12	196,816.65	0.00	(2,507.73)
KINGSOFT CLOUD HOLDINGS LTD CMN															
SDB3263707272	Sell Open	Upsize Trade NEW	31 Dec 2024										0.00		
			03 Jan 2025		3896.HK	HKD	HKD		5.188260	HKD-HONIX	5.840000	(23,360.00)	5.839299	1.20	1.000000
			07 Dec 2034	(4,000)	KYG5264S1012	HKD	1.000000	100.00	(962.5000)	ACT/365	5.839299	(23,357.20)	(23,357.20)	(2.80)	0.00
SDB3263707272	Sell Open	Upsize Trade NEW	31 Dec 2024										10.85		
			03 Jan 2025		3896.HK	HKD	HKD		5.188260	HKD-HONIX	5.880000	(117,600.00)	5.872915	1.20	1.000000
			07 Dec 2034	(20,000)	KYG5264S1012	HKD	1.000000	100.00	(962.5000)	ACT/365	5.872915	(117,458.30)	(117,458.30)	(14.11)	0.00
SDB3263707272		Spread Change NEW	31 Dec 2024										0.00		
			31 Dec 2024		3896.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
			07 Dec 2034	0	KYG5264S1012	HKD		100.00	(950.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SDB3263707272		Equity Reset AMEND	31 Dec 2024										0.00		
			03 Jan 2025		3896.HK	HKD	HKD		5.188260	HKD-HONIX	5.960000	(441,040.00)	5.519909	-	1.000000
			07 Dec 2034	(74,000)	KYG5264S1012	HKD	1.000000	100.00	(950.0000)	ACT/365	5.960000	(441,040.00)	(408,473.27)	0.00	(32,566.73)
KINGSOFT CORPORATION LTD CMN															
SDB3260854913		Equity Reset NEW	31 Dec 2024										0.00		
			03 Jan 2025		3888.HK	HKD	HKD		5.188260	HKD-HONIX	33.650000	6,353,120.00	32.240117	-	1.000000
			11 Oct 2034	188,800	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	33.650000	6,353,120.00	6,086,934.09	0.00	266,185.91
KOTAK MAHINDRA BANK LIMITED CMN															
SDB3263646817		Equity Reset NEW	31 Dec 2024										0.00		
			02 Jan 2025		KTKM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,786.050000	0.00	0.000000	-	0.000000
			05 Dec 2034	0	INE237A01028	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	259.43
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261724274	Buy Close	Partial Termination NEW	31 Dec 2024										0.00		
			06 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.841298	487,981.24	5.545767	0.00	1.000000
			30 Oct 2034	10,200	CNE1000018P0	CNY	7.323000	100.00	(1,278.6666)	ACT/360	6.533019	66,636.79	56,566.82	0.00	0.00
SDB3261724274		Equity Reset NEW	31 Dec 2024										0.00		
			06 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.800000	(229,440.00)	5.545767	-	1.000000
			30 Oct 2034	(4,800)	CNE1000018P0	CNY	7.322700	100.00	(1,278.6666)	ACT/360	6.527647	(31,332.71)	(26,619.68)	0.00	(14,782.99)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC /	Contract CCY / Underlier CCY	Settlement CCY /	Div Rate	Benchmark	Benchmark /	Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
			Settle Date /			Quantity		Underlier ISIN		FX Contract to	Rate(%)	Spread L/S (BPS)	Price /	Notional /
			Maturity Date							Price /	Notional /	Notional	Amount	Net Amount (Settle
										Trade Net Price	Trade Net Notional			CCY)
066831553 (Cont.)														
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS														
SDB3263589476			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	0135.HK	HKD	HKD		5.188260	HKD-HONIX	8.400000	67,200.00	7.512473	-	1.000000
		NEW	06 Dec 2034	8,000	BMG5320C1082	HKD	1.000000	100.00	30.0000	ACT/365	8.400000	67,200.00	60,099.78	0.00
KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263426686			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	000903.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.440000	0.00	0.000000	-	0.000000
		NEW	04 Dec 2034	0	CNE000000YJ7	CNY	7.322700	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263185968			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688700.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.460000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE1000051C9	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00
KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264255526			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600519.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1,524.000000	0.00	0.000000	-	0.000000
		NEW	18 Dec 2034	0	CNE0000018R8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123519			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.700000	1,139,880.00	2.879985	-	1.000000
		NEW	25 Sep 2034	64,400	CNE100003KF7	CNY	7.322700	90.00	50.0000	ACT/360	2.417141	155,663.88	185,471.03	0.00
LANDMARK OPTOELECTRONICS CORPORATION CMN														
SDB3260644167			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	3081.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	387.000000	(774,000.00)	10.524378	-	1.000000
		NEW	06 Oct 2034	(2,000)	TW0003081006	TWD	32.800000	100.00	(912.5000)	ACT/360	11.798780	(23,597.56)	(21,048.76)	0.00
LARSEN AND TOUBRO LIMITED CMN														
SDB3264716752			31 Dec 2024										0.00	
		Equity Reset	02 Jan 2025	LART.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,607.650000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0	INE018A01030	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123005			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688017.SH	USD	USD		4.330000	USD-Federal Funds-H.15	108.060000	(7,348.08)	17.177643	-	1.000000
		NEW	25 Sep 2034	(68)	CNE1000043F9	CNY	7.322700	100.00	(1,750.0000)	ACT/360	14.756852	(1,003.47)	(1,168.08)	0.00
LENDELEASE CORPORATION LIMITED ORDINARY FULLY PAID FULLY PAID ORDINARY/UNITS STAPLED SECURITIES														
SDB3260121546			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	LLC.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	AU000000LLC3	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00
LENOVO GROUP LIMITED CMN														
SDB3260123233			31 Dec 2024										0.00	
		Dividends	03 Jan 2025	0992.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	-	1.000000
		NEW	22 Sep 2034	8,000	HK0992009065	HKD		100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00
SDB3260123233			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	0992.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	HK0992009065	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /		Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /		Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Commission	Settlement /
	Open/Close	Action	Maturity Date	Quantity		CCY	Underlier		Spread	L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount	Net Amount (Settle
066831553 (Cont.)																
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262055936			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300433.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	21.900000	2,157,150.00	2.853727	-	1.000000
		NEW	06 Nov 2034	98,500	CNE100001YW7	CNY	7.322700	90.00		50.0000	ACT/360	2.990700	294,583.95	281,092.11	0.00	18,264.04
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264649808			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		300003.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	11.340000	(64,638.00)	1.632971	-	1.000000
		NEW	02 Jan 2035	(5,700)	CNE100000H44	CNY	7.322700	100.00		(1,825.0000)	ACT/360	1.548609	(8,827.07)	(9,307.94)	0.00	480.86
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3260123395			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		603477.SH	USD	USD			4.330000	USD-Federal Funds-H.15	17.750000	(1,160,850.00)	2.724170	-	1.000000
		NEW	25 Sep 2034	(65,400)	CNE100002T63	CNY	7.322700	100.00		(959.2580)	ACT/360	2.423969	(158,527.57)	(178,160.70)	0.00	22,991.18
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123126			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002250.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	5.510000	1,168,120.00	0.821163	-	1.000000
		NEW	25 Sep 2034	212,000	CNE100000C15	CNY	7.322700	90.00		50.0000	ACT/360	0.752455	159,520.46	174,086.54	0.00	(14,566.08)
LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263040692			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		600739.SH	USD	USD			4.330000	USD-Federal Funds-H.15	10.350000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE000000LY3	CNY	7.322700	100.00		(1,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	96.01
LIAONING DINGJIDE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264453035			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		603255.SH	USD	USD			4.330000	USD-Federal Funds-H.15	33.680000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100005PS4	CNY	7.322700	100.00		(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(69.43)
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263040664			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002717.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	3.230000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100001WD1	CNY	7.322700	100.00		(1,950.0000)	ACT/360	0.000000	0.00	0.00	0.00	(1,080.99)
SDB3264453058			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		002717.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	3.230000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100001WD1	CNY	7.322700	100.00		(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(43.13)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262115544			31 Dec 2024												0.00	
	Buy	Partial Termination	06 Jan 2025		601003.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.772722	258,972.23	0.415967	0.00	1.000000
	Close	NEW	09 Nov 2034	93,400	CNE000001R68	CNY	7.323000	100.00		(1,772.2246)	ACT/360	0.378632	35,364.23	38,851.32	0.00	0.00
SDB3262115544			31 Dec 2024												2.50	
	Sell	Upsize Trade	06 Jan 2025		601003.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.798791	(8,116.49)	0.382020	2.00	1.000000
	Open	NEW	09 Nov 2034	(2,900)	CNE000001R68	CNY	7.323000	100.00		(1,772.2246)	ACT/360	0.382020	(1,107.86)	(1,107.86)	(0.22)	0.00
SDB3262115544			31 Dec 2024												5.84	
	Sell	Upsize Trade	06 Jan 2025		601003.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.784462	(15,592.99)	0.379937	2.00	1.000000
	Open	NEW	09 Nov 2034	(5,600)	CNE000001R68	CNY	7.323000	100.00		(1,772.2246)	ACT/360	0.379937	(2,127.65)	(2,127.65)	(0.43)	0.00
SDB3262115544			31 Dec 2024												0.00	
		Equity Reset	06 Jan 2025		601003.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.760000	(1,065,636.00)	0.423636	-	1.000000
		NEW	09 Nov 2034	(386,100)	CNE000001R68	CNY	7.322700	100.00		(1,772.2246)	ACT/360	0.376910	(145,524.95)	(163,565.72)	0.00	21,527.86

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action													
066831553 (Cont.)															
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260489733		Equity Reset	31 Dec 2024		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.000000	771,400.00	5.191660	0.00	
		NEW	06 Jan 2025		CNE0000002Y8	CNY			50.0000	ACT/360	5.189343	105,343.66	105,390.69	-	
			11 Oct 2034	20,300				7.322700	90.00					0.00	1.000000 (47.03)
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
SDB3262540419	Sell	Upsize Trade	31 Dec 2024		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.073998	(16,074.00)	2.194014	2.50	1.000000
	Open	NEW	06 Jan 2025	(1,000)	CNE1000035N9	CNY			(1,824.7996)	ACT/360	2.194014	(2,194.01)	(2,194.01)	2.00	0.00
			16 Nov 2034					7.323000	100.00					(0.44)	5.84
SDB3262540419	Sell	Upsize Trade	31 Dec 2024		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.088892	(14,480.00)	2.195313	2.00	1.000000
	Open	NEW	06 Jan 2025	(900)	CNE1000035N9	CNY			(1,824.7996)	ACT/360	2.195313	(1,975.78)	(1,975.78)	(0.40)	0.00
			16 Nov 2034					7.323000	100.00					(0.40)	5.84
SDB3262540419		Equity Reset	31 Dec 2024		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.880000	(1,446,747.40)	2.350002	0.00	1.000000
		NEW	06 Jan 2025	(91,105)	CNE1000035N9	CNY			(1,824.7996)	ACT/360	2.168599	(197,570.21)	(214,096.89)	-	16,526.68
			16 Nov 2034					7.322700	100.00					0.00	
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261654688		Equity Reset	31 Dec 2024		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.740000	(187,000.00)	0.531077	0.00	1.000000
		NEW	06 Jan 2025	(50,000)	CNE000001HQ5	CNY			(1,949.0500)	ACT/360	0.510741	(25,537.05)	(26,553.85)	-	(8,447.25)
			27 Oct 2034					7.322700	100.00					0.00	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
SDB3262800193		Equity Reset	31 Dec 2024		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.050000	(448,045.00)	0.464839	0.00	1.000000
		NEW	06 Jan 2025	(146,900)	CNE0000005T1	CNY			(1,224.0129)	ACT/360	0.416513	(61,185.76)	(68,284.84)	-	7,099.08
			20 Nov 2034					7.322700	100.00					0.00	
LOTUS PHARMACEUTICAL CO., LTD. CMN															
SDB3260123562		Equity Reset	31 Dec 2024		1795.TW	USD	USD		4.330000	USD-Federal Funds-H.15	269.500000	(9,702,000.00)	8.944187	0.00	1.000000
		NEW	03 Jan 2025	(36,000)	TW0001795003	TWD			(621.5277)	ACT/360	8.216463	(295,792.67)	(321,990.73)	-	26,198.06
			22 Sep 2034					32.800000	100.00					0.00	
LTIMINDTREE LIMITED CMN															
SDB3264716754		Equity Reset	31 Dec 2024		LTIM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	5,585.900000	2,670,060.20	67.497016	0.00	1.000000
		NEW	02 Jan 2025	478	INE214T01019	INR			75.0000	ACT/360	65.237169	31,183.37	32,263.57	-	(1,080.21)
			27 Dec 2034					85.624500	78.16					0.00	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263242831	Sell	Upsize Trade	31 Dec 2024		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.370001	(9,685.00)	2.643017	5.84	1.000000
	Open	NEW	06 Jan 2025	(500)	CNE100004116	CNY			(2,163.9497)	ACT/360	2.643017	(1,321.51)	(1,321.51)	2.00	0.00
			30 Nov 2034					7.323000	100.00					(0.26)	2.50
SDB3263242831	Sell	Upsize Trade	31 Dec 2024		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.832498	(3,966.50)	2.707029	2.00	1.000000
	Open	NEW	06 Jan 2025	(200)	CNE100004116	CNY			(2,163.9497)	ACT/360	2.707029	(541.41)	(541.41)	(0.11)	0.00
			30 Nov 2034					7.323000	100.00					(0.11)	2.50
SDB3263242831		Equity Reset	31 Dec 2024		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.110000	(1,445,480.40)	3.225029	0.00	1.000000
		NEW	06 Jan 2025	(75,640)	CNE100004116	CNY			(2,163.9497)	ACT/360	2.609693	(197,397.18)	(243,941.22)	-	48,587.01
			30 Nov 2034					7.322700	100.00					0.00	
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123413		Equity Reset	31 Dec 2024		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.690000	1,391,110.00	1.593389	0.00	1.000000
		NEW	06 Jan 2025	119,000	CNE000000WN3	CNY			50.0000	ACT/360	1.596406	189,972.31	189,613.29	-	359.02
			25 Sep 2034					7.322700	90.00					0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
LUXNET CORPORATION CMN															
SDB3260121442			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		4979.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	188.000000	(752,000.00)	5.676414	-	1.000000
		NEW	22 Sep 2034	(4,000)	TW0004979000	TWD	32.800000	100.00	(1,262.5000)	ACT/360	5.731707	(22,926.83)	(22,705.66)	0.00	(221.17)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645013			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.760000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000TP3	CNY	7.322700	100.00	(725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(5,452.76)
SDB3264583160			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002475.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.760000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0	CNE100000TP3	CNY	7.322700	100.00	(275.0000)	ACT/360	0.000000	0.00	0.00	0.00	463.28
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3264390176			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.200000	901,440.00	18.153319	-	1.000000
		NEW	21 Dec 2034	7,200	CNE000000GF2	CNY	7.322700	90.00	50.0000	ACT/360	17.097519	123,102.14	130,703.89	0.00	(8,363.64)
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3263707259			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		LYC.AX	AUD	AUD		4.337606	AUD-OIS-RBA	6.430000	(67,129.20)	6.951321	-	1.000000
		NEW	07 Dec 2034	(10,440)	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.430000	(67,129.20)	(72,571.79)	0.00	7,040.52
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3263644995			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600808.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.090000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000000DD4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	14.46
SDB3263645055			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600808.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.090000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000000DD4	CNY	7.322700	100.00	(2,375.0000)	ACT/360	0.000000	0.00	0.00	0.00	42.23
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123461			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688062.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.200000	(20.20)	3.497716	-	1.000000
		NEW	25 Sep 2034	(1)	CNE100005RD2	CNY	7.322700	100.00	(275.0000)	ACT/360	2.758545	(2.76)	(3.50)	0.00	0.74
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
SDB3262115591			31 Dec 2024											0.00	
		Dividends	03 Jan 2025		MQG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	1.000000
		NEW	08 Nov 2034	3,354	AU000000MQG1	AUD		100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	8,720.40
SDB3262115591	Buy Open		31 Dec 2024											0.00	
		Upsize Trade	03 Jan 2025		MQG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	222.054330	89,487.89	222.076535	1.00	1.000000
		NEW	08 Nov 2034	403	AU000000MQG1	AUD	1.000000	100.00	25.0000	ACT/365	222.076535	89,496.84	89,496.84	(8.95)	0.00
SDB3262115591			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		MQG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	221.650000	429,557.70	226.025839	-	1.000000
		NEW	08 Nov 2034	1,938	AU000000MQG1	AUD	1.000000	100.00	25.0000	ACT/365	221.650000	429,557.70	438,038.08	0.00	(7,203.88)
MARSSSENGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530558			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300894.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.700000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE1000049T7	CNY	7.322700	100.00	(2,200.0000)	ACT/360	0.000000	0.00	0.00	0.00	(239.73)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross	Trade Gross	Reference Price /	Commission Rate /	Stamp Duty /	FX Contract to	
			Settle Date /			Underlier ISIN	CCY	FX Contract to	Rate(%) /	Benchmark /	Price /	Notional /				Initial/Reset Net
			Maturity Date	Quantity		Underlier	Div	Spread	Day	Net Price	Net Notional	Net Notional			CCY)	
066831553 (Cont.)																
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																
SDB3260123706		Equity Reset	31 Dec 2024		300782.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	89.700000	0.00	0.000000	-	0.000000
				25 Sep 2034	0	CNE100003QK4	CNY	7.322700	100.00	(1,539.1187)	ACT/360	0.000000	0.00	0.00	0.00	(38,895.78)
SDB3263985621		Equity Reset	31 Dec 2024		300782.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	89.700000	0.00	0.000000	-	0.000000
			14 Dec 2034	0	CNE100003QK4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	13.64	
SDB3263985646		Equity Reset	31 Dec 2024		300782.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	89.700000	0.00	0.000000	-	0.000000
			14 Dec 2034	0	CNE100003QK4	CNY	7.322700	100.00	(1,473.7244)	ACT/360	0.000000	0.00	0.00	0.00	13,780.67	
SDB3264649874		Equity Reset	31 Dec 2024		300782.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	89.700000	0.00	0.000000	-	0.000000
			02 Jan 2035	0	CNE100003QK4	CNY	7.322700	100.00	(1,375.0000)	ACT/360	0.000000	0.00	0.00	0.00	163.95	
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND																
SDB3264921678	Buy	Upsize Trade	31 Dec 2024		002990.ZK	USD								(2.50)		
	Open	NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	23.700002	9,480.00	3.236217	2.00	1.000000
			05 Jan 2035	400	CNE100003XX3	CNY	7.323000	90.00	50.0000	ACT/360	3.236217	1,294.49	1,294.49	(0.26)	0.00	
SDB3264921678	Buy	Upsize Trade	31 Dec 2024		002990.ZK	USD								0.84		
	Open	NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	23.704283	16,593.00	3.237883	2.00	1.000000
			05 Jan 2035	700	CNE100003XX3	CNY	7.323000	90.00	50.0000	ACT/360	3.237883	2,266.52	2,266.52	(0.45)	0.00	
SDB3264921678		Equity Reset	31 Dec 2024		002990.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	23.170000	67,193.00	3.295371	-	1.000000
			05 Jan 2035	2,900	CNE100003XX3	CNY	7.322700	90.00	50.0000	ACT/360	3.164133	9,175.99	9,556.58	0.00	(380.59)	
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID																
SDB3260121550	Buy	Upsize Trade	31 Dec 2024		MPLAX	AUD								0.00		
	Open	NEW	03 Jan 2025					AUD		4.337606	AUD-OIS-RBA	3.804186	1,027.13	3.804566	1.00	1.000000
			22 Sep 2034	270	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.804566	1,027.23	1,027.23	(0.10)	0.00	
SDB3260121550		Equity Reset	31 Dec 2024		MPLAX	AUD								0.00		
		NEW	03 Jan 2025					AUD		4.337606	AUD-OIS-RBA	3.790000	98,653.70	3.818359	-	1.000000
			22 Sep 2034	26,030	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.790000	98,653.70	99,391.90	0.00	(1,284.72)	
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3261928014		Equity Reset	31 Dec 2024		002881.ZK	USD								0.00		
		NEW	06 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	29.960000	(569,240.00)	3.726877	-	1.000000
			02 Nov 2034	(19,000)	CNE100002Q41	CNY	7.322700	100.00	(1,495.5263)	ACT/360	4.091387	(77,736.35)	(70,810.66)	0.00	(6,925.70)	
MERIDA INDUSTRY CO LTD CMN																
SDB3262990894		Equity Reset	31 Dec 2024		9914.TW	USD								0.00		
		NEW	03 Jan 2025					USD		4.330000	USD-Federal Funds-H.15	151.000000	(1,510,000.00)	4.909331	-	1.000000
			22 Nov 2034	(10,000)	TW0009914002	TWD	32.800000	100.00	(225.0000)	ACT/360	4.603659	(46,036.59)	(49,093.31)	0.00	3,056.72	
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID																
SDB3262055937	Buy	Partial Termination	31 Dec 2024		MIN.AX	AUD								0.00		
	Close	NEW	03 Jan 2025					AUD		4.337606	AUD-OIS-RBA	34.440000	1,205.40	33.630000	1.00	1.000000
			03 Nov 2034	35	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	34.443444	1,205.52	1,177.05	(0.12)	0.00	
SDB3262055937		Equity Reset	31 Dec 2024		MIN.AX	AUD								0.00		
		NEW	03 Jan 2025					AUD		4.337606	AUD-OIS-RBA	34.250000	(242,010.50)	35.610189	-	1.000000
			03 Nov 2034	(7,066)	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	34.250000	(242,010.50)	(251,621.60)	0.00	6,600.24	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /		Settlement /	
	Open/Close	Action	Maturity Date	Quantity	Underlier CCY	Underlier		Spread L/S	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount		Net Amount (Settle	
066831553 (Cont.)																
MINGCHEN HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264328876			31 Dec 2024											0.00		
		Equity Reset	06 Jan 2025		002919.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	16.450000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE1000033B9	CNY	7.322700	100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	103.95	
MINISO GROUP HOLDING LIMITED CMN																
SDB3260122923			31 Dec 2024											0.00		
		Equity Reset	03 Jan 2025		9896.HK	HKD		HKD		5.188260	HKD-HONIX	47.050000	47,050.00	38.700000	-	1.000000
		NEW	22 Sep 2034	1,000	KYG6180F1081	HKD	1.000000	100.00	30.0000	ACT/365	47.050000	47,050.00	38,700.00	0.00	8,350.00	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260123331	Buy	Upsize Trade	31 Dec 2024		600390.SH	USD		USD		4.330000	USD-Federal Funds-H.15	6.593045	15,164.00	0.900576	2.00	1.000000
	Open	NEW	25 Sep 2034	2,300	CNE0000016N1	CNY	7.323000	90.00	50.0000	ACT/360	0.900576	2,071.32	2,071.32	(0.41)	0.00	
														(2.50)		
SDB3260123331	Buy	Upsize Trade	31 Dec 2024		600390.SH	USD		USD		4.330000	USD-Federal Funds-H.15	6.640382	8,632.50	0.906739	2.00	1.000000
	Open	NEW	25 Sep 2034	1,300	CNE0000016N1	CNY	7.323000	90.00	50.0000	ACT/360	0.906739	1,178.76	1,178.76	(0.24)	0.00	
														0.00		
SDB3260123331		Equity Reset	31 Dec 2024		600390.SH	USD		USD		4.330000	USD-Federal Funds-H.15	6.450000	4,278,930.00	0.982677	-	1.000000
		NEW	25 Sep 2034	663,400	CNE0000016N1	CNY	7.322700	90.00	50.0000	ACT/360	0.880823	584,337.98	651,907.97	0.00	(67,569.99)	
	MIRLE AUTOMATION CORPORATION CMN															
SDB3261018872			31 Dec 2024											0.00		
		Equity Reset	03 Jan 2025		2464.TW	USD		USD		4.330000	USD-Federal Funds-H.15	83.800000	(2,681,600.00)	2.624664	-	1.000000
		NEW	13 Oct 2034	(32,000)	TW0002464005	TWD	32.800000	100.00	(966.4062)	ACT/360	2.554878	(81,756.10)	(83,989.25)	0.00	2,233.15	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES																
SDB3260121552	Buy	Upsize Trade	31 Dec 2024		MGR.AX	AUD		AUD		4.337606	AUD-OIS-RBA	1.888433	15,028.15	1.888622	1.00	1.000000
	Open	NEW	22 Sep 2034	7,958	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.888622	15,029.65	15,029.65	(1.50)	0.00	
														0.00		
SDB3260121552		Equity Reset	31 Dec 2024		MGR.AX	AUD		AUD		4.337606	AUD-OIS-RBA	1.875000	574,610.63	2.064595	-	1.000000
		NEW	03 Jan 2025	306,459	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.875000	574,610.63	632,713.65	0.00	(58,103.02)	
			22 Sep 2034													
MISC BERHAD LOCAL SHARE																
SDB3260121461			31 Dec 2024											0.00		
		Dividends	03 Jan 2025		MISC.KL	USD		USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	22 Sep 2034	60	MYL3816OO005	MYR		100.00	150.0000	ACT/360	0.000000	0.00	0.00	0.00	1.08	
SDB3260121461			31 Dec 2024											0.00		
		Equity Reset	03 Jan 2025		MISC.KL	USD		USD		4.330000	USD-Federal Funds-H.15	7.600000	456.00	1.632883	-	1.000000
		NEW	22 Sep 2034	60	MYL3816OO005	MYR	4.466500	100.00	150.0000	ACT/360	1.701556	102.09	97.97	0.00	4.12	
MLS CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260123158			31 Dec 2024											0.00		
		Equity Reset	06 Jan 2025		002745.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	8.720000	92,432.00	1.227172	-	1.000000
		NEW	25 Sep 2034	10,600	CNE100001X19	CNY	7.322700	90.00	50.0000	ACT/360	1.190818	12,622.67	13,008.02	0.00	(374.67)	
MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260588363			31 Dec 2024											0.00		
		Equity Reset	06 Jan 2025		000811.ZK	USD		USD		4.330000	USD-Federal Funds-H.15	12.260000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	CNE0000000S4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,433.47	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and any official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054677		Dividends NEW	31 Dec 2024											0.00	
			06 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
			14 Dec 2034	12,400	CNE100001RQ3	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,274.55
SDB3264054677	Sell Close	Partial Termination NEW	31 Dec 2024											5.84	
			06 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.736360	(42,610.00)	5.541974	2.00	1.000000
			14 Dec 2034	(1,100)	CNE100001RQ3	CNY	7.323000	90.00	50.0000	ACT/360	5.285537	(5,814.09)	(6,096.17)	(1.16)	0.00
SDB3264054677		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.440000	434,372.00	5.544275	-	1.000000
			14 Dec 2034	11,300	CNE100001RQ3	CNY	7.322700	90.00	50.0000	ACT/360	5.249430	59,318.56	62,650.31	0.00	(3,840.77)
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263186006		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.800000	(1,028,040.00)	1.204050	-	1.000000
			30 Nov 2034	(131,800)	CNE000000PR8	CNY	7.322700	100.00	(2,040.8004)	ACT/360	1.065181	(140,390.86)	(158,693.75)	0.00	18,302.90
NAN YA PLASTICS CORP CMN															
SDB3264120649		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		1303.TW	USD	USD		4.330000	USD-Federal Funds-H.15	29.900000	1,435,200.00	1.076796	-	1.000000
			13 Dec 2034	48,000	TW0001303006	TWD	32.800000	90.00	30.0000	ACT/360	0.911585	43,756.08	51,686.21	0.00	(7,930.13)
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262115453		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		603093.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.900000	110,670.00	1.685979	-	1.000000
			09 Nov 2034	9,300	CNE100003PC3	CNY	7.322700	90.00	50.0000	ACT/360	1.625084	15,113.28	15,679.60	0.00	(566.32)
NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264583164		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		603912.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.280000	0.00	0.000000	-	0.000000
			27 Dec 2034	0	CNE100002TZ8	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	19,635.82
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262800228		Spread Change NEW	31 Dec 2024											0.00	
			31 Dec 2024		300618.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			20 Nov 2034	0	CNE100002PM4	CNY		100.00	(1,740.2173)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3262800228		Equity Reset AMEND	31 Dec 2024											0.00	
			06 Jan 2025		300618.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.770000	(77,671.00)	5.237592	-	1.000000
			20 Nov 2034	(2,300)	CNE100002PM4	CNY	7.322700	100.00	(1,740.2173)	ACT/360	4.611687	(10,606.88)	(12,046.46)	0.00	1,474.93
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097759		Dividends NEW	31 Dec 2024											0.00	
			06 Jan 2025		601990.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
			19 Oct 2034	29,300	CNE1000031R9	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	174.74
SDB3261097759		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025		601990.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.660000	253,738.00	1.249283	-	1.000000
			19 Oct 2034	29,300	CNE1000031R9	CNY	7.322700	90.00	50.0000	ACT/360	1.182624	34,650.88	36,603.99	0.00	(1,953.11)
NANYA TECHNOLOGY CORPORATION ORD CMN															
SDB3262115580		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	29.250000	(11,261,250.00)	1.026375	-	1.000000
			08 Nov 2034	(385,000)	TW0002408002	TWD	32.800000	100.00	(443.7662)	ACT/360	0.891768	(343,330.68)	(395,154.53)	0.00	51,823.85

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262800246			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.220000	4,396,350.40	-	1.000000
		NEW	20 Nov 2034	174,320	CNE000001G38	CNY	7.322700	90.00	50.0000	ACT/360	3.444085	600,372.90	0.00	5,867.45
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID														
SDB3263985602			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025		NAB.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	-	0.000000
		NEW	13 Dec 2034	0	AU000000NAB4	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	(501.89)
SDB3264120656			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025		NAB.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	-	0.000000
		NEW	13 Dec 2034	0	AU000000NAB4	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	8,701.09
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260128341			31 Dec 2024										0.00	
		Spread Change	31 Dec 2024		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	-	0.000000
		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(2,206.2741)	ACT/360	0.000000	0.00	0.00	0.00
SDB3260128341			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.820000	(1,088,153.58)	-	1.000000
		AMEND	25 Sep 2034	(57,819)	CNE1000040F5	CNY	7.322700	100.00	(2,206.2741)	ACT/360	2.570090	(148,600.03)	0.00	24,792.11
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND														
SDB3263707242			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		300077.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.840000	(95,360.00)	-	1.000000
		NEW	08 Dec 2034	(4,000)	CNE100000NT8	CNY	7.322700	100.00	(2,300.0000)	ACT/360	3.255630	(13,022.52)	0.00	4,401.93
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263644989			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		002371.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	391.000000	0.00	-	0.000000
		NEW	07 Dec 2034	0	CNE100000ML7	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	(6,042.53)
SDB3264649699			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		002371.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	391.000000	0.00	-	0.000000
		NEW	02 Jan 2035	0	CNE100000ML7	CNY	7.322700	100.00	(125.0000)	ACT/360	0.000000	0.00	0.00	(110.51)
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263530574			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		002405.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.640000	(1,497,092.00)	-	1.000000
		NEW	07 Dec 2034	(155,300)	CNE100000P69	CNY	7.322700	100.00	(2,128.5020)	ACT/360	1.316454	(204,445.31)	0.00	13,862.32
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260123264			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		600114.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.170000	0.00	-	0.000000
		NEW	25 Sep 2034	0	CNE000001HK8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	11,628.32
NESTLE INDIA LIMITED CMN														
SDB3261928456			31 Dec 2024										0.00	
		Equity Reset	02 Jan 2025		NEST.NS	USD	USD		4.330000	USD-Federal Funds-H.15	2,170.050000	0.00	-	0.000000
		NEW	31 Oct 2034	0	INE239A01024	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	(6,001.17)
NETEASE, INC. CMN														
SDB3260123320			31 Dec 2024										0.00	
		Dividends	03 Jan 2025		9999.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	-	1.000000
		NEW	22 Sep 2034	14,300	KYG6427A1022	HKD		100.00	30.0000	ACT/365	0.000000	0.00	0.00	9,684.26

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /	
	Open/Close	Action	Maturity Date	Quantity	Underlier CCY	Underlier		Spread	L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Commission Amount	Net Amount (Settle	
066831553 (Cont.)															
NETEASE, INC. CMN (Cont.)															
SDB3260123320		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025	9999.HK	HKD	HKD		5.188260	HKD-HONIX		138.400000	41,520.00	-	1.000000	
			22 Sep 2034	300 KYG6427A1022	HKD	1.000000	100.00	30.0000	ACT/365		138.400000	41,520.00	40,320.00	0.00	73,363.11
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
SDB3261588078	Buy	Upsize Trade	31 Dec 2024										0.00		
	Open	NEW	03 Jan 2025	NWL.AX	AUD	AUD		4.337606	AUD-OIS-RBA		28.740563	6,897.74	1.00	1.000000	
			25 Oct 2034	240 AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365		28.743437	6,898.42	6,898.42	(0.69)	0.00
SDB3261588078		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025	NWL.AX	AUD	AUD		4.337606	AUD-OIS-RBA		28.750000	1,213,595.00	-	1.000000	
			25 Oct 2034	42,212 AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365		28.750000	1,213,595.00	1,285,392.67	0.00	(71,797.67)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
SDB3260123148		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025	1336.HK	HKD	HKD		5.188260	HKD-HONIX		23.600000	1,977,680.00	-	1.000000	
			22 Sep 2034	83,800 CNE100001922	HKD	1.000000	90.00	30.0000	ACT/365		23.600000	1,977,680.00	1,994,440.00	0.00	28,052.93
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261724283		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025	601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15		49.700000	0.00	-	0.000000	
			30 Oct 2034	0 CNE1000019Y0	CNY	7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	10,288.46
NEW ERA ELECTRONICS CO LTD CMN															
SDB3263707261		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025	4909.TWO	USD	USD		4.330000	USD-Federal Funds-H.15		113.000000	0.00	-	0.000000	
			07 Dec 2034	0 TW0004909007	TWD	32.800000	100.00	(1,225.0000)	ACT/360		0.000000	0.00	0.00	0.00	(3.06)
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261789951	Buy	Upsize Trade	31 Dec 2024										(2.50)		
	Open	NEW	06 Jan 2025	002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		14.513330	4,354.00	1.981784	2.00	1.000000
			02 Nov 2034	300 CNE100003JJ1	CNY	7.323000	90.00	50.0000	ACT/360		1.981784	594.54	594.54	(0.12)	0.00
SDB3261789951	Buy	Upsize Trade	31 Dec 2024										0.84		
	Open	NEW	06 Jan 2025	002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		14.566003	7,283.00	1.989641	2.00	1.000000
			02 Nov 2034	500 CNE100003JJ1	CNY	7.323000	90.00	50.0000	ACT/360		1.989641	994.82	994.82	(0.20)	0.00
SDB3261789951		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025	002946.ZK	USD	USD		4.330000	USD-Federal Funds-H.15		14.510000	787,893.00	1.819165	-	1.000000
			02 Nov 2034	54,300 CNE100003JJ1	CNY	7.322700	90.00	50.0000	ACT/360		1.981510	107,595.99	98,780.65	0.00	8,815.34
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
SDB3263707301	Sell	Upsize Trade	31 Dec 2024										10.85		
	Open	NEW	03 Jan 2025	9901.HK	HKD	HKD		5.188260	HKD-HONIX		48.908334	(29,345.00)	48.849399	1.20	1.000000
			07 Dec 2034	(600) KYG6470A1168	HKD	1.000000	100.00	(30.0000)	ACT/365		48.849399	(29,309.64)	(29,309.64)	(3.52)	0.00
SDB3263707301	Sell	Upsize Trade	31 Dec 2024										0.00		
	Open	NEW	03 Jan 2025	9901.HK	HKD	HKD		5.188260	HKD-HONIX		49.110714	(68,755.00)	49.104821	1.20	1.000000
			07 Dec 2034	(1,400) KYG6470A1168	HKD	1.000000	100.00	(30.0000)	ACT/365		49.104821	(68,746.75)	(68,746.75)	(8.25)	0.00
SDB3263707301		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025	9901.HK	HKD	HKD		5.188260	HKD-HONIX		48.950000	(587,400.00)	48.728634	-	1.000000
			07 Dec 2034	(12,000) KYG6470A1168	HKD	1.000000	100.00	(30.0000)	ACT/365		48.950000	(587,400.00)	(584,743.61)	0.00	(2,656.39)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262115534	Buy	Upsize Trade	31 Dec 2024		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.632957	51,185.01	1.589002	0.84	
	Open	NEW	06 Jan 2025	4,400	CNE100002CM2	CNY	7.323000	90.00	50.0000	ACT/360	1.589002	6,991.61	6,991.61	2.00	1.000000
SDB3262115534	Buy	Upsize Trade	31 Dec 2024		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.873747	9,499.00	1.621351	(1.40)	0.00
	Open	NEW	06 Jan 2025	800	CNE100002CM2	CNY	7.323000	90.00	50.0000	ACT/360	1.621351	1,297.08	1,297.08	2.00	1.000000
SDB3262115534		Equity Reset	31 Dec 2024		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.420000	541,091.02	1.704120	(2.50)	0.00
		NEW	06 Jan 2025	47,381	CNE100002CM2	CNY	7.322700	90.00	50.0000	ACT/360	1.559534	73,892.28	80,742.93	0.00	1.000000
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262115450		Equity Reset	31 Dec 2024		603699.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.170000	7,001,286.00	3.228202	-	0.00
		NEW	06 Jan 2025	315,800	CNE100001SJ6	CNY	7.322700	90.00	50.0000	ACT/360	3.027572	956,107.24	1,019,466.31	0.00	1.000000
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
SDB3263530573	Sell	Upsize Trade	31 Dec 2024		NXT.AX	AUD	AUD		4.337606	AUD-OIS-RBA	15.128703	(23,025.89)	15.127190	0.00	
	Open	NEW	03 Jan 2025	(1,522)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.127190	(23,023.58)	(23,023.58)	1.00	1.000000
SDB3263530573		Equity Reset	31 Dec 2024		NXT.AX	AUD	AUD		4.337606	AUD-OIS-RBA	15.070000	(72,577.12)	15.442801	(2.30)	0.00
		NEW	03 Jan 2025	(4,816)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.070000	(72,577.12)	(74,372.53)	-	1.000000
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123386		Dividends	31 Dec 2024		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	5,600	CNE1000052S3	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	1.000000
SDB3260123386	Sell	Partial Termination	31 Dec 2024		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.800003	(8,480.00)	11.920704	0.00	829.58
	Close	NEW	06 Jan 2025	(100)	CNE1000052S3	CNY	7.323000	90.00	50.0000	ACT/360	11.574743	(1,157.47)	(1,192.07)	2.00	1.000000
SDB3260123386	Sell	Partial Termination	31 Dec 2024		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.909999	(8,491.00)	11.920704	(0.23)	0.00
	Close	NEW	06 Jan 2025	(100)	CNE1000052S3	CNY	7.323000	90.00	50.0000	ACT/360	11.585883	(1,158.59)	(1,192.07)	2.00	1.000000
SDB3260123386		Equity Reset	31 Dec 2024		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	84.800000	237,440.00	11.920704	0.00	
		NEW	06 Jan 2025	2,800	CNE1000052S3	CNY	7.322700	90.00	50.0000	ACT/360	11.580428	32,425.20	33,377.97	-	1.000000
NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264583158		Equity Reset	31 Dec 2024		600982.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.120000	0.00	0.000000	-	0.000000
		NEW	06 Jan 2025	0	CNE000001K24	CNY	7.322700	100.00	(628.7037)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123510	Buy	Partial Termination	31 Dec 2024		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.923128	9,538.50	1.738494	(2.50)	
	Close	NEW	06 Jan 2025	800	CNE100001V94	CNY	7.323000	100.00	(1,560.4166)	ACT/360	1.628094	1,302.48	1,390.80	2.00	1.000000
SDB3260123510	Buy	Partial Termination	31 Dec 2024		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.495001	2,299.00	1.738494	(0.26)	0.00
	Close	NEW	06 Jan 2025	200	CNE100001V94	CNY	7.323000	100.00	(1,560.4166)	ACT/360	1.570158	314.03	347.70	2.00	1.000000

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /	Benchmark			Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Rate	Spread	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission	Settlement /
	Open/Close	Action	Maturity Date	Quantity		Underlier	Div	L/S	BPS	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount	Net Amount (Settle
066831553 (Cont.)															
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260123510			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.450000	(43,510.00)	1.738494	-	1.000000	
		NEW	25 Sep 2034	(3,800)	CNE100001V94	CNY	7.322700	100.00	(1,560.4166)	ACT/360	1.563631	(5,941.80)	(6,606.28)	0.00	851.10
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123594			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.550000	(3,100,450.05)	5.064848	-	1.000000	
		NEW	25 Sep 2034	(98,271)	CNE100003MS6	CNY	7.322700	100.00	(1,575.1518)	ACT/360	4.308520	(423,402.57)	(497,727.68)	0.00	80,464.84
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
SDB3263116865			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	600884.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.450000	(351,640.00)	1.198898	-	1.000000	
		NEW	27 Nov 2034	(47,200)	CNE000000J38	CNY	7.322700	100.00	(1,689.5127)	ACT/360	1.017384	(48,020.52)	(56,588.01)	0.00	8,567.48
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122703			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	002896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.410000	775,882.00	4.712451	-	1.000000	
		NEW	25 Sep 2034	20,200	CNE1000032Q9	CNY	7.322700	90.00	50.0000	ACT/360	5.245333	105,955.73	95,191.51	0.00	49,467.20
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040665			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.840000	0.00	0.000000	-	0.000000	
		NEW	24 Nov 2034	0	CNE100003LF5	CNY	7.322700	100.00	(950.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,264.29
SDB3264054721			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.840000	0.00	0.000000	-	0.000000	
		NEW	14 Dec 2034	0	CNE100003LF5	CNY	7.322700	100.00	(675.0000)	ACT/360	0.000000	0.00	0.00	0.00	6,054.82
SDB3264857840	Sell	Upsize Trade	31 Dec 2024											5.84	
	Open	NEW	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.920676	(175,975.03)	2.308809	2.00	1.000000	
			02 Jan 2035	(10,400)	CNE100003LF5	CNY	7.323000	100.00	(475.0000)	ACT/360	2.308809	(24,011.61)	(24,011.61)	(4.81)	0.00
SDB3264857840	Sell	Upsize Trade	31 Dec 2024											2.50	
	Open	NEW	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.890792	(170,597.00)	2.305502	2.00	1.000000	
			02 Jan 2035	(10,100)	CNE100003LF5	CNY	7.323000	100.00	(475.0000)	ACT/360	2.305502	(23,285.57)	(23,285.57)	(4.66)	0.00
SDB3264857840	Sell	Upsize Trade	31 Dec 2024											5.01	
	Open	NEW	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.800004	(1,680.00)	2.292535	2.00	1.000000	
			02 Jan 2035	(100)	CNE100003LF5	CNY	7.323000	100.00	(475.0000)	ACT/360	2.292535	(229.25)	(229.25)	(0.05)	0.00
SDB3264857840			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.840000	(1,126,596.00)	2.247245	-	1.000000	
		NEW	02 Jan 2035	(66,900)	CNE100003LF5	CNY	7.322700	100.00	(475.0000)	ACT/360	2.299698	(153,849.80)	(150,340.68)	0.00	(3,509.12)
NMDC LIMITED CMN															
SDB3264984553	Buy	New Trade	31 Dec 2024											12.50	
	Open	NEW	02 Jan 2025	NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	66.859405	4,079,627.17	0.782056	4.00	1.000000	
			02 Jan 2035	61,018	INE584A01023	INR	85.632900	78.16	75.0000	ACT/360	0.782056	47,719.49	47,719.49	(19.06)	0.00
SDB3264984553			31 Dec 2024											0.00	
		Equity Reset	02 Jan 2025	NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	65.920000	4,022,306.56	0.782056	-	1.000000	
		NEW	02 Jan 2035	61,018	INE584A01023	INR	85.624500	78.16	75.0000	ACT/360	0.769873	46,976.11	47,719.49	0.00	(743.38)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
NONGFU SPRING COMPANY LIMITED CMN CLASS H															
SDB3263707258			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		9633.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100004272	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	686.52
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097725			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000686.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	59,550.00	1.162220	-	1.000000
		NEW	19 Oct 2034	7,500	CNE0000004H9	CNY	7.322700	90.00	50.0000	ACT/360	1.084300	8,132.25	8,716.65	0.00	(584.40)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3263645019			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		NST.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	06 Dec 2034	0	AU0000000NST8	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	3,839.86
SDB3264120670			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		NST.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Dec 2034	0	AU0000000NST8	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	1,179.89
NOVATEK MICROELECTRONICS LTD CMN															
SDB3260121562			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		3034.TW	USD	USD		4.330000	USD-Federal Funds-H.15	502.000000	10,542,000.00	14.850726	-	1.000000
		NEW	22 Sep 2034	21,000	TW0003034005	TWD	32.800000	90.00	30.0000	ACT/360	15.304878	321,402.44	311,865.25	0.00	9,537.19
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3260122761			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688300.SH	USD	USD		4.330000	USD-Federal Funds-H.15	64.400000	2,767,783.20	8.034659	-	1.000000
		NEW	25 Sep 2034	42,978	CNE100003PN0	CNY	7.322700	90.00	50.0000	ACT/360	8.794570	377,973.03	345,313.57	0.00	36,017.14
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261985901			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300369.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.190000	0.00	0.000000	-	0.000000
		NEW	03 Nov 2034	0	CNE100001S32	CNY	7.322700	100.00	(2,020.8904)	ACT/360	0.000000	0.00	0.00	0.00	799.10
OCBC LTD CMN															
SDB3263644981			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		OCBC.SI	SGD	SGD		2.311500	SGD-SORA	16.690000	874,556.00	16.505667	-	1.000000
		NEW	06 Dec 2034	52,400	SG1S04926220	SGD	1.000000	100.00	20.0000	ACT/365	16.690000	874,556.00	864,896.93	0.00	12,362.43
OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264520321			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.400000	0.00	0.000000	-	0.000000
		NEW	22 Dec 2034	0	CNE100001641	CNY	7.322700	100.00	(2,125.0000)	ACT/360	0.000000	0.00	0.00	0.00	873.13
ONENESS BIOTECH CO., LTD. CMN															
SDB3260661452			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		4743.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	87.300000	(1,746,000.00)	3.283115	-	1.000000
		NEW	12 Oct 2034	(20,000)	TW0004743000	TWD	32.800000	100.00	(675.0000)	ACT/360	2.661585	(53,231.70)	(65,662.30)	0.00	12,430.60
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
SDB3264583169			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603833.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.940000	62,046.00	9.363686	-	1.000000
		NEW	27 Dec 2034	900	CNE100002RB3	CNY	7.322700	90.00	50.0000	ACT/360	9.414560	8,473.10	8,427.32	0.00	45.79

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
SDB3262937083		Equity Reset	31 Dec 2024		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	12,789.450000	0.00	0.000000	0.00	0.000000
		NEW	02 Jan 2025										-		
			21 Nov 2034	0	INE881D01027	INR		85.624500	78.16	75.0000	0.000000	0.00	0.00	0.00	1,793.84
ORIENT OVERSEAS INTL LTD CMN															
SDB3260458717		Equity Reset	31 Dec 2024		0316.HK	HKD	HKD		5.188260	HKD-HONIX	115.100000	3,913,400.00	99.400000	0.00	1.000000
		NEW	03 Jan 2025										-		
			03 Oct 2034	34,000	BMG677491539	HKD		1.000000	100.00	30.0000	115.100000	3,913,400.00	3,379,600.00	0.00	533,800.00
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3261097763		Dividends	31 Dec 2024		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
		NEW	06 Jan 2025										-		
			19 Oct 2034	78,800	CNE1000012V6	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	729.76
SDB3261097763	Sell	Partial Termination	31 Dec 2024		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.590003	(1,059.00)	1.507708	5.01	1.000000
		NEW	06 Jan 2025										2.00		
		Close	19 Oct 2034	(100)	CNE1000012V6	CNY		7.323000	90.00	50.0000	1.445116	(144.51)	(150.77)	(0.03)	0.00
SDB3261097763	Sell	Partial Termination	31 Dec 2024		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.857274	(11,943.00)	1.507708	5.84	1.000000
		NEW	06 Jan 2025										2.00		
		Close	19 Oct 2034	(1,100)	CNE1000012V6	CNY		7.323000	90.00	50.0000	1.481464	(1,629.61)	(1,658.48)	(0.33)	0.00
SDB3261097763	Sell	Partial Termination	31 Dec 2024		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.926285	(42,612.51)	1.507708	2.50	1.000000
		NEW	06 Jan 2025										2.00		
		Close	19 Oct 2034	(3,900)	CNE1000012V6	CNY		7.323000	90.00	50.0000	1.491379	(5,816.38)	(5,880.06)	(1.16)	0.00
SDB3261097763		Equity Reset	31 Dec 2024		600958.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.560000	693,792.00	1.507708	0.00	1.000000
		NEW	06 Jan 2025										-		
			19 Oct 2034	65,700	CNE1000012V6	CNY		7.322700	90.00	50.0000	1.442091	94,745.38	99,056.42	0.00	(4,608.45)
ORIGIN ENERGY LTD CMN NIC FR BORAL LTD EFF 18FEB00															
SDB3262115576	Sell	Upsize Trade	31 Dec 2024		ORG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	10.887649	(20,795.41)	10.886560	0.00	1.000000
		NEW	03 Jan 2025										1.00		
		Open	08 Nov 2034	(1,910)	AU000000ORG5	AUD		1.000000	100.00	(25.0000)	10.886560	(20,793.33)	(20,793.33)	(2.08)	0.00
SDB3262115576		Equity Reset	31 Dec 2024		ORG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	10.900000	(646,337.30)	10.758191	0.00	1.000000
		NEW	03 Jan 2025										-		
			08 Nov 2034	(59,297)	AU000000ORG5	AUD		1.000000	100.00	(25.0000)	10.900000	(646,337.30)	(637,928.46)	0.00	(3,886.15)
ORORA LIMITED CMN ORDINARY FULLY PAID															
SDB3260458766		Equity Reset	31 Dec 2024		ORA.AX	AUD	AUD		4.337606	AUD-OIS-RBA	2.460000	(768,786.90)	2.427101	0.00	1.000000
		NEW	03 Jan 2025										-		
			29 Sep 2034	(312,515)	AU000000ORA8	AUD		1.000000	100.00	(25.0000)	2.460000	(768,786.90)	(758,505.58)	0.00	(10,277.89)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
SDB3260123351	Sell	Partial Termination	31 Dec 2024		300595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.538753	(15,631.00)	2.607740	5.84	1.000000
		NEW	06 Jan 2025										2.00		
		Close	25 Sep 2034	(800)	CNE100002MR0	CNY		7.323000	90.00	50.0000	2.666043	(2,132.83)	(2,086.19)	(0.43)	0.00
SDB3260123351	Sell	Partial Termination	31 Dec 2024		300595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.515277	(35,127.50)	2.607740	2.50	1.000000
		NEW	06 Jan 2025										2.00		
		Close	25 Sep 2034	(1,800)	CNE100002MR0	CNY		7.323000	90.00	50.0000	2.663730	(4,794.71)	(4,693.93)	(0.96)	0.00
SDB3260123351		Equity Reset	31 Dec 2024		300595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.950000	487,015.00	2.607740	0.00	1.000000
		NEW	06 Jan 2025										-		
			25 Sep 2034	25,700	CNE100002MR0	CNY		7.322700	90.00	50.0000	2.587843	66,507.57	67,018.92	0.00	486.06

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /		Settlement /
	Open/Close	Action	Maturity Date	Quantity	CCY	Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount		Net Amount (Settle CCY)
066831553 (Cont.)															
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
SDB3263242794		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		PDN.AX	AUD	AUD	4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000	
				29 Nov 2034	0	AU000000PDN8	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	(587.29)
SDB3264390195		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		PDN.AX	AUD	AUD	4.337606	AUD-OIS-RBA	7.560000	(29,862.00)	7.767798	-	1.000000	
			20 Dec 2034	(3,950)	AU000000PDN8	AUD	1.000000	100.00	(25.0000)	ACT/365	7.560000	(29,862.00)	(30,682.80)	0.00	311.70
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054700		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		000629.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	2.880000	(154,080.00)	0.477524	-	1.000000	
			14 Dec 2034	(53,500)	CNE0000007H2	CNY	7.322700	100.00	(1,858.3177)	ACT/360	0.393298	(21,041.44)	(25,547.54)	0.00	5,093.54
PEOPLE'S INSURANCE COMPANY (GR'OU) OF CHINA LTD CMN CLASS H															
SDB3260123405	Sell	Partial Termination	31 Dec 2024		1339.HK	HKD	HKD	5.188260	HKD-HONIX	3.897500	(15,590.00)	3.710000	10.85	1.000000	
	Close	NEW	22 Sep 2034	(4,000)	CNE100001MK7	HKD	1.000000	90.00	30.0000	ACT/365	3.892804	(15,571.22)	(14,840.00)	(1.87)	0.00
				31 Dec 2024									0.00		
SDB3260123405		Equity Reset	31 Dec 2024		1339.HK	HKD	HKD	5.188260	HKD-HONIX	3.870000	4,342,140.00	3.710000	-	1.000000	
		NEW	03 Jan 2025		CNE100001MK7	HKD	1.000000	90.00	30.0000	ACT/365	3.870000	4,342,140.00	4,162,620.00	0.00	183,464.09
			22 Sep 2034	1,122,000											
PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND															
SDB3261862961		Equity Reset	31 Dec 2024		002624.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	10.330000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025		CNE1000018W6	CNY	7.322700	100.00	(1,206.1688)	ACT/360	0.000000	0.00	0.00	0.00	170.38
			02 Nov 2034	0											
PETROCHINA CO LTD CMN CLASS H															
SDB3260661470		Equity Reset	31 Dec 2024		0857.HK	HKD	HKD	5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000	
		NEW	03 Jan 2025		CNE1000003W8	HKD	1.000000	90.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	77,378.45
			11 Oct 2034	0											
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3263707255	Buy	Partial Termination	31 Dec 2024		601857.SH	USD	USD	4.330000	USD-Federal Funds-H.15	8.989117	15,281.50	1.141260	(2.50)	1.000000	
	Close	NEW	06 Jan 2025		CNE1000007Q1	CNY	7.323000	100.00	(312.2994)	ACT/360	1.227457	2,086.68	1,940.14	2.00	0.00
				08 Dec 2034	1,700								(0.42)		
SDB3263707255	Buy	Partial Termination	31 Dec 2024		601857.SH	USD	USD	4.330000	USD-Federal Funds-H.15	8.991634	44,059.01	1.141260	0.84	1.000000	
	Close	NEW	06 Jan 2025		CNE1000007Q1	CNY	7.323000	100.00	(312.2994)	ACT/360	1.228211	6,018.23	5,592.17	2.00	0.00
				08 Dec 2034	4,900								(1.20)		
SDB3263707255		Equity Reset	31 Dec 2024		601857.SH	USD	USD	4.330000	USD-Federal Funds-H.15	8.940000	(1,773,696.00)	1.169008	0.00	1.000000	
		NEW	06 Jan 2025		CNE1000007Q1	CNY	7.322700	100.00	(312.2994)	ACT/360	1.220861	(242,218.82)	(231,931.13)	0.00	(15,073.83)
			08 Dec 2034	(198,400)											
PHARMA ESSENTIA CORPORATION CMN															
SDB3260121402		Equity Reset	31 Dec 2024		6446.TW	USD	USD	4.330000	USD-Federal Funds-H.15	615.000000	(11,070,000.00)	17.868045	0.00	1.000000	
		NEW	03 Jan 2025		TW0006446008	TWD	32.800000	100.00	(273.6111)	ACT/360	18.750000	(337,500.00)	(321,624.82)	-	(15,875.18)
			22 Sep 2034	(18,000)											
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
SDB3262867390		Equity Reset	31 Dec 2024		300725.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	33.600000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025		CNE1000035K5	CNY	7.322700	100.00	(1,976.2195)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
			24 Nov 2034	0											(6,530.21)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264054688		Equity Reset	31 Dec 2024		300725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.600000		5.318648	0.00	1.000000
		NEW	06 Jan 2025 14 Dec 2034	(11,300)	CNE1000035K5	CNY	7.322700	100.00	(2,188.9380)	ACT/360	4.588471	(379,680.00) (51,849.72)	(60,100.72)	- 0.00	8,251.00
PHARMARON BEIJING CO LTD CMN															
SDB3261724260		Equity Reset	31 Dec 2024		3759.HK	HKD	HKD		5.188260	HKD-HONIX	14.100000	1,410.00	13.340000	0.00	1.000000
		NEW	03 Jan 2025 27 Oct 2034	100	CNE100003PG4	HKD	1.000000	90.00	30.0000	ACT/365	14.100000	1,410.00	1,334.00	- 0.00	2,951.73
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123306		Equity Reset	31 Dec 2024		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.700000	2,233,330.00	3.801745	0.00	1.000000
		NEW	06 Jan 2025 25 Sep 2034	86,900	CNE100003JW4	CNY	7.322700	90.00	50.0000	ACT/360	3.509634	304,987.19	330,371.64	- 0.00	(25,384.45)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
SDB3260588317		Dividends	31 Dec 2024		300398.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
		NEW	06 Jan 2025 12 Oct 2034	6,600	CNE100001XV1	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	- 0.00	24.40
SDB3260588317		Equity Reset	31 Dec 2024		300398.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.760000	104,016.00	2.552737	0.00	1.000000
		NEW	06 Jan 2025 12 Oct 2034	6,600	CNE100001XV1	CNY	7.322700	90.00	50.0000	ACT/360	2.152212	14,204.60	16,848.07	- 0.00	(2,643.47)
PHISON ELECTRONICS CORPORATION CMN															
SDB3262741488		Equity Reset	31 Dec 2024		8299.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	534.000000	(9,078,000.00)	14.160351	0.00	1.000000
		NEW	03 Jan 2025 16 Nov 2034	(17,000)	TW00008299009	TWD	32.800000	100.00	(242.6470)	ACT/360	16.280488	(276,768.30)	(240,725.97)	- 0.00	(36,042.33)
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
SDB3260123494		Dividends	31 Dec 2024		2328.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025 22 Sep 2034	80,000	CNE100000593	HKD		90.00	30.0000	ACT/365	0.000000	0.00	0.00	- 0.00	16,340.18
SDB3260123494		Equity Reset	31 Dec 2024		2328.HK	HKD	HKD		5.188260	HKD-HONIX	12.260000	1,422,160.00	11.777902	0.00	1.000000
		NEW	03 Jan 2025 22 Sep 2034	116,000	CNE100000593	HKD	1.000000	90.00	30.0000	ACT/365	12.260000	1,422,160.00	1,366,236.68	- 0.00	55,923.32
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
SDB3264983884	Sell Open	New Trade	31 Dec 2024		PLS.AX	AUD	AUD		4.337606	AUD-OIS-RBA	2.197821	(16,547.39)	2.197601	0.00	1.000000
		NEW	03 Jan 2025 04 Jan 2035	(7,529)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.197601	(16,545.74)	(16,545.74)	1.00 (1.65)	0.00
SDB3264983884		Equity Reset	31 Dec 2024		PLS.AX	AUD	AUD		4.337606	AUD-OIS-RBA	2.190000	(16,488.51)	2.197601	0.00	1.000000
		NEW	03 Jan 2025 04 Jan 2035	(7,529)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.190000	(16,488.51)	(16,545.74)	- 0.00	57.23
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264649795		Equity Reset	31 Dec 2024		000001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.700000	(148,590.00)	1.608350	0.00	1.000000
		NEW	06 Jan 2025 02 Jan 2035	(12,700)	CNE0000000040	CNY	7.322700	100.00	(75.0000)	ACT/360	1.597771	(20,291.69)	(20,426.05)	- 0.00	134.36
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
SDB3263644967	Sell Open	Upsize Trade	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.220000	(3,110.00)	6.219254	0.00	1.000000
		NEW	03 Jan 2025 06 Dec 2034	(500)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.219254	(3,109.63)	(3,109.63)	1.20 (0.37)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity

AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)															
SDB3263644967	Sell	Upsize Trade	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.234667	(9,352.00)	6.227154	10.85	
	Open	NEW	03 Jan 2025	(1,500)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.227154	(9,340.73)	(9,340.73)	1.20	1.000000
SDB3263644967		Spread Change	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	06 Dec 2024	0	KYG711391022	HKD		100.00	(1,225.7812)	ACT/365	0.000000	0.00	0.00	(1.12)	0.00
SDB3263644967		Equity Reset	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.200000	(533,200.00)	8.189746	-	1.000000
		AMEND	03 Jan 2025	(86,000)	KYG711391022	HKD	1.000000	100.00	(1,225.7812)	ACT/365	6.200000	(533,200.00)	(704,318.16)	0.00	171,118.16
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262055934		Equity Reset	31 Dec 2024		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.650000	7,070,895.00	7.363094	0.00	1.000000
		NEW	06 Jan 2025	134,300	CNE000001R84	CNY	7.322700	90.00	50.0000	ACT/360	7.189971	965,613.11	988,863.59	-	(23,192.50)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
SDB3260123584		Equity Reset	31 Dec 2024		2318.HK	HKD	HKD		5.188260	HKD-HONIX	46.050000	69,075.00	44.800000	0.00	1.000000
		NEW	03 Jan 2025	1,500	CNE1000003X6	HKD	1.000000	90.00	30.0000	ACT/365	46.050000	69,075.00	67,200.00	-	75,045.65
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123573		Equity Reset	31 Dec 2024		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.020000	(3,103,194.00)	1.430428	0.00	1.000000
		NEW	06 Jan 2025	(309,700)	CNE000001PH7	CNY	7.322700	100.00	(1,172.6376)	ACT/360	1.368348	(423,777.38)	(443,003.42)	-	42,484.52
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
SDB3262800219		Equity Reset	31 Dec 2024		688072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	153.670000	(965,508.61)	27.543652	0.00	1.000000
		NEW	06 Jan 2025	(6,283)	CNE100005998	CNY	7.322700	100.00	(1,750.0000)	ACT/360	20.985429	(131,851.45)	(173,056.77)	-	41,205.32
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264328846		Equity Reset	31 Dec 2024		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.400000	(537,240.00)	1.086112	0.00	1.000000
		NEW	06 Jan 2025	(72,600)	CNE000000X53	CNY	7.322700	100.00	(1,100.0000)	ACT/360	1.010556	(73,366.37)	(78,851.71)	-	5,514.69
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054710		Equity Reset	31 Dec 2024		600048.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.860000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE000001ND1	CNY	7.322700	90.00	(30.0000)	ACT/365	0.000000	0.00	0.00	-	(310.55)
SDB3264857807		Equity Reset	31 Dec 2024		600048.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.860000	297,696.00	1.247925	0.00	1.000000
		NEW	06 Jan 2025	33,600	CNE000001ND1	CNY	7.322700	90.00	50.0000	ACT/360	1.209936	40,653.85	41,930.29	-	(1,276.44)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
SDB3264983886	Sell	New Trade	31 Dec 2024		1658.HK	HKD	HKD		5.188260	HKD-HONIX	4.583333	(55,000.00)	4.577810	10.85	1.000000
	Open	NEW	03 Jan 2025	(12,000)	CNE1000029W3	HKD	1.000000	100.00	(30.0000)	ACT/365	4.577810	(54,933.72)	(54,933.72)	1.20	0.00
SDB3264983886		Upsize Trade	31 Dec 2024		1658.HK	HKD	HKD		5.188260	HKD-HONIX	4.593200	(459,320.00)	4.592649	0.00	1.000000
	Open	NEW	03 Jan 2025	(100,000)	CNE1000029W3	HKD	1.000000	100.00	(30.0000)	ACT/365	4.592649	(459,264.90)	(459,264.90)	1.20	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H (Cont.)														
SDB3264983886		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025		1658.HK	HKD	HKD		5.188260	4.580000	(512,960.00)	4.591059	-	1.000000
			04 Jan 2035	(112,000)	CNE1000029W3	HKD	1.000000	100.00	(30.0000) ACT/365	4.580000	(512,960.00)	(514,198.62)	0.00	1,238.62
POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263308439		Equity Reset	31 Dec 2024										0.00	
		NEW	06 Jan 2025		601658.SH	USD	USD		4.330000	5.680000	0.00	0.000000	-	0.000000
			30 Nov 2034	0	CNE100003PZ4	CNY	7.322700	100.00	(525.0000) ACT/360	0.000000	0.00	0.00	0.00	(7,391.41)
POWER ASSETS HOLDINGS LTD CMN														
SDB3264328835		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025		0006.HK	HKD	HKD		5.188260	54.200000	1,897,000.00	51.084852	-	1.000000
			20 Dec 2034	35,000	HK00060000050	HKD	1.000000	100.00	30.0000 ACT/365	54.200000	1,897,000.00	1,787,969.83	0.00	109,030.17
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260123648		Equity Reset	31 Dec 2024										0.00	
		NEW	06 Jan 2025		601669.SH	USD	USD		4.330000	5.460000	0.00	0.000000	-	0.000000
			25 Sep 2034	0	CNE1000017G1	CNY	7.322700	100.00	(725.0000) ACT/360	0.000000	0.00	0.00	0.00	7,747.86
SDB3264328874		Spread Change	31 Dec 2024										0.00	
		NEW	31 Dec 2024		601669.SH	USD	USD		4.330000	0.000000	0.00	0.000000	-	0.000000
			21 Dec 2034	0	CNE1000017G1	CNY		100.00	(1,376.3843) ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264328874		Equity Reset	31 Dec 2024										0.00	
		AMEND	06 Jan 2025		601669.SH	USD	USD		4.330000	5.460000	(6,070,428.00)	0.754737	-	1.000000
			21 Dec 2034	(1,111,800)	CNE1000017G1	CNY	7.322700	100.00	(1,376.3843) ACT/360	0.745627	(828,988.10)	(839,116.08)	0.00	10,127.98
POWER FINANCE CORP LTD CMN														
SDB3264650036	Buy	Upsize Trade	31 Dec 2024										12.50	
	Open	NEW	02 Jan 2025		PWFC.NS	USD	USD		4.330000	446.035115	10,146,852.83	5.217283	4.00	1.000000
			27 Dec 2034	22,749	INE134E01011	INR	85.632900	78.16	75.0000 ACT/360	5.217283	118,687.97	118,687.97	(47.40)	0.00
SDB3264650036		Equity Reset	31 Dec 2024										0.00	
		NEW	02 Jan 2025		PWFC.NS	USD	USD		4.330000	448.500000	16,585,081.50	5.288490	-	1.000000
			27 Dec 2034	36,979	INE134E01011	INR	85.624500	78.16	75.0000 ACT/360	5.237987	193,695.52	195,563.06	0.00	(2,695.03)
POWER GRID CORPORATION OF INDIA LIMITED CMN														
SDB3263589890		Equity Reset	31 Dec 2024										0.00	
		NEW	02 Jan 2025		PGRD.NS	USD	USD		4.330000	308.700000	0.00	0.000000	-	0.000000
			05 Dec 2034	0	INE752E01010	INR	85.624500	78.16	75.0000 ACT/360	0.000000	0.00	0.00	0.00	9,063.14
SDB3264520721		Equity Reset	31 Dec 2024										0.00	
		NEW	02 Jan 2025		PGRD.NS	USD	USD		4.330000	308.700000	0.00	0.000000	-	0.000000
			20 Dec 2034	0	INE752E01010	INR	85.624500	78.16	75.0000 ACT/360	0.000000	0.00	0.00	0.00	(852.87)
SDB3264922952		Equity Reset	31 Dec 2024										0.00	
		NEW	02 Jan 2025		PGRD.NS	USD	USD		4.330000	308.700000	14,235,083.10	3.613808	-	1.000000
			02 Jan 2035	46,113	INE752E01010	INR	85.624500	78.16	75.0000 ACT/360	3.605277	166,250.14	166,643.53	0.00	(393.39)
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN														
SDB3262115563		Equity Reset	31 Dec 2024										0.00	
		NEW	03 Jan 2025		6770.TW	USD	USD		4.330000	15.900000	(6,010,200.00)	0.520082	-	1.000000
			08 Nov 2034	(378,000)	TW0006770001	TWD	32.800000	100.00	(298.6772) ACT/360	0.484756	(183,237.77)	(196,591.00)	0.00	13,353.23

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID															
066831553 (Cont.)															
PREMIER INVESTMENTS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3260427148			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		PMV.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	28 Sep 2034	0	AU000000PMV2	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	613.17
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
SDB3260661755			31 Dec 2024											0.00	
		Dividends	03 Jan 2025		PMET.KL	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	11 Oct 2034	156,900	MYL8869OO009	MYR		100.00	150.0000	ACT/360	0.000000	0.00	0.00	0.00	614.74
SDB3260661755			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		PMET.KL	USD	USD		4.330000	USD-Federal Funds-H.15	4.900000	615,930.00	1.045045	-	1.000000
		NEW	11 Oct 2034	125,700	MYL8869OO009	MYR	4.466500	100.00	150.0000	ACT/360	1.097056	137,899.94	131,362.16	0.00	8,843.73
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
SDB3260588352			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		PME.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	04 Oct 2034	0	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	5,397.55
SDB3264120680			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		PME.AX	AUD	AUD		4.337606	AUD-OIS-RBA	250.120000	65,281.32	253.295079	-	1.000000
		NEW	13 Dec 2034	261	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	250.120000	65,281.32	66,110.02	0.00	(420.95)
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
SDB3261098407			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		PUBM.KL	USD	USD		4.330000	USD-Federal Funds-H.15	4.560000	726,864.00	1.006757	-	1.000000
		NEW	18 Oct 2034	159,400	MYL1295OO004	MYR	4.466500	100.00	150.0000	ACT/360	1.020934	162,736.88	160,477.07	0.00	5,221.48
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260491923			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		300481.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	11 Oct 2034	10,400	CNE1000020Z5	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	256.32
SDB3260491923			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300481.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.820000	228,228.00	2.232187	-	1.000000
		NEW	11 Oct 2034	15,400	CNE1000020Z5	CNY	7.322700	90.00	50.0000	ACT/360	2.023844	31,167.20	34,375.67	0.00	(2,419.05)
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260588303			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688063.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.050000	(3,163.95)	6.504840	-	1.000000
		NEW	12 Oct 2034	(79)	CNE100005D68	CNY	7.322700	100.00	(1,775.0000)	ACT/360	5.469294	(432.07)	(513.88)	0.00	1,598.99
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
SDB3263426655			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		QAN.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	01 Dec 2034	0	AU000000QAN2	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	387.82
QBE INSURANCE GROUP LIMITED CMN ORDINARY FULLY PAID															
SDB3264178778			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		QBE.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	AU000000QBE9	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	435.24

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC / Underlier ISIN	Contract	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross	Trade Gross	Reference Price / Initial/Reset Net Notional	Stamp Duty /	FX Contract to Settlement / Net Amount (Settle CCY)	
			Settle Date / Maturity Date		Quantity					CCY / Underlier CCY	Price /		Notional /		Commission Rate / Commission Amount
066831553 (Cont.)															
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260350119			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688561.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.830000	0.00	0.000000	-	0.000000	
		NEW	10 Oct 2034	0 CNE1000041K3	CNY	7.322700	100.00	(1,778.9701)	ACT/360	0.000000	0.00	0.00	0.00	6,390.25	
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707284			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.010000	0.00	0.000000	-	0.000000	
		NEW	08 Dec 2034	0 CNE100000B73	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(29.77)	
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649855			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	300183.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.350000	(104,490.00)	2.472837	-	1.000000	
		NEW	02 Jan 2035	(5,400) CNE1000010C5	CNY	7.322700	100.00	(1,825.0000)	ACT/360	2.642468	(14,269.33)	(13,353.32)	0.00	(916.01)	
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263426717			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	0.00	0.000000	-	0.000000	
		NEW	04 Dec 2034	0 CNE1000044B6	CNY	7.322700	100.00	(2,109.7589)	ACT/360	0.000000	0.00	0.00	0.00	373.93	
SDB3263589471			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0 CNE1000044B6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.19	
SDB3263589502			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0 CNE1000044B6	CNY	7.322700	100.00	(2,011.2868)	ACT/360	0.000000	0.00	0.00	0.00	1,529.29	
SDB3263985615			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	0.00	0.000000	-	0.000000	
		NEW	14 Dec 2034	0 CNE1000044B6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	344.19	
SDB3263985644			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	0.00	0.000000	-	0.000000	
		NEW	14 Dec 2034	0 CNE1000044B6	CNY	7.322700	100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	18,126.47	
SDB3264716689			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.180000	(93,934.36)	1.572448	-	1.000000	
		NEW	02 Jan 2035	(8,402) CNE1000044B6	CNY	7.322700	100.00	(2,025.0000)	ACT/360	1.526759	(12,827.83)	(13,211.71)	0.00	399.24	
QINGHAI HUZHU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262540452			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	002646.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.750000	0.00	0.000000	-	0.000000	
		NEW	16 Nov 2034	0 CNE1000019X2	CNY	7.322700	100.00	(2,118.9929)	ACT/360	0.000000	0.00	0.00	0.00	(3,830.33)	
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645024			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.460000	2,217,162.00	2.342526	-	1.000000	
		NEW	07 Dec 2034	134,700 CNE000000SW2	CNY	7.322700	90.00	50.0000	ACT/360	2.247805	302,779.33	315,538.30	0.00	(13,049.22)	
QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260264454			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025	601326.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.350000	0.00	0.000000	-	0.000000	
		NEW	10 Oct 2034	0 CNE100002QX9	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(17.76)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark	Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity	CCY	Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle CCY)
066831553 (Cont.)														
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263530567			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688027.SH	USD	USD		4.330000	USD-Federal Funds-H.15	298.360000	(179,016.00)	40.803146	-	1.000000
		NEW	07 Dec 2034	(600) CNE100004231	CNY	7.322700	100.00	(2,075.0000)	ACT/360	40.744534	(24,446.72)	(24,481.89)	0.00	35.17
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3261789940			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	605183.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.850000	1,317,670.00	2.396302	-	1.000000
		NEW	02 Nov 2034	78,200 CNE100005XK5	CNY	7.322700	90.00	50.0000	ACT/360	2.301064	179,943.20	187,390.82	0.00	(7,451.89)
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264921685			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.440000	(102,660.00)	9.677589	-	1.000000
		NEW	05 Jan 2035	(1,500) CNE100003N01	CNY	7.322700	100.00	(1,725.0000)	ACT/360	9.346279	(14,019.42)	(14,516.38)	0.00	496.97
RAIL VIKAS NIGAM LIMITED CMN														
SDB3264984551	Buy	New Trade	31 Dec 2024		RAIV.NS	USD		4.330000	USD-Federal Funds-H.15	424.266756	1,223,585.32	4.962658	12.50	1.000000
	Open	NEW	02 Jan 2035	2,884	INE415G01027	INR	85.632900	78.16	75.0000	4.962658	14,312.31	14,312.31	4.00	0.00
													(5.72)	
SDB3264984551		Equity Reset	31 Dec 2024		RAIV.NS	USD		4.330000	USD-Federal Funds-H.15	422.700000	1,219,066.80	4.962658	0.00	1.000000
		NEW	02 Jan 2035	2,884	INE415G01027	INR	85.624500	78.16	75.0000	4.936671	14,237.36	14,312.31	-	(74.95)
													0.00	
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID														
SDB3263185995	Buy	Full Termination	31 Dec 2024		RHC.AX	AUD		4.337606	AUD-OIS-RBA	34.130037	18,669.13	40.336973	0.00	1.000000
	Close	NEW	03 Jan 2025		AU000000RHC8	AUD	1.000000	(25.0000)	ACT/365	34.133450	18,671.00	22,064.32	1.00	0.00
			29 Nov 2034	547									(1.87)	
SDB3263185995		Equity Reset	31 Dec 2024		RHC.AX	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	03 Jan 2025	0	AU000000RHC8	AUD	1.000000	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
			29 Nov 2034										0.00	58,212.21
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260487510	Buy	Partial Termination	31 Dec 2024		300442.ZK	USD		4.330000	USD-Federal Funds-H.15	53.530892	149,886.50	4.585311	(2.50)	1.000000
	Close	NEW	06 Jan 2025	2,800	CNE100001Z58	CNY	7.323000	(1,489.9753)	ACT/360	7.309602	20,466.89	12,838.87	2.00	0.00
			11 Oct 2034										(4.09)	
SDB3260487510	Buy	Partial Termination	31 Dec 2024		300442.ZK	USD		4.330000	USD-Federal Funds-H.15	53.204290	186,215.02	4.585311	0.84	1.000000
	Close	NEW	06 Jan 2025	3,500	CNE100001Z58	CNY	7.323000	(1,489.9753)	ACT/360	7.267432	25,436.01	16,048.59	2.00	0.00
			11 Oct 2034										(5.09)	
SDB3260487510		Spread Change	31 Dec 2024		300442.ZK	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	31 Dec 2024	0	CNE100001Z58	CNY		(1,476.6206)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			11 Oct 2034										0.00	
SDB3260487510		Equity Reset	31 Dec 2024		300442.ZK	USD		4.330000	USD-Federal Funds-H.15	51.960000	(2,660,352.00)	4.699147	-	1.000000
		AMEND	06 Jan 2025	(51,200)	CNE100001Z58	CNY	7.322700	(1,476.6206)	ACT/360	7.095743	(363,302.04)	(240,596.35)	0.00	(237,153.82)
			11 Oct 2034											
RAYHOO MOTOR DIES CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264120674			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025		002997.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	34.650000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000046J4	CNY	7.322700	(1,550.0000)	ACT/360	0.000000	0.00	0.00	0.00	(5.53)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3264120655		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		REA.AX	AUD	AUD		4.337606	AUD-OIS-RBA	233.310000	82,125.12	240.055230	-	1.000000
			13 Dec 2034	352	AU000000REA9	AUD	1.000000	100.00	25.0000	ACT/365	233.310000	82,125.12	84,499.44	0.00	(2,893.35)
REC LIMITED CMN															
SDB3264984557	Buy	New Trade	31 Dec 2024											12.50	
	Open	NEW	02 Jan 2025	1,222	RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	499.997137	610,996.50	5.848478	4.00	1.000000
			02 Jan 2035		INE020B01018	INR	85.632900	78.16	75.0000	ACT/360	5.848478	7,146.84	7,146.84	(2.85)	0.00
SDB3264984557		Equity Reset	31 Dec 2024											0.00	
		NEW	02 Jan 2025	1,222	RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	500.700000	611,855.40	5.848478	-	1.000000
			02 Jan 2035		INE020B01018	INR	85.624500	78.16	75.0000	ACT/360	5.847625	7,145.80	7,146.84	0.00	(1.04)
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123118		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	38,200	601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.210000	122,622.00	0.516849	-	1.000000
			25 Sep 2034		CNE100002RX7	CNY	7.322700	90.00	50.0000	ACT/360	0.438363	16,745.47	19,743.63	0.00	(1,514.03)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263530595		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	0	688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.110000	0.00	0.000000	-	0.000000
			07 Dec 2034		CNE100005B03	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(2,256.96)
SDB3263589496		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	(14,229)	688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.110000	(428,435.19)	4.540458	-	1.000000
			07 Dec 2034		CNE100005B03	CNY	7.322700	100.00	(1,232.8556)	ACT/360	4.111871	(58,507.81)	(64,606.18)	0.00	6,229.56
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3260122905	Sell	Partial Termination	31 Dec 2024											2.50	
	Close	NEW	06 Jan 2025	(900)	300596.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.109998	(27,999.00)	3.862551	2.00	1.000000
			25 Sep 2034		CNE100002MQ2	CNY	7.323000	90.00	50.0000	ACT/360	4.246347	(3,821.71)	(3,476.30)	(0.76)	0.00
SDB3260122905	Sell	Full Termination	31 Dec 2024											5.84	
	Close	NEW	06 Jan 2025	(1,200)	300596.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.885837	(37,063.00)	3.862551	2.00	1.000000
			25 Sep 2034		CNE100002MQ2	CNY	7.323000	90.00	50.0000	ACT/360	4.214341	(5,057.21)	(4,635.06)	(1.01)	0.00
SDB3260122905		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	0	300596.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.500000	0.00	0.000000	-	0.000000
			25 Sep 2034		CNE100002MQ2	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,915.98
RICHWAVE TECHNOLOGY CORP CMN															
SDB3260661463		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025	(10,000)	4968.TW	USD	USD		4.330000	USD-Federal Funds-H.15	213.000000	(2,130,000.00)	6.474180	-	1.000000
			12 Oct 2034		TW0004968003	TWD	32.800000	100.00	(695.0000)	ACT/360	6.493902	(64,939.02)	(64,741.80)	0.00	(197.22)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
SDB3263530598		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025	0	RIO.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
			06 Dec 2034		AU000000RIO1	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	20,536.28
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800215		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025	(1,400)	600259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.810000	(38,934.00)	4.134795	-	1.000000
			20 Nov 2034		CNE0000012R1	CNY	7.322700	100.00	(2,125.0000)	ACT/360	3.797780	(5,316.89)	(5,788.71)	0.00	471.82

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Quantity	Underlier RIC /	Contract	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) /	Benchmark /	Trade Gross Price /	Trade Gross Notional /	Reference Price / Initial/Reset Net Notional	Stamp Duty /	FX Contract to Settlement /
			Settle Date / Maturity Date		Underlier ISIN	Underlier CCY								Commission Rate / Commission Amount	
066831553 (Cont.)															
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263185974		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	225.320000	0.00	0.000000	-	0.000000		
		30 Nov 2034	0	CNE100003JT0	CNY	7.322700	100.00	(1,575.0000)	ACT/360	0.000000	0.00	0.00	0.00	226.96	
		31 Dec 2024												0.00	
SDB3264390203		Equity Reset NEW	06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	225.320000	0.00	0.000000	-	0.000000		
			21 Dec 2034	0	CNE100003JT0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(255.55)
		31 Dec 2024												0.00	
		06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	237.993201	309,391.16	25.466877	0.00	1.000000			
SDB3264390221	Buy Close	Partial Termination NEW	21 Dec 2034	1,300	CNE100003JT0	CNY	7.323000	100.00	(1,787.5000)	ACT/360	32.499413	42,249.24	33,106.94	0.00	0.00
			31 Dec 2024											2.50	0.00
		06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	226.829996	(22,683.00)	30.961071	2.00	1.000000			
		21 Dec 2034	(100)	CNE100003JT0	CNY	7.323000	100.00	(1,787.5000)	ACT/360	30.961071	(3,096.11)	(3,096.11)	(0.62)	0.00	
SDB3264390221	Sell Open	Upsize Trade NEW	31 Dec 2024											5.84	
			06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	229.827503	(91,931.00)	31.359729	2.00	1.000000		
		21 Dec 2034	(400)	CNE100003JT0	CNY	7.323000	100.00	(1,787.5000)	ACT/360	31.359729	(12,543.89)	(12,543.89)	(2.51)	0.00	
		31 Dec 2024												0.00	
SDB3264390221		Spread Change NEW	31 Dec 2024	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000		
			21 Dec 2034	0	CNE100003JT0	CNY		100.00	(1,771.7741)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		31 Dec 2024												0.00	
		06 Jan 2025	300757.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	225.320000	(1,239,260.00)	27.363982	-	1.000000			
SDB3264390221		Equity Reset AMEND	21 Dec 2034	(5,500)	CNE100003JT0	CNY	7.322700	100.00	(1,771.7741)	ACT/360	30.770071	(169,235.39)	(150,501.90)	0.00	(27,875.79)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123522		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	002493.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	9.050000	(2,932,200.00)	1.318381	-	1.000000		
		25 Sep 2034	(324,000)	CNE100000W60	CNY	7.322700	100.00	(1,297.1682)	ACT/360	1.235883	(400,426.09)	(427,155.44)	0.00	28,401.52	
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649751		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	7.650000	0.00	0.000000	-	0.000000		
		02 Jan 2035	0	CNE1000016Y6	CNY	7.322700	100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,819.39	
		31 Dec 2024												0.00	
SDB3264716709		Equity Reset NEW	06 Jan 2025	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	7.650000	0.00	0.000000	-	0.000000		
			02 Jan 2035	0	CNE1000016Y6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	51.52
		31 Dec 2024												0.84	
		06 Jan 2025	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	7.832814	25,065.00	1.245169	2.00	1.000000			
SDB3264716718	Buy Close	Partial Termination NEW	02 Jan 2035	3,200	CNE1000016Y6	CNY	7.323000	100.00	(975.0000)	ACT/360	1.069922	3,423.75	3,984.54	(0.68)	0.00
			31 Dec 2024											(2.50)	
		06 Jan 2025	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	8.110504	16,221.01	1.245169	2.00	1.000000			
		02 Jan 2035	2,000	CNE1000016Y6	CNY	7.323000	100.00	(975.0000)	ACT/360	1.107483	2,214.97	2,490.34	(0.44)	0.00	
SDB3264716718		Spread Change NEW	31 Dec 2024	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000		
			02 Jan 2035	0	CNE1000016Y6	CNY		100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		31 Dec 2024												0.00	
		06 Jan 2025	002617.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	7.650000	(192,780.00)	1.245169	-	1.000000			
SDB3264716718		Equity Reset AMEND	02 Jan 2035	(25,200)	CNE1000016Y6	CNY	7.322700	100.00	(1,275.0000)	ACT/360	1.044697	(26,326.36)	(31,378.26)	0.00	5,888.06

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier RIC /	Underlier	CCY /	FX Contract to	Div Rate	Spread L/S	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount	Settlement /	
	Open/Close	Action	Maturity Date		Underlier ISIN		CCY	Underlier				Day Count				Notional	Amount		Net Amount (Settle	CCY)	
066831553 (Cont.)																					
RUN LONG CONSTRUCTION CO LTD ORD CMN																					
SDB3260121500			31 Dec 2024															0.00			
		Equity Reset	03 Jan 2025		1808.TW		USD		USD		4.330000	USD-Federal Funds-H.15		37.400000	(29,920.00)	1.267221	-	1.000000			
		NEW	22 Sep 2034	(800)	TW0001808004		TWD		32.800000	100.00	(475.0000)	ACT/360		1.140244	(912.20)	(1,013.78)	0.00		101.58		
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3263186027			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		002929.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		33.620000	0.00	0.000000	-	0.000000			
		NEW	30 Nov 2034	0	CNE1000033M6		CNY		7.322700	100.00	(1,294.4341)	ACT/360		0.000000	0.00	0.00	0.00	(25,512.09)			
SDB3264649830			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		002929.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		33.620000	0.00	0.000000	-	0.000000			
		NEW	02 Jan 2035	0	CNE1000033M6		CNY		7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	(598.96)			
SDB3264649887			31 Dec 2024															0.00			
		Spread Change	31 Dec 2024		002929.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000	-	0.000000			
		NEW	02 Jan 2035	0	CNE1000033M6		CNY			100.00	(1,518.7869)	ACT/360		0.000000	0.00	0.00	0.00	0.00	0.00		
SDB3264649887			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		002929.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		33.620000	(601,798.00)	4.638292	-	1.000000			
		AMEND	02 Jan 2035	(17,900)	CNE1000033M6		CNY		7.322700	100.00	(1,518.7869)	ACT/360		4.591203	(82,182.53)	(83,025.43)	0.00		842.89		
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND																					
SDB3260488015			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		300724.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		63.210000	5,132,652.00	9.758450	-	1.000000			
		NEW	11 Oct 2034	81,200	CNE100003G91		CNY		7.322700	90.00	50.0000	ACT/360		8.632062	700,923.43	792,386.12	0.00		(91,462.69)		
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3263644992			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		002352.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		40.300000	0.00	0.000000	-	0.000000			
		NEW	07 Dec 2034	0	CNE100000L63		CNY		7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	4,104.75			
SDB3264857812			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		002352.ZK		USD		USD		4.330000	USD-Federal Funds-H.15		40.300000	0.00	0.000000	-	0.000000			
		NEW	02 Jan 2035	0	CNE100000L63		CNY		7.322700	90.00	50.0000	ACT/360		0.000000	0.00	0.00	0.00	450.53			
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																					
SDB3260489634			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600104.SH		USD		USD		4.330000	USD-Federal Funds-H.15		20.760000	0.00	0.000000	-	0.000000			
		NEW	11 Oct 2034	0	CNE000000TY6		CNY		7.322700	100.00	(1,471.4112)	ACT/360		0.000000	0.00	0.00	0.00	(5,876.92)			
SDB3264520288			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600104.SH		USD		USD		4.330000	USD-Federal Funds-H.15		20.760000	0.00	0.000000	-	0.000000			
		NEW	22 Dec 2034	0	CNE000000TY6		CNY		7.322700	100.00	(1,450.0000)	ACT/360		0.000000	0.00	0.00	0.00	20.19			
SDB3264921647			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600104.SH		USD		USD		4.330000	USD-Federal Funds-H.15		20.760000	(1,488,492.00)	2.740089	-	1.000000			
		NEW	05 Jan 2035	(71,700)	CNE000000TY6		CNY		7.322700	100.00	(1,475.0000)	ACT/360		2.835020	(203,270.93)	(196,464.38)	0.00		(6,806.55)		
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID																					
SDB3260188363			31 Dec 2024															0.00			
		Equity Reset	03 Jan 2025		SFR.AX		AUD		AUD		4.337606	AUD-OIS-RBA		9.280000	(386,001.60)	10.370851	-	1.000000			
		NEW	27 Sep 2034	(41,595)	AU000000SFR8		AUD		1.000000	100.00	(25.0000)	ACT/365		9.280000	(386,001.60)	(431,375.56)	0.00		46,510.95		

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260123550		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		688289.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.700000	(1,696,893.10)	3.031999	-	1.000000
			25 Sep 2034	(74,753)	CNE1000043J1	CNY	7.322700	100.00	(282.0733)	ACT/360	3.099949	(231,730.49)	(226,651.02)	0.00	(6,051.89)
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
SDB3261285283	Sell Close	Partial Termination	31 Dec 2024											0.00	
		NEW	03 Jan 2025		STO.AX	AUD	AUD		4.337606	AUD-OIS-RBA	6.681131	(93,622.69)	6.610000	1.00	1.000000
			19 Oct 2034	(14,013)	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	6.680463	(93,613.33)	(92,625.93)	(9.36)	0.00
SDB3261285283		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		STO.AX	AUD	AUD		4.337606	AUD-OIS-RBA	6.680000	861,279.12	6.593188	-	1.000000
			19 Oct 2034	128,934	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	6.680000	861,279.12	850,086.07	0.00	(422.05)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263645027		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.480000	0.00	0.000000	-	0.000000
			07 Dec 2034	0	CNE000001F70	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(10,968.39)
SATS LTD CMN															
SDB3260121418		Dividends	31 Dec 2024											0.00	
		NEW	03 Jan 2025		SATS.SI	SGD	SGD		2.561300	SGD-SORA	0.000000	0.00	0.000000	-	1.000000
			22 Sep 2034	(185,700)	SG1I52882764	SGD		100.00	(20.0000)	ACT/365	0.000000	0.00	0.00	0.00	(2,785.50)
SDB3260121418	Buy Close	Partial Termination	31 Dec 2024											4.00	
		NEW	03 Jan 2025		SATS.SI	SGD	SGD		2.311500	SGD-SORA	3.654000	1,827.00	3.760000	0.75	1.000000
			22 Sep 2034	500	SG1I52882764	SGD	1.000000	100.00	(20.0000)	ACT/365	3.655736	1,827.87	1,880.00	(0.14)	0.00
SDB3260121418		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		SATS.SI	SGD	SGD		2.311500	SGD-SORA	3.640000	(570,752.00)	3.760092	-	1.000000
			22 Sep 2034	(156,800)	SG1I52882764	SGD	1.000000	100.00	(20.0000)	ACT/365	3.640000	(570,752.00)	(589,582.49)	0.00	20,561.37
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263426682		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		002291.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.310000	(18.93)	1.406661	-	1.000000
			04 Dec 2034	(3)	CNE100000F56	CNY	7.322700	100.00	(1,475.0000)	ACT/360	0.861704	(2.59)	(4.22)	0.00	3,096.59
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SDB3263308416		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		SCG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
			29 Nov 2034	0	AU000000SCG8	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	(36.68)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097743		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		600061.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.520000	1,610,032.00	1.073097	-	1.000000
			19 Oct 2034	214,100	CNE000000Q11	CNY	7.322700	90.00	50.0000	ACT/360	1.026944	219,868.71	229,750.08	0.00	(9,881.37)
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND															
SDB3262800239		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		000503.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.980000	0.00	0.000000	-	0.000000
			20 Nov 2034	0	CNE000000255	CNY	7.322700	100.00	(1,600.3239)	ACT/360	0.000000	0.00	0.00	0.00	23.61
SDB3263645033		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		000503.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.980000	0.00	0.000000	-	0.000000
			07 Dec 2034	0	CNE000000255	CNY	7.322700	100.00	(1,700.0000)	ACT/360	0.000000	0.00	0.00	0.00	349.34

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SEATRIUM LIMITED CMN															
SDB3262990909		Equity Reset NEW	31 Dec 2024	(79,300)	SEAT.SI SGXE34184239	SGD SGD	SGD	100.00	2.311500 (129.3190)	SGD-SORA ACT/365	2.070000 2.070000	(164,151.00) (164,151.00)	1.959994 (155,427.49)	0.00	1.000000 (8,723.51)
			03 Jan 2025											-	
			22 Nov 2034											0.00	
SEEK LIMITED CMN ORDINARY FULLY PAID															
SDB3262800261		Equity Reset NEW	31 Dec 2024	0	SEK.AX AU0000000SEK6	AUD AUD	AUD	100.00	4.337606 (25.0000)	AUD-OIS-RBA ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 1,415.68
			03 Jan 2025											-	
			17 Nov 2034											0.00	
SEMBCORP INDUSTRIES CMN															
SDB3260121436		Equity Reset NEW	31 Dec 2024	0	SCIL.SI SG1R50925390	SGD SGD	SGD	100.00	2.311500 (20.0000)	SGD-SORA ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 (6,272.14)
			03 Jan 2025											-	
			22 Sep 2034											0.00	
SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263644982		Equity Reset NEW	31 Dec 2024	0	601127.SH CNE1000028B9	USD CNY	USD	100.00	4.330000 (1,250.0000)	USD-Federal Funds-H.15 ACT/360	133.390000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 747.57
			06 Jan 2025											-	
			07 Dec 2034											0.00	
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262322914		Equity Reset NEW	31 Dec 2024	0	601225.SH CNE100001T64	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.260000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 11,708.25
			06 Jan 2025											-	
			10 Nov 2034											0.00	
SDB3264857802		Equity Reset NEW	31 Dec 2024	121,800	601225.SH CNE100001T64	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	23.260000 3.176424	2,833,068.00 386,888.44	3.115504 379,468.41	-	1.000000 7,420.03
			06 Jan 2025											0.00	
			02 Jan 2035											0.00	
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262115519		Spread Change NEW	31 Dec 2024	0	600248.SH CNE000001329	USD CNY	USD	100.00	4.330000 (1,400.0000)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 0.00
			31 Dec 2024											-	
			09 Nov 2034											0.00	
SDB3262115519		Equity Reset AMEND	31 Dec 2024	(64)	600248.SH CNE000001329	USD CNY	USD	100.00	4.330000 (1,400.0000)	USD-Federal Funds-H.15 ACT/360	4.480000 0.611796	(286.72) (39.15)	0.626024 (40.07)	-	1.000000 (30.10)
			06 Jan 2025											0.00	
			09 Nov 2034											0.00	
SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264520290		Equity Reset NEW	31 Dec 2024	0	600984.SH CNE000001K40	USD CNY	USD	100.00	4.330000 (1,725.0000)	USD-Federal Funds-H.15 ACT/360	3.190000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 268.54
			06 Jan 2025											-	
			22 Dec 2034											0.00	
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263985580		Equity Reset NEW	31 Dec 2024	(32,400)	601015.SH CNE100001VV5	USD CNY	USD	100.00	4.330000 (1,709.7993)	USD-Federal Funds-H.15 ACT/360	3.340000 0.456116	(108,216.00) (14,778.16)	0.507112 (16,430.43)	-	1.000000 1,652.28
			06 Jan 2025											0.00	
			14 Dec 2034											0.00	
SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123614		Equity Reset NEW	31 Dec 2024	0	603858.SH CNE100002FV6	USD CNY	USD	100.00	4.330000 (1,825.0000)	USD-Federal Funds-H.15 ACT/360	15.800000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 (25.98)
			06 Jan 2025											-	
			25 Sep 2034											0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264649799		Equity Reset	31 Dec 2024		300821.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.760000		1.110287	0.00	1.000000
		NEW	06 Jan 2025	(14,700)	CNE100003SH6	CNY	7.322700	100.00	(750.0000)	ACT/360	1.059718	(114,072.00)	(16,321.22)	-	743.37
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800232		Spread Change	31 Dec 2024		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	31 Dec 2024	0	CNE000001FR7	CNY		100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3262800232		Equity Reset	06 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.630000	0.00	0.000000	-	0.000000
		AMEND	20 Nov 2034	0	CNE000001FR7	CNY	7.322700	100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	13,188.67
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260588377		Equity Reset	31 Dec 2024		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.280000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE0000019Y2	CNY	7.322700	100.00	(1,573.5000)	ACT/360	0.000000	0.00	0.00	-	(382.68)
SDB3264583140	Sell Open	Upsize Trade	31 Dec 2024		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.262568	(35,918.99)	1.400317	5.84	1.000000
		NEW	06 Jan 2025	(3,500)	CNE0000019Y2	CNY	7.323000	100.00	(564.9193)	ACT/360	1.400317	(4,901.11)	(4,901.11)	2.00	0.00
SDB3264583140	Open	Upsize Trade	31 Dec 2024		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.204586	(12,245.50)	1.392871	2.50	1.000000
		NEW	06 Jan 2025	(1,200)	CNE0000019Y2	CNY	7.323000	100.00	(564.9193)	ACT/360	1.392871	(1,671.45)	(1,671.45)	0.00	0.00
SDB3264583140		Equity Reset	31 Dec 2024		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.280000	(184,012.00)	1.369858	0.00	1.000000
		NEW	06 Jan 2025	(17,900)	CNE0000019Y2	CNY	7.322700	100.00	(564.9193)	ACT/360	1.403854	(25,128.99)	(24,520.46)	-	(608.53)
SHANDONG INTO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649724	Sell Open	Upsize Trade	31 Dec 2024		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.469424	(18,921.51)	4.158912	2.50	1.000000
		NEW	06 Jan 2025	(621)	CNE100004PB3	CNY	7.323000	100.00	(1,500.0000)	ACT/360	4.158912	(2,582.68)	(2,582.68)	2.00	0.00
SDB3264649724	Open	Upsize Trade	31 Dec 2024		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.396401	(66,233.76)	4.147558	5.84	1.000000
		NEW	06 Jan 2025	(2,179)	CNE100004PB3	CNY	7.323000	100.00	(1,500.0000)	ACT/360	4.147558	(9,037.53)	(9,037.53)	2.00	0.00
SDB3264649724		Equity Reset	31 Dec 2024		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.310000	(293,279.56)	4.082933	0.00	1.000000
		NEW	06 Jan 2025	(9,676)	CNE100004PB3	CNY	7.322700	100.00	(1,500.0000)	ACT/360	4.139184	(40,050.74)	(39,506.46)	-	(592.69)
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123046		Equity Reset	31 Dec 2024		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.910000	6,977,395.00	0.550921	0.00	1.000000
		NEW	06 Jan 2025	1,784,500	CNE000001139	CNY	7.322700	90.00	50.0000	ACT/360	0.533956	952,844.48	983,118.27	-	(30,273.79)
SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261928023		Equity Reset	31 Dec 2024		002376.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.520000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100000M62	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	-	946.33
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263426713		Equity Reset	31 Dec 2024		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.000000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE1000012W4	CNY	7.322700	100.00	(1,691.2162)	ACT/360	0.000000	0.00	0.00	-	(38.87)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
066831553 (Cont.)																
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
SDB3264649846		Equity Reset	31 Dec 2024		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.000000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025		0	CNE100001ZW4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	75.88	
				31 Dec 2024											5.84	
SDB3264649907	Sell	Upsize Trade	06 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.954998	(6,991.00)	4.769574	2.00	1.000000	
	Open	NEW	02 Jan 2035	(200)	CNE100001ZW4	CNY	7.323000	100.00	(1,750.0000)	ACT/360	4.769574	(953.91)	(953.91)	(0.19)	0.00	
				31 Dec 2024											2.50	
SDB3264649907	Sell	Upsize Trade	06 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.614997	(3,561.50)	4.861255	2.00	1.000000	
	Open	NEW	02 Jan 2035	(100)	CNE100001ZW4	CNY	7.323000	100.00	(1,750.0000)	ACT/360	4.861255	(486.13)	(486.13)	(0.10)	0.00	
				31 Dec 2024											0.00	
SDB3264649907		Equity Reset	06 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.000000	(164,500.00)	4.912540	-	1.000000	
		NEW	02 Jan 2035	(4,700)	CNE100001ZW4	CNY	7.322700	100.00	(1,750.0000)	ACT/360	4.779658	(22,464.39)	(23,088.94)	0.00	624.54	
				31 Dec 2024											0.00	
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264921655		Equity Reset	31 Dec 2024		301035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.720000	(68,208.00)	6.643693	0.00	1.000000	
		NEW	06 Jan 2025		(1,400)	CNE100004NC6	CNY	7.322700	100.00	(1,900.0000)	ACT/360	6.653284	(9,314.60)	(9,301.17)	0.00	(13.43)
				05 Jan 2035												
SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263644960		Equity Reset	31 Dec 2024		002195.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.970000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025		0	CNE1000008K2	CNY	7.322700	100.00	(1,825.0000)	ACT/360	0.000000	0.00	0.00	(6,249.90)	
				07 Dec 2034												
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260122681		Equity Reset	31 Dec 2024		605098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.240000	831,664.00	4.939091	0.00	1.000000	
		NEW	06 Jan 2025	23,600	CNE1000052P9	CNY	7.322700	90.00	50.0000	ACT/360	4.812433	113,573.42	116,562.55	0.00	(3,007.36)	
				25 Sep 2034												
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263426715		Equity Reset	31 Dec 2024		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.020000	0.00	0.000000	0.00	0.000000	
		NEW	06 Jan 2025	0	CNE000000LN6	CNY	7.322700	100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	514.14	
				04 Dec 2034												
SDB3264921675		Equity Reset	31 Dec 2024		600732.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.020000	(236,930.00)	1.533948	-	1.000000	
		NEW	06 Jan 2025	(21,500)	CNE000000LN6	CNY	7.322700	100.00	(2,250.0000)	ACT/360	1.504909	(32,355.54)	(32,979.87)	0.00	624.33	
				05 Jan 2035												
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND																
SDB3262055920	Buy	Upsize Trade	31 Dec 2024		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.309804	27,080.00	0.725292	0.84	1.000000	
	Open	NEW	06 Jan 2025	5,100	CNE0000008S7	CNY	7.323000	90.00	50.0000	ACT/360	0.725292	3,698.99	3,698.99	(0.74)	0.00	
				31 Dec 2024											(2.50)	
SDB3262055920	Buy	Upsize Trade	06 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.392964	14,561.00	0.736405	2.00	1.000000	
	Open	NEW	06 Nov 2034	2,700	CNE0000008S7	CNY	7.323000	90.00	50.0000	ACT/360	0.736405	1,988.29	1,988.29	(0.40)	0.00	
				31 Dec 2024											0.00	
SDB3262055920		Equity Reset	06 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.170000	845,812.00	0.783271	-	1.000000	
		NEW	06 Nov 2034	163,600	CNE0000008S7	CNY	7.322700	90.00	50.0000	ACT/360	0.706024	115,505.53	128,143.17	0.00	(12,637.65)	
				31 Dec 2024											0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell /	Event /	Trade Date /		Underlier RIC /	Contract	Settlement CCY /		Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Open/Close	Action	Settle Date /	Quantity	Underlier ISIN	Underlier	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
			Maturity Date			CCY	Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	Net Amount (Settle
															CCY)
066831553 (Cont.)															
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.180000	(332,489.50)	6.657947	-	1.000000
SDB3261510767		NEW	26 Oct 2034	(8,275)	CNE100004ZJ5	CNY	7.322700	100.00	(1,822.2054)	ACT/360	5.487047	(45,405.31)	(55,094.51)	0.00	9,689.20
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											2.50	
	Sell	Partial Termination	06 Jan 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.550001	(9,420.00)	2.343788	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(400)	CNE100002R57	CNY	7.323000	90.00	50.0000	ACT/360	3.214448	(1,285.78)	(937.52)	(0.26)	0.00
			31 Dec 2024											5.84	
	Sell	Partial Termination	06 Jan 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.077167	(122,308.99)	2.343788	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(5,300)	CNE100002R57	CNY	7.323000	90.00	50.0000	ACT/360	3.148856	(16,688.94)	(12,422.08)	(3.34)	0.00
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.650000	3,524,340.00	2.344145	-	1.000000
SDB3260123476		NEW	25 Sep 2034	155,600	CNE100002R57	CNY	7.322700	90.00	50.0000	ACT/360	3.093121	481,289.63	364,748.91	0.00	121,155.84
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.010000	(3,425,623.00)	3.653471	-	1.000000
SDB3264390192		NEW	21 Dec 2034	(122,300)	CNE1000011K6	CNY	7.322700	100.00	(253.0662)	ACT/360	3.825092	(467,808.75)	(446,819.51)	0.00	(20,989.24)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	194.250000	4,112,855.25	24.791116	-	1.000000
SDB3260188355		NEW	10 Oct 2034	21,173	CNE100003LY6	CNY	7.322700	90.00	50.0000	ACT/360	26.527101	561,658.31	524,902.30	0.00	39,872.74
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.480000	739,952.00	2.150315	-	1.000000
SDB3260961496		NEW	13 Oct 2034	44,900	CNE0000006D3	CNY	7.322700	90.00	50.0000	ACT/360	2.250536	101,049.07	96,549.14	0.00	4,499.92
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600841.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.070000	0.00	0.000000	-	0.000000
SDB3263985572		NEW	14 Dec 2034	0	CNE000000CD6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(16.29)
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600841.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.070000	0.00	0.000000	-	0.000000
SDB3263985631		NEW	14 Dec 2034	0	CNE000000CD6	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(41.89)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.110000	0.00	0.000000	-	0.000000
SDB3263530578		NEW	07 Dec 2034	0	CNE100000D55	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	350.73
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.110000	40,550.00	1.256174	-	1.000000
SDB3264054671		NEW	14 Dec 2034	5,000	CNE100000D55	CNY	7.322700	90.00	50.0000	ACT/360	1.107515	5,537.57	6,280.87	0.00	(743.29)
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603466.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.320000	0.00	0.000000	-	0.000000
SDB3264390218		NEW	21 Dec 2034	0	CNE100002V69	CNY	7.322700	100.00	(1,975.0000)	ACT/360	0.000000	0.00	0.00	0.00	1,178.29

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC /	Contract CCY / Underlier CCY	Settlement CCY /		Benchmark Rate(%) /	Benchmark /	Trade Gross Price /	Trade Gross Notional /	Reference Price /	Stamp Duty /		FX Contract to	
			Settle Date /			Quantity	Underlier ISIN						FX Contract to Underlier	Div Rate		Spread L/S (BPS)
066831553 (Cont.)																
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262867409		Dividends NEW	31 Dec 2024	601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000		0.00	-	1.000000
			24 Nov 2034	(13,146)	CNE100002G92	CNY	100.00	(1,372.3604)	ACT/360	0.000000	0.00	0.00		0.00	(172.69)	
			31 Dec 2024													
SDB3262867409	Buy Close	Full Termination NEW	06 Jan 2025	601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.915497	327,539.12	3.778211	0.00	0.00	1.000000	
			24 Nov 2034	13,146	CNE100002G92	CNY	7.323000	100.00	(1,372.3604)	ACT/360	3.402362	44,727.45	49,668.36	0.00	0.00	
			31 Dec 2024													
SDB3262867409		Equity Reset NEW	06 Jan 2025	601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.700000	0.00	0.000000		0.00	-	0.000000
			24 Nov 2034	0	CNE100002G92	CNY	7.322700	100.00	(1,372.3604)	ACT/360	0.000000	0.00	0.00	0.00	2,776.46	
			31 Dec 2024													
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H																
SDB3264983862	Sell Open	New Trade NEW	31 Dec 2024	1385.HK	HKD	HKD		5.188260	HKD-HONIX	15.210000	(30,420.00)	15.191672		10.85	1.000000	
			03 Jan 2025	(2,000)	CNE100000510	HKD	1.000000	100.00	(1,075.0000)	ACT/365	15.191672	(30,383.34)	(30,383.34)	(3.65)	0.00	
			31 Dec 2024													
SDB3264983862		Equity Reset NEW	03 Jan 2025	1385.HK	HKD	HKD		5.188260	HKD-HONIX	15.120000	(30,240.00)	15.191672		-	1.000000	
			04 Jan 2035	(2,000)	CNE100000510	HKD	1.000000	100.00	(1,075.0000)	ACT/365	15.120000	(30,240.00)	(30,383.34)	0.00	143.34	
			31 Dec 2024													
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																
SDB3262741448		Equity Reset NEW	31 Dec 2024	605186.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.110000	0.00	0.000000		0.00	-	0.000000
			06 Jan 2025	0	CNE100006BJ1	CNY	7.322700	100.00	(1,694.2982)	ACT/360	0.000000	0.00	0.00	0.00	2,771.96	
			17 Nov 2034													
SHANGHAI GEOHARBOUR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263707303		Equity Reset NEW	31 Dec 2024	605598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.410000	0.00	0.000000		0.00	-	0.000000
			06 Jan 2025	0	CNE100005055	CNY	7.322700	100.00	(1,942.4603)	ACT/360	0.000000	0.00	0.00	0.00	(362.90)	
			08 Dec 2034													
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260122972		Equity Reset NEW	31 Dec 2024	002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.520000	4,818,904.00	2.537868		0.00	-	1.000000
			06 Jan 2025	260,200	CNE1000006J8	CNY	7.322700	90.00	50.0000	ACT/360	2.529122	658,077.54	660,353.33	0.00	(288.67)	
			25 Sep 2034													
SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263530559		Equity Reset NEW	31 Dec 2024	688680.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.780000	0.00	0.000000		0.00	-	0.000000
			06 Jan 2025	0	CNE100004BY5	CNY	7.322700	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	0.00	747.00	
			07 Dec 2034													
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3264983881	Sell Open	New Trade NEW	31 Dec 2024	600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.123596	(87,808.99)	4.792579		5.84	2.00	1.000000
			06 Jan 2025	(2,500)	CNE000000370	CNY	7.323000	100.00	(2,000.0000)	ACT/360	4.792579	(11,981.45)	(11,981.45)	(2.40)	0.00	
			05 Jan 2035													
SDB3264983881	Sell Open	Upsize Trade NEW	31 Dec 2024	600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.089247	(70,178.49)	4.789493		2.50	2.00	1.000000
			06 Jan 2025	(2,000)	CNE000000370	CNY	7.323000	100.00	(2,000.0000)	ACT/360	4.789493	(9,578.99)	(9,578.99)	(1.92)	0.00	
			05 Jan 2035													
SDB3264983881		Equity Reset NEW	31 Dec 2024	600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.690000	(156,105.00)	4.791207		0.00	-	1.000000
			06 Jan 2025	(4,500)	CNE000000370	CNY	7.322700	100.00	(2,000.0000)	ACT/360	4.737324	(21,317.96)	(21,560.43)	0.00	242.48	
			05 Jan 2035													

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of this material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier	CCY	FX Contract to	Div Rate	Spread	L/S (BPS)	Benchmark /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle					
	Open/Close	Action	Maturity Date				CCY	Underlier				Day Count			Notional	Amount	Net Amount (Settle						
066831553 (Cont.)																							
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260123339			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600754.SH	USD		USD					4.330000	USD-Federal Funds-H.15	26.860000	703,732.00	3.582015	-	1.000000				
		NEW	25 Sep 2034	26,200	CNE000000MK0	CNY		7.322700	90.00				50.0000	ACT/360	3.668046	96,102.81	93,848.79	0.00	11,921.30				
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260123080			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600639.SH	USD		USD					4.330000	USD-Federal Funds-H.15	11.100000	(107,670.00)	1.565750	-	1.000000				
		NEW	25 Sep 2034	(9,700)	CNE000000404	CNY		7.322700	100.00				(1,228.8659)	ACT/360	1.515834	(14,703.59)	(15,187.77)	0.00	484.19				
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263530590			31 Dec 2024																				
		Equity Reset	06 Jan 2025		688180.SH	USD		USD					4.330000	USD-Federal Funds-H.15	27.330000	(1,907,634.00)	4.301281	-	1.000000				
		NEW	07 Dec 2034	(69,800)	CNE1000041Z1	CNY		7.322700	100.00				(1,811.4688)	ACT/360	3.732230	(260,509.65)	(300,229.40)	0.00	39,719.75				
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3262990898			31 Dec 2024																				
		Equity Reset	06 Jan 2025		002022.ZK	USD		USD					4.330000	USD-Federal Funds-H.15	6.310000	0.00	0.000000	-	0.000000				
		NEW	24 Nov 2034	0	CNE000001KC9	CNY		7.322700	100.00				(1,629.3711)	ACT/360	0.000000	0.00	0.00	0.00	1,445.04				
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND																							
SDB3264328855			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600826.SH	USD		USD					4.330000	USD-Federal Funds-H.15	8.600000	0.00	0.000000	-	0.000000				
		NEW	21 Dec 2034	0	CNE000000C17	CNY		7.322700	100.00				(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	17,684.48				
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260961147			31 Dec 2024																				
		Equity Reset	06 Jan 2025		002706.ZK	USD		USD					4.330000	USD-Federal Funds-H.15	7.680000	0.00	0.000000	-	0.000000				
		NEW	13 Oct 2034	0	CNE100001R74	CNY		7.322700	90.00				50.0000	ACT/360	0.000000	0.00	0.00	0.00	275.91				
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260123507			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600848.SH	USD		USD					4.330000	USD-Federal Funds-H.15	10.100000	(223,210.00)	1.445520	-	1.000000				
		NEW	25 Sep 2034	(22,100)	CNE000000C74	CNY		7.322700	100.00				(1,381.3348)	ACT/360	1.379273	(30,481.93)	(31,945.99)	0.00	1,464.06				
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260122947			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600835.SH	USD		USD					4.330000	USD-Federal Funds-H.15	17.920000	1,505,280.00	2.569046	-	1.000000				
		NEW	25 Sep 2034	84,000	CNE000000B91	CNY		7.322700	90.00				50.0000	ACT/360	2.447185	205,563.54	215,799.86	0.00	242.38				
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN																							
SDB3264649827	Sell	Upsize Trade	31 Dec 2024		2252.HK	HKD		HKD					5.188260	HKD-HONIX	9.612000	(24,030.00)	9.600418	10.85					
	Open	NEW	03 Jan 2025															1.20	1.000000				
			29 Dec 2034	(2,500)	CNE100004QP1	HKD		1.000000	100.00				(3,050.0000)	ACT/365	9.600418	(24,001.04)	(24,001.04)	(2.88)	0.00				
SDB3264649827	Sell	Upsize Trade	31 Dec 2024		2252.HK	HKD		HKD					5.188260	HKD-HONIX	9.740000	(14,610.00)	9.738831	0.00					
	Open	NEW	03 Jan 2025															1.20	1.000000				
			29 Dec 2034	(1,500)	CNE100004QP1	HKD		1.000000	100.00				(3,050.0000)	ACT/365	9.738831	(14,608.25)	(14,608.25)	(1.75)	0.00				
SDB3264649827			31 Dec 2024																				
		Spread Change	31 Dec 2024		2252.HK	HKD		HKD					5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000				
		NEW	29 Dec 2034	0	CNE100004QP1	HKD			100.00				(3,112.5000)	ACT/365	0.000000	0.00	0.00	0.00	0.00				

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark	Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) / Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Net Amount (Settle	
	Open/Close	Action	Maturity Date	Quantity	Underlier CCY	Underlier		Spread L/S (BPS) Day Count	Trade Net Price	Trade Net Notional	Notional	Commission Amount	CCY)	
066831553 (Cont.)														
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN (Cont.)														
SDB3264649827			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	2252.HK	HKD	HKD		5.188260 HKD-HONIX	9.510000	(171,180.00)	10.163689	-	1.000000	
		AMEND	29 Dec 2034	(18,000) CNE100004QP1	HKD	1.000000	100.00	(3,112.5000) ACT/365	9.510000	(171,180.00)	(182,946.40)	0.00	11,766.40	
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264716702			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600000.SH	USD	USD		4.330000 USD-Federal Funds-H.15	10.290000	(7,419,090.00)	1.394718	-	1.000000	
		NEW	02 Jan 2035	(721,000) CNE0000011B7	CNY	7.322700	100.00	(10.0000) ACT/360	1.405219	(1,013,162.90)	(1,005,591.62)	0.00	(7,571.28)	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3261985894			31 Dec 2024										0.00	
		Dividends	06 Jan 2025	600284.SH	USD	USD		4.330000 USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000	
		NEW	03 Nov 2034	(161,190) CNE000001GY1	CNY		100.00	(1,816.0866) ACT/360	0.000000	0.00	0.00	0.00	(3,680.44)	
SDB3261985894			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600284.SH	USD	USD		4.330000 USD-Federal Funds-H.15	6.270000	(1,010,661.30)	0.895746	-	1.000000	
		NEW	03 Nov 2034	(161,190) CNE000001GY1	CNY	7.322700	100.00	(1,816.0866) ACT/360	0.856242	(138,017.65)	(144,385.30)	0.00	5,143.37	
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123652			31 Dec 2024										0.00	
		Spread Change	31 Dec 2024	603659.SH	USD	USD		4.330000 USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
		NEW	25 Sep 2034	0 CNE100002TX3	CNY		100.00	(524.8466) ACT/360	0.000000	0.00	0.00	0.00	0.00	
SDB3260123652			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603659.SH	USD	USD		4.330000 USD-Federal Funds-H.15	15.910000	(865,504.00)	2.754227	-	1.000000	
		AMEND	25 Sep 2034	(54,400) CNE100002TX3	CNY	7.322700	100.00	(524.8466) ACT/360	2.172696	(118,194.66)	(149,829.95)	0.00	94,390.32	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3261510770			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600662.SH	USD	USD		4.330000 USD-Federal Funds-H.15	5.070000	(423,345.00)	0.742806	-	1.000000	
		NEW	26 Oct 2034	(83,500) CNE0000002W2	CNY	7.322700	100.00	(1,336.0179) ACT/360	0.692368	(57,812.73)	(62,024.33)	0.00	4,211.60	
SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263589429			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	601825.SH	USD	USD		4.330000 USD-Federal Funds-H.15	8.510000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0 CNE100004QD7	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	1,378.95	
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263868386			31 Dec 2024										2.50	
	Sell	Partial Termination	06 Jan 2025	002028.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	72.844234	(94,697.50)	10.462262	2.00	1.000000	
	Close	NEW	11 Dec 2034	(1,300) CNE000001KM8	CNY	7.323000	90.00	50.0000 ACT/360	9.942845	(12,925.70)	(13,600.94)	(2.59)	0.00	
SDB3263868386			31 Dec 2024										5.84	
	Sell	Partial Termination	06 Jan 2025	002028.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	72.935883	(123,991.00)	10.462262	2.00	1.000000	
	Close	NEW	11 Dec 2034	(1,700) CNE000001KM8	CNY	7.323000	90.00	50.0000 ACT/360	9.952027	(16,918.45)	(17,785.85)	(3.39)	0.00	
SDB3263868386			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002028.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	72.700000	1,650,290.00	10.223194	-	1.000000	
		NEW	11 Dec 2034	22,700 CNE000001KM8	CNY	7.322700	90.00	50.0000 ACT/360	9.928032	225,366.33	232,066.50	0.00	(12,589.75)	
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264328850			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300129.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	7.050000	(79,665.00)	1.058675	-	1.000000	
		NEW	21 Dec 2034	(11,300) CNE100000VK0	CNY	7.322700	100.00	(2,275.0000) ACT/360	0.962760	(10,879.19)	(11,963.03)	0.00	1,083.84	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier RIC /	Underlier	Settle Date /	CCY	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount	Settlement /	
	Open/Close	Action	Maturity Date	Quantity	Underlier ISIN		CCY	Underlier			L/S (BPS)	Day Count				Notional	Amount	Amount	Net Amount	(Settle	
066831553 (Cont.)																					
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3263644999			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600620.SH		USD	USD			4.330000	USD-Federal Funds-H.15	5.720000		0.00	0.000000	-	0.000000			
		NEW	07 Dec 2034	0	CNE000000610		CNY	7.322700	100.00	(1,482.0228)	ACT/360		0.000000		0.00	0.00	0.00		(4,856.22)		
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3263645051			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600846.SH		USD	USD			4.330000	USD-Federal Funds-H.15	8.620000	(103,207.26)		1.259723	-	1.000000			
		NEW	07 Dec 2034	(11,973)	CNE000000CL9		CNY	7.322700	100.00	(1,818.3701)	ACT/360		1.177161	(14,094.15)		(15,082.67)	0.00		804.15		
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3260123654			31 Dec 2024															0.00			
		Dividends	06 Jan 2025		600820.SH		USD	USD			4.330000	USD-Federal Funds-H.15	0.000000		0.00	0.000000	-	1.000000			
		NEW	25 Sep 2034	(1,096,400)	CNE000000B83		CNY		100.00	(493.9483)	ACT/360		0.000000		0.00	0.00	0.00		(15,095.07)		
SDB3260123654			31 Dec 2024															0.00			
		Spread Change	31 Dec 2024		600820.SH		USD	USD			4.330000	USD-Federal Funds-H.15	0.000000		0.00	0.000000	-	0.000000			
		NEW	25 Sep 2034	0	CNE000000B83		CNY		100.00	(490.3730)	ACT/360		0.000000		0.00	0.00	0.00		0.00		
SDB3260123654			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600820.SH		USD	USD			4.330000	USD-Federal Funds-H.15	7.190000	(7,698,333.00)		0.943872	-	1.000000			
		AMEND	25 Sep 2034	(1,070,700)	CNE000000B83		CNY	7.322700	100.00	(490.3730)	ACT/360		0.981878	(1,051,296.77)		(1,010,603.75)	0.00		(41,201.10)		
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3260427132			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		688271.SH		USD	USD			4.330000	USD-Federal Funds-H.15	126.400000	(870,769.60)		18.956553	-	1.000000			
		NEW	10 Oct 2034	(6,889)	CNE100005PN5		CNY	7.322700	100.00	(1,025.0000)	ACT/360		17.261393	(118,913.74)		(130,591.69)	0.00		30,371.54		
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3260123635			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600641.SH		USD	USD			4.330000	USD-Federal Funds-H.15	14.620000	0.00	0.000000	-	0.000000				
		NEW	25 Sep 2034	0	CNE0000008P3		CNY	7.322700	100.00	(1,590.6250)	ACT/360		0.000000		0.00	0.00	0.00		3,156.83		
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3262681148	Buy	Upsize Trade	31 Dec 2024		603039.SH		USD	USD			4.330000	USD-Federal Funds-H.15	49.959169	29,975.50		6.821886	(2.50)	2.00	1.000000		
	Open	NEW	06 Jan 2025		CNE100002ZC4		CNY	7.323000	90.00	50.0000	ACT/360		6.821886	4,093.13		4,093.13	(0.82)	0.00			
			16 Nov 2034	600																	
SDB3262681148	Buy	Upsize Trade	31 Dec 2024		603039.SH		USD	USD			4.330000	USD-Federal Funds-H.15	49.614000	49,614.00		6.777017	0.84	2.00	1.000000		
	Open	NEW	06 Jan 2025		CNE100002ZC4		CNY	7.323000	90.00	50.0000	ACT/360		6.777017	6,777.02		6,777.02	(1.36)	0.00			
			16 Nov 2034	1,000																	
SDB3262681148			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		603039.SH		USD	USD			4.330000	USD-Federal Funds-H.15	49.000000	1,048,600.00		6.743174	-	1.000000			
		NEW	16 Nov 2034	21,400	CNE100002ZC4		CNY	7.322700	90.00	50.0000	ACT/360		6.691521	143,198.55		144,303.93	0.00		(1,105.38)		
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3262322926			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600696.SH		USD	USD			4.330000	USD-Federal Funds-H.15	12.300000	0.00	0.000000	-	0.000000				
		NEW	10 Nov 2034	0	CNE000000CP0		CNY	7.322700	100.00	(1,773.4718)	ACT/360		0.000000		0.00	0.00	0.00		(316.86)		
SDB3263589492			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600696.SH		USD	USD			4.330000	USD-Federal Funds-H.15	12.300000	0.00	0.000000	-	0.000000				
		NEW	07 Dec 2034	0	CNE000000CP0		CNY	7.322700	90.00	50.0000	ACT/360		0.000000		0.00	0.00	0.00		(0.05)		
SDB3263589513			31 Dec 2024															0.00			
		Equity Reset	06 Jan 2025		600696.SH		USD	USD			4.330000	USD-Federal Funds-H.15	12.300000	0.00	0.000000	-	0.000000				
		NEW	07 Dec 2034	0	CNE000000CP0		CNY	7.322700	100.00	(1,750.0000)	ACT/360		0.000000		0.00	0.00	0.00		14.20		

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3263645038		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	07 Dec 2024	0	CNE000000CP0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.000000 (63.94)
SDB3263645061		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	07 Dec 2024	0	CNE000000CP0	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.000000 393.60
SDB3263707264		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	08 Dec 2024	0	CNE000000CP0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.000000 2.49
SDB3263707312		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	08 Dec 2024	0	CNE000000CP0	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.000000 (34.03)
SDB3263868407		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	11 Dec 2024	0	CNE000000CP0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.000000 (31.08)
SDB3263868416		Equity Reset	31 Dec 2024		600696.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.300000		0.000000	0.00	
		NEW	11 Dec 2024	0	CNE000000CP0	CNY	7.322700	100.00	(2,168.6046)	ACT/360	0.000000	0.00	0.00	0.00	0.000000 263.82
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123585		Equity Reset	31 Dec 2024		600655.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.430000		0.000000	0.00	
		NEW	25 Sep 2024	0	CNE000000594	CNY	7.322700	100.00	(1,142.1445)	ACT/360	0.000000	0.00	0.00	0.00	0.000000 (3,444.00)
SDB3264178819		Equity Reset	31 Dec 2024		600655.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.430000	(468,747.00)	0.934885	-	1.000000
		NEW	15 Dec 2024	(72,900)	CNE000000594	CNY	7.322700	100.00	(1,759.8765)	ACT/360	0.878091	(64,012.83)	(68,153.12)	0.00	4,140.28
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122819		Equity Reset	31 Dec 2024		600320.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.920000	5,175,576.00	0.557071	-	1.000000
		NEW	25 Sep 2024	1,320,300	CNE000001683	CNY	7.322700	90.00	50.0000	ACT/360	0.535322	706,785.64	735,500.84	0.00	(27,996.05)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
SDB3263116835		Equity Reset	31 Dec 2024		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.510000	214,339.00	0.777142	-	1.000000
		NEW	27 Nov 2024	38,900	CNE000001G20	CNY	7.322700	90.00	50.0000	ACT/360	0.752455	29,270.50	30,230.81	0.00	(960.31)
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649841		Equity Reset	31 Dec 2024		601515.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.980000	(291,734.00)	0.559687	-	1.000000
		NEW	02 Jan 2025	(73,300)	CNE100001C06	CNY	7.322700	100.00	(700.0000)	ACT/360	0.543515	(39,839.65)	(41,025.08)	0.00	1,185.43
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054652		Equity Reset	31 Dec 2024		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.700000	401,580.00	1.376272	-	1.000000
		NEW	14 Dec 2024	41,400	CNE000000K22	CNY	7.322700	90.00	50.0000	ACT/360	1.324648	54,840.43	56,977.65	0.00	(2,137.22)
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123076		Spread Change	31 Dec 2024		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	25 Sep 2024	0	CNE000000LD7	CNY		100.00	(1,647.2099)	ACT/360	0.000000	0.00	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity

AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260123076			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.030000	(791,359.01)	0.574171	-	1.000000
		AMEND	25 Sep 2034	(196,367)	CNE000000LD7	CNY	7.322700	100.00	(1,647.2099)	ACT/360	0.550343	(108,069.20)	(112,748.14)	0.00	7,067.45
SHANXI LANHUA SCI-TECH VENTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800217			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600123.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.560000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE000000XZ5	CNY	7.322700	100.00	(725.0000)	ACT/360	0.000000	0.00	0.00	0.00	(7.19)
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097755			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		002500.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	19 Oct 2034	20,000	CNE100000WJ0	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	123.23
SDB3261097755			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002500.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.280000	125,600.00	0.907941	-	1.000000
		NEW	19 Oct 2034	20,000	CNE100000WJ0	CNY	7.322700	90.00	50.0000	ACT/360	0.857607	17,152.14	18,158.82	0.00	(1,006.68)
SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123374			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002916.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100003373	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	6,244.12
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097711			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		000166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	19 Oct 2034	769,500	CNE100002FD4	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	1,614.91
SDB3261097711			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.350000	4,116,825.00	0.740725	-	1.000000
		NEW	19 Oct 2034	769,500	CNE100002FD4	CNY	7.322700	90.00	50.0000	ACT/360	0.730605	562,200.55	569,987.89	0.00	(7,787.34)
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800221			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		001287.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.310000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE100005Z88	CNY	7.322700	100.00	(1,673.7500)	ACT/360	0.000000	0.00	0.00	0.00	(5,511.58)
SDB3263707246			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		001287.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.310000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE100005Z88	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(25.94)
SDB3263707308			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		001287.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.310000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE100005Z88	CNY	7.322700	100.00	(1,663.0281)	ACT/360	0.000000	0.00	0.00	0.00	961.40
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262115495			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000019.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.570000	202,356.00	0.992939	-	1.000000
		NEW	09 Nov 2034	30,800	CNE000000354	CNY	7.322700	90.00	50.0000	ACT/360	0.897210	27,634.07	30,582.53	0.00	(2,948.46)
SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040704			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688321.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.580000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100003LW0	CNY	7.322700	100.00	(1,925.0000)	ACT/360	0.000000	0.00	0.00	0.00	375.28

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263185973			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002121.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.350000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE10000023	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	(285.07)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649876			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.690000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100003LR0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	63.97
SDB3264649898			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.690000	(109,830.00)	2.237045	-	1.000000
		NEW	02 Jan 2035	(7,000)	CNE100003LR0	CNY	7.322700	100.00	(1,700.0000)	ACT/360	2.142652	(14,998.56)	(15,659.32)	0.00	660.75
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262612810			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.880000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100003K95	CNY	7.322700	100.00	(1,954.0816)	ACT/360	0.000000	0.00	0.00	0.00	1,942.73
SDB3264328834			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100003K95	CNY		100.00	(2,244.7674)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264328834			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.880000	0.00	0.000000	-	0.000000
		AMEND	21 Dec 2034	0	CNE100003K95	CNY	7.322700	100.00	(2,244.7674)	ACT/360	0.000000	0.00	0.00	0.00	4,525.94
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260188342			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	171.000000	77,463.00	24.354111	-	1.000000
		NEW	10 Oct 2034	453	CNE100005592	CNY	7.322700	90.00	50.0000	ACT/360	23.352042	10,578.48	11,032.41	0.00	10,186.68
SHENZHEN FUANNA BEDDING AND FURNISHING CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263644988			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.840000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000JP4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	407.91
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123649			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.060000	(1,893,047.22)	0.998670	-	1.000000
		NEW	25 Sep 2034	(268,137)	CNE100000JM1	CNY	7.322700	100.00	(463.1949)	ACT/360	0.964125	(258,517.59)	(267,780.31)	0.00	11,474.25
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260963070			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		603160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Oct 2034	0	CNE100002G84	CNY		100.00	(832.2847)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3260963070			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	80.540000	(1,216,154.00)	11.978330	-	1.000000
		AMEND	13 Oct 2034	(15,100)	CNE100002G84	CNY	7.322700	100.00	(832.2847)	ACT/360	10.998675	(166,079.99)	(180,872.78)	0.00	14,702.77
SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264328875			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002402.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.110000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100000P51	CNY	7.322700	100.00	(1,300.0000)	ACT/360	0.000000	0.00	0.00	0.00	16.60

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date /	Underlier RIC /	Contract	Settlement CCY /	Benchmark		Trade Gross	Trade Gross	Reference Price /	Commission Rate /	Stamp Duty /	FX Contract to
			Settle Date /		Underlier CCY		Rate(%) /	Benchmark /						
066831553 (Cont.)														
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122899			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	301327.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	76.710000	99,723.00	10.840019	-	1.000000	
		NEW	25 Sep 2034	1,300 CNE100005L92	CNY	7.322700	90.00	50.0000	ACT/360	10.475644	13,618.34	14,092.02	0.00	(473.69)
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262990917			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002356.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	3.290000	0.00	0.000000	-	0.000000	
		NEW	24 Nov 2034	0 CNE100000LD6	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	286.29
SDB3264583175			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002356.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	3.290000	0.00	0.000000	-	0.000000	
		NEW	27 Dec 2034	0 CNE100000LD6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	59.45
SDB3264583195			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002356.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	3.290000	0.00	0.000000	-	0.000000	
		NEW	27 Dec 2034	0 CNE100000LD6	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	172.23
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263589453			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688559.SH	USD	USD	4.330000	USD-Federal Funds-H.15	34.400000	(489,787.20)	5.490804	-	1.000000	
		NEW	07 Dec 2034	(14,238) CNE100004330	CNY	7.322700	100.00	(2,082.0146)	ACT/360	4.697721	(66,886.15)	(78,178.06)	0.00	11,291.91
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263530577			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300124.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	58.580000	0.00	0.000000	-	0.000000	
		NEW	07 Dec 2034	0 CNE100000V46	CNY	7.322700	100.00	(1,275.0000)	ACT/360	0.000000	0.00	0.00	0.00	12,017.04
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264716716			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002609.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	8.260000	73,514.00	1.144187	-	1.000000	
		NEW	02 Jan 2035	8,900 CNE1000016J7	CNY	7.322700	90.00	50.0000	ACT/360	1.127999	10,039.19	10,183.26	0.00	(144.07)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122903			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688025.SH	USD	USD	4.330000	USD-Federal Funds-H.15	47.500000	4,037.50	7.211017	-	1.000000	
		NEW	25 Sep 2034	85 CNE1000062T0	CNY	7.322700	90.00	50.0000	ACT/360	6.486678	551.37	612.94	0.00	(2,767.48)
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260488571			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300601.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	17.150000	0.00	0.000000	-	0.000000	
		NEW	11 Oct 2034	0 CNE100002Q33	CNY	7.322700	100.00	(1,772.2727)	ACT/360	0.000000	0.00	0.00	0.00	941.56
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260123473			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002243.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	8.060000	(324,012.00)	1.192688	-	1.000000	
		NEW	25 Sep 2034	(40,200) CNE100000BR7	CNY	7.322700	100.00	(1,548.6301)	ACT/360	1.100687	(44,247.62)	(47,946.04)	0.00	3,453.30
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3264716705			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	301308.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	86.000000	0.00	0.000000	-	0.000000	
		NEW	02 Jan 2035	0 CNE100005K10	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	114.09
SDB3264716720			31 Dec 2024										0.00	
		Spread Change	31 Dec 2024	301308.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000	
		NEW	02 Jan 2035	0 CNE100005K10	CNY		100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity										
066831553 (Cont.)														
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3264716720		Equity Reset	31 Dec 2024		301308.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	86.000000	(1,462,000.00)	-	1.000000	
		AMEND	02 Jan 2035	(17,000)	CNE100005K10	CNY	7.322700	100.00	(2,250.0000)	ACT/360	11.744302	(199,653.13)	0.00	17,283.71
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264120638		Equity Reset	31 Dec 2024		301325.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	54.190000	(260,112.00)	-	1.000000	
		NEW	14 Dec 2034	(4,800)	CNE100006202	CNY	7.322700	100.00	(1,881.3953)	ACT/360	7.400276	(35,521.32)	0.00	(162.23)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264390145	Sell	Upsize Trade	31 Dec 2024		002851.ZK	USD						2.50		
	Open	NEW	06 Jan 2025	(100)	CNE100002JV8	CNY	USD	4.330000	USD-Federal Funds-H.15	64.119999	(6,412.00)	2.00	1.000000	
			21 Dec 2034				7.323000	100.00	(1,552.7777)	ACT/360	8.752034	(875.20)	(0.18)	0.00
SDB3264390145	Sell	Upsize Trade	31 Dec 2024		002851.ZK	USD						5.84		
	Open	NEW	06 Jan 2025	(200)	CNE100002JV8	CNY	USD	4.330000	USD-Federal Funds-H.15	61.530001	(12,306.00)	2.00	1.000000	
			21 Dec 2034				7.323000	100.00	(1,552.7777)	ACT/360	8.395706	(1,679.14)	(0.34)	0.00
SDB3264390145		Equity Reset	31 Dec 2024		002851.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	61.460000	(467,096.00)	-	1.000000	
		NEW	21 Dec 2034	(7,600)	CNE100002JV8	CNY	7.322700	100.00	(1,552.7777)	ACT/360	8.393079	(63,787.40)	0.00	(13,433.57)
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263644955	Sell	Partial Termination	31 Dec 2024		300760.ZK	USD						2.50		
	Close	NEW	06 Jan 2025	(1,500)	CNE100003G67	CNY	USD	4.330000	USD-Federal Funds-H.15	257.976663	(386,964.99)	2.00	1.000000	
			07 Dec 2034				7.323000	90.00	50.0000	ACT/360	35.212423	(52,818.63)	(10.57)	0.00
SDB3263644955	Sell	Full Termination	31 Dec 2024		300760.ZK	USD						5.84		
	Close	NEW	06 Jan 2025	(3,700)	CNE100003G67	CNY	USD	4.330000	USD-Federal Funds-H.15	257.883242	(954,168.00)	2.00	1.000000	
			07 Dec 2034				7.323000	90.00	50.0000	ACT/360	35.187906	(130,195.25)	(129,357.43)	(26.06)
SDB3263644955		Equity Reset	31 Dec 2024		300760.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	255.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100003G67	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	12,355.33
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122875		Equity Reset	31 Dec 2024		002256.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	2.520000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000C72	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	2,667.42
SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3261928009		Equity Reset	31 Dec 2024		000029.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	15.060000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE0000009X5	CNY	7.322700	100.00	(2,125.0000)	ACT/360	0.000000	0.00	0.00	(111.48)
SHENZHEN TECHWINSEMI TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264054681		Equity Reset	31 Dec 2024		001309.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	87.200000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100005GP9	CNY	7.322700	100.00	(1,350.0000)	ACT/360	0.000000	0.00	0.00	(11.92)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263426719		Equity Reset	31 Dec 2024		000025.ZK	USD						0.00		
			06 Jan 2025				USD	4.330000	USD-Federal Funds-H.15	16.520000	0.00	0.000000	-	0.000000
		NEW	04 Dec 2034	0	CNE0000008N8	CNY	7.322700	100.00	(2,022.2222)	ACT/360	0.000000	0.00	0.00	(120.32)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to		
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission	Commission	Net Amount (Settle							
	Open/Close	Action	Maturity Date				Underlier					Trade Net Price	Trade Net Notional	Notional	Amount	Amount	CCY)							
066831553 (Cont.)																								
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																								
SDB3263589482		Equity Reset NEW	31 Dec 2024		000025.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.520000	0.00	0.000000	-	0.000000	0.000000							
			07 Dec 2024	0	CNE0000008N8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	(3.36)							
			31 Dec 2024																					
			06 Jan 2025		000025.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	16.787785	(276,998.45)	2.291442	2.00	1.000000										
SDB3263589504	Sell Open	Upsize Trade NEW	07 Dec 2024	(16,500)	CNE0000008N8	CNY	7.323000	100.00	(1,803.3665)	ACT/360	2.291442	(37,808.79)	(37,808.79)	(7.57)	0.00									
			31 Dec 2024																					
			06 Jan 2025		000025.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	16.911602	(84,558.01)	2.307571	2.00	1.000000										
			07 Dec 2024	(5,000)	CNE0000008N8	CNY	7.323000	100.00	(1,803.3665)	ACT/360	2.307571	(11,537.85)	(11,537.85)	(2.31)	0.00									
SDB3263589504	Sell Open	Upsize Trade NEW	31 Dec 2024																					
			06 Jan 2025		000025.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	16.520000	(1,212,568.00)	2.430220	-	1.000000										
			07 Dec 2024	(73,400)	CNE0000008N8	CNY	7.322700	100.00	(1,803.3665)	ACT/360	2.255998	(165,590.25)	(178,378.14)	0.00	12,787.88									
			07 Dec 2024																					
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3264716697		Equity Reset NEW	31 Dec 2024		300047.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	11.750000	47,000.00	1.720757	-	1.000000	0.000000							
			06 Jan 2025																					
			02 Jan 2025	4,000	CNE100000KJ5	CNY	7.322700	90.00	50.0000	ACT/360	1.604599	6,418.40	6,883.03	0.00	(464.63)									
			02 Jan 2025																					
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3260123127		Equity Reset NEW	31 Dec 2024		002139.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	13.610000	0.00	0.000000	-	0.000000	0.000000							
			06 Jan 2025																					
			25 Sep 2024	0	CNE1000005H4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	7,043.90							
			25 Sep 2024																					
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																								
SDB3262258020		Equity Reset NEW	31 Dec 2024		002130.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	25.250000	0.00	0.000000	-	0.000000	0.000000							
			06 Jan 2025																					
			09 Nov 2024	0	CNE1000000C6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	15,487.04								
			09 Nov 2024																					
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3264857833	Buy Open	Upsize Trade NEW	31 Dec 2024		002285.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	2.635502	10,542.01	0.359996	0.84	1.000000	0.000000							
			06 Jan 2025																					
			02 Jan 2025	4,000	CNE100000FK3	CNY	7.323000	90.00	50.0000	ACT/360	0.359996	1,439.98	1,439.98	(0.29)	0.00									
			31 Dec 2024																					
SDB3264857833	Buy Open	Upsize Trade NEW	06 Jan 2025		002285.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	2.631667	5,526.50	0.359352	2.00	1.000000	0.000000							
			02 Jan 2025	2,100	CNE100000FK3	CNY	7.323000	90.00	50.0000	ACT/360	0.359352	754.64	754.64	(0.15)	0.00									
			31 Dec 2024																					
			06 Jan 2025		002285.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	2.590000	90,650.00	0.374993	-	1.000000										
SDB3264857833		Equity Reset NEW	02 Jan 2025	35,000	CNE100000FK3	CNY	7.322700	90.00	50.0000	ACT/360	0.353695	12,379.33	13,124.75	0.00	(745.43)									
			02 Jan 2025																					
			02 Jan 2025																					
			02 Jan 2025																					
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3260264465		Equity Reset NEW	31 Dec 2024		003021.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	73.910000	2,956.40	10.240252	0.00	1.000000	0.000000							
			06 Jan 2025																					
			10 Oct 2024	40	CNE100004934	CNY	7.322700	90.00	50.0000	ACT/360	10.093272	403.73	409.61	0.00	(5.88)									
			10 Oct 2024																					
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND																								
SDB3261097746		Equity Reset NEW	31 Dec 2024		000060.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	4.690000	(1,253,168.00)	0.672921	-	1.000000	0.000000							
			06 Jan 2025																					
			19 Oct 2024	(267,200)	CNE000000FS7	CNY	7.322700	100.00	(1,057.2324)	ACT/360	0.640474	(171,134.65)	(179,804.42)	0.00	8,669.76									
			19 Oct 2024																					

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /		Contract	Settlement CCY /		Benchmark		Trade Gross	Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date			Underlier CCY	Underlier		Spread	L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Commission Amount	Net Amount (Settle CCY)
066831553 (Cont.)															
SHENZHOU INTL GROUP LTD CMN															
SDB3264983868	Sell	New Trade	31 Dec 2024											0.00	
			03 Jan 2025	2313.HK	HKD	HKD	5.188260	HKD-HONIX	62.516667	(375,100.00)	62.509165	1.20	1.000000		
	Open	NEW	04 Jan 2035	(6,000)	KYG8087W1015	HKD	1.000000	100.00	(30.0000)	ACT/365	62.509165	(375,054.99)	(375,054.99)	(45.01)	0.00
			31 Dec 2024												10.85
SDB3264983868	Sell	Upsize Trade	03 Jan 2025	2313.HK	HKD	HKD	5.188260	HKD-HONIX	62.122500	(124,245.00)	62.047642	1.20	1.000000		
			04 Jan 2035	(2,000)	KYG8087W1015	HKD	1.000000	100.00	(30.0000)	ACT/365	62.047642	(124,095.28)	(124,095.28)	(14.91)	0.00
	Open	NEW	31 Dec 2024											0.00	
			03 Jan 2025	2313.HK	HKD	HKD	5.188260	HKD-HONIX	62.000000	(496,000.00)	62.393784	-	1.000000		
SDB3264983868		Equity Reset	04 Jan 2035	(8,000)	KYG8087W1015	HKD	1.000000	100.00	(30.0000)	ACT/365	62.000000	(496,000.00)	(499,150.27)	0.00	3,150.27
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
SDB3260123673		Equity Reset	31 Dec 2024		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	11.800000	1,298,000.00	0.354392	-	1.000000
			03 Jan 2025	110,000	TW0002888005	TWD	32.800000	90.00	30.0000	ACT/360	0.359756	39,573.16	38,983.12	0.00	590.04
SHIN ZU SHING CO., LTD. CMN															
SDB3260661443		Equity Reset	31 Dec 2024		3376.TW	USD	USD		4.330000	USD-Federal Funds-H.15	210.000000	(840,000.00)	5.937222	-	1.000000
			03 Jan 2025	(4,000)	TW0003376000	TWD	32.800000	100.00	(525.0000)	ACT/360	6.402439	(25,609.76)	(23,748.89)	0.00	(1,860.87)
SHINFOX ENERGY CO LTD CMN															
SDB3260264459		Equity Reset	31 Dec 2024		6806.TW	USD	USD		4.330000	USD-Federal Funds-H.15	114.000000	0.00	0.000000	-	0.000000
			03 Jan 2025	0	TW00006806003	TWD	32.800000	100.00	(1,020.0000)	ACT/360	0.000000	0.00	0.00	0.00	(844.63)
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530550		Equity Reset	31 Dec 2024		300024.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.950000	0.00	0.000000	-	0.000000
			06 Jan 2025	0	CNE100000GH7	CNY	7.322700	100.00	(1,875.0000)	ACT/360	0.000000	0.00	0.00	0.00	165.88
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040676		Equity Reset	31 Dec 2024		688506.SH	USD	USD		4.330000	USD-Federal Funds-H.15	191.730000	0.00	0.000000	-	0.000000
			06 Jan 2025	0	CNE100006FN4	CNY	7.322700	100.00	(1,342.1052)	ACT/360	0.000000	0.00	0.00	0.00	2,130.10
	Open	NEW	24 Nov 2034											0.00	
			31 Dec 2024												0.00
SDB3264255555		Equity Reset	06 Jan 2025	688506.SH	USD	USD	4.330000	USD-Federal Funds-H.15	191.730000	153,384.00	26.589420	-	1.000000		
			18 Dec 2034	800	CNE100006FN4	CNY	7.322700	90.00	50.0000	ACT/360	26.182965	20,946.37	21,271.54	0.00	(670.12)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261928033		Equity Reset	31 Dec 2024		002366.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.590000	0.00	0.000000	-	0.000000
			06 Jan 2025	0	CNE100000M21	CNY	7.322700	100.00	(2,150.9237)	ACT/360	0.000000	0.00	0.00	0.00	(2,541.53)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3261097789	Sell	Upsize Trade	31 Dec 2024		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.238969	(50,818.00)	0.714852	5.84	
			06 Jan 2025	(9,700)	CNE100000F38	CNY	7.323000	100.00	(1,268.3061)	ACT/360	0.714852	(6,934.06)	(6,934.06)	(1.39)	1.000000
SDB3261097789	Open	NEW	19 Oct 2034											2.00	0.00
			31 Dec 2024												2.50
SDB3261097789	Sell	Upsize Trade	06 Jan 2025	601107.SH	USD	USD	4.330000	USD-Federal Funds-H.15	5.226221	(21,427.51)	0.713351	2.00	1.000000		
			19 Oct 2034	(4,100)	CNE100000F38	CNY	7.323000	100.00	(1,268.3061)	ACT/360	0.713351	(2,924.74)	(2,924.74)	(0.59)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3261097789			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.230000	(617,140.00)	0.721378	-	1.000000
		NEW	19 Oct 2034	(118,000)	CNE100000F38	CNY	7.322700	100.00	(1,268.3061)	ACT/360	0.714217	(84,277.61)	(85,122.56)	0.00	844.95
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649817			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.140000	(128,684.00)	1.766846	-	1.000000
		NEW	02 Jan 2035	(10,600)	CNE100003LC2	CNY	7.322700	100.00	(1,775.0000)	ACT/360	1.657858	(17,573.29)	(18,728.57)	0.00	1,155.27
SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645005			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002422.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.930000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000PW7	CNY	7.322700	100.00	(1,625.0000)	ACT/360	0.000000	0.00	0.00	0.00	2,849.86
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261862972			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.040000	(3,807,388.68)	0.307793	-	1.000000
		NEW	02 Nov 2034	(1,866,367)	CNE100001JM9	CNY	7.322700	100.00	(1,841.6296)	ACT/360	0.278586	(519,943.72)	(574,455.23)	0.00	34,950.91
SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707243			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000155.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.680000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE0000014Z0	CNY	7.322700	100.00	(1,800.0000)	ACT/360	0.000000	0.00	0.00	0.00	87.80
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263985599			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.280000	(883,064.00)	1.040318	-	1.000000
		NEW	14 Dec 2034	(121,300)	CNE000001DQ4	CNY	7.322700	100.00	(1,490.1690)	ACT/360	0.994169	(120,592.70)	(126,190.55)	0.00	5,597.85
SIEMENS LIMITED CMN															
SDB3264922954	Buy Open		31 Dec 2024											12.50	
		Upsize Trade	02 Jan 2025		SIEM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,516.030281	2,958,277.75	76.218156	4.00	1.000000
		NEW	02 Jan 2035	454	INE003A01024	INR	85.632900	78.16	75.0000	ACT/360	76.218156	34,603.04	34,603.04	(13.82)	0.00
SDB3264922954			31 Dec 2024											0.00	
		Equity Reset	02 Jan 2025		SIEM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,536.050000	3,882,413.70	76.282726	-	1.000000
		NEW	02 Jan 2035	594	INE003A01024	INR	85.624500	78.16	75.0000	ACT/360	76.333876	45,342.32	45,311.94	0.00	30.38
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SDB3261985914			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		SIG.AX	AUD	AUD		4.337606	AUD-OIS-RBA	2.620000	(80,059.34)	2.888352	-	1.000000
		NEW	02 Nov 2034	(30,557)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.620000	(80,059.34)	(88,259.37)	0.00	14,612.23
SIGURD MICROELECTRONIC CORP CMN															
SDB3260123651			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		6257.TW	USD	USD		4.330000	USD-Federal Funds-H.15	67.500000	6,210,000.00	2.114081	-	1.000000
		NEW	22 Sep 2034	92,000	TW0006257009	TWD	32.800000	90.00	30.0000	ACT/360	2.057927	189,329.28	194,495.45	0.00	(5,166.17)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263589436			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.900000	(518,020.00)	6.701717	-	1.000000
		NEW	07 Dec 2034	(11,800)	CNE100003SY1	CNY	7.322700	100.00	(2,046.1864)	ACT/360	5.995056	(70,741.66)	(79,080.26)	0.00	8,338.60

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SINGAPORE EXCHANGE LTD CMN															
SDB3260961545		Equity Reset NEW	31 Dec 2024		SGXL.SI	SGD	SGD		2.311500	SGD-SORA	12.740000	1,402,674.00	12.594077	0.00	1.000000
			03 Jan 2025										-	-	
			12 Oct 2034	110,100	SG1J26887955	SGD	1.000000	100.00	20.0000	ACT/365	12.740000	1,402,674.00	1,386,607.90	0.00	16,066.10
SINGAPORE TELECOMMUNICATIONS CMN															
SDB3263985603		Equity Reset NEW	31 Dec 2024		STEL.SI	SGD	SGD		2.311500	SGD-SORA	3.080000	162,624.00	3.099938	0.00	1.000000
			03 Jan 2025								3.080000	162,624.00	163,676.72	-	1.000000
			14 Dec 2034	52,800	SG1T75931496	SGD	1.000000	100.00	20.0000	ACT/365				0.00	(1,052.72)
SINO LAND CMN															
SDB3261097680		Dividends NEW	31 Dec 2024		0083.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
			03 Jan 2025								0.000000	0.00	0.00	-	1.000000
			18 Oct 2034	(6,000)	HK0083000502	HKD		100.00	(30.0000)	ACT/365				0.00	(2,580.00)
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262990912		Equity Reset NEW	31 Dec 2024		300327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.470000	0.00	0.000000	0.00	0.000000
			06 Jan 2025								0.000000	0.00	0.00	-	0.000000
			24 Nov 2034	0	CNE100001FH7	CNY	7.322700	100.00	(2,198.6842)	ACT/360				0.00	(77.53)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260121450	Sell Open	Upsize Trade NEW	31 Dec 2024		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.701747	(45,730.38)	5.007916	5.84	1.000000
			06 Jan 2025								5.007916	(6,239.86)	(6,239.86)	2.00	0.00
			25 Sep 2034	(1,246)	CNE100003ZL3	CNY	7.323000	100.00	(1,758.2093)	ACT/360				(1.25)	
SDB3260121450	Sell Open	Upsize Trade NEW	31 Dec 2024		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.599512	(23,936.08)	4.995636	2.50	1.000000
			06 Jan 2025								4.995636	(3,267.15)	(3,267.15)	2.00	0.00
			25 Sep 2034	(654)	CNE100003ZL3	CNY	7.323000	100.00	(1,758.2093)	ACT/360				(0.65)	
SDB3260121450		Equity Reset NEW	31 Dec 2024		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.230000	(2,500,739.52)	5.166943	0.00	1.000000
			06 Jan 2025								4.947629	(341,505.14)	(356,643.06)	-	1.000000
			25 Sep 2034	(69,024)	CNE100003ZL3	CNY	7.322700	100.00	(1,758.2093)	ACT/360				0.00	17,982.19
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261862977		Equity Reset NEW	31 Dec 2024		002738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.500000	(1,469,629.00)	5.224808	0.00	1.000000
			06 Jan 2025								4.847939	(200,694.98)	(216,296.62)	-	1.000000
			02 Nov 2034	(41,398)	CNE100001VW3	CNY	7.322700	100.00	(1,713.5272)	ACT/360				0.00	17,358.09
SINOPAC FINL HLDGS CO. LTD ORD CMN															
SDB3262867399		Equity Reset NEW	31 Dec 2024		2890.TW	USD	USD		4.330000	USD-Federal Funds-H.15	22.900000	0.00	0.000000	0.00	0.000000
			03 Jan 2025								0.000000	0.00	0.00	-	0.000000
			22 Nov 2034	0	TW0002890001	TWD	32.800000	100.00	(40.0000)	ACT/360				0.00	(146.72)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262540432		Equity Reset NEW	31 Dec 2024		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.700000	761,540.00	4.954584	0.00	1.000000
			06 Jan 2025								5.148374	103,997.15	100,082.60	-	1.000000
			16 Nov 2034	20,200	CNE1000020P6	CNY	7.322700	90.00	50.0000	ACT/360				0.00	3,914.56
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123479		Equity Reset NEW	31 Dec 2024		601598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.350000	5,741,085.00	0.725567	0.00	1.000000
			06 Jan 2025								0.730605	784,012.23	778,606.12	-	1.000000
			25 Sep 2034	1,073,100	CNE100003GS8	CNY	7.322700	90.00	50.0000	ACT/360				0.00	5,484.87

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity

AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
SDB3261985891			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1308.HK	HKD	HKD		5.188260	HKD-HONIX	20.700000	6,023,700.00	20.221562	-	1.000000
		NEW	02 Nov 2034	291,000	KYG8187G1055	HKD	1.000000	100.00	30.0000	ACT/365	20.700000	6,023,700.00	5,884,474.67	0.00	139,225.33
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262115552			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.600000	766,800.00	6.736145	-	1.000000
		NEW	09 Nov 2034	18,000	CNE1000027D7	CNY	7.322700	90.00	50.0000	ACT/360	5.817526	104,715.47	121,250.61	0.00	(16,535.15)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800191			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.550000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE100005ZD5	CNY	7.322700	100.00	(2,075.0000)	ACT/360	0.000000	0.00	0.00	0.00	591.17
SDB3264649715			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	87.550000	(61,285.00)	12.625094	-	1.000000
		NEW	02 Jan 2035	(700)	CNE100005ZD5	CNY	7.322700	100.00	(1,325.0000)	ACT/360	11.955973	(8,369.18)	(8,837.57)	0.00	468.38
SOLOMON TECHNOLOGY CORPORATION CMN															
SDB3264255564			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		2359.TW	USD	USD		4.330000	USD-Federal Funds-H.15	168.000000	(1,680,000.00)	5.107652	-	1.000000
		NEW	15 Dec 2034	(10,000)	TW0002359007	TWD	32.800000	100.00	(1,297.5000)	ACT/360	5.121951	(51,219.51)	(51,076.52)	0.00	(142.99)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SDB3260588436	Buy Close	Partial Termination	31 Dec 2024		SHLAX	AUD	AUD		4.337606	AUD-OIS-RBA	27.053438	3,462.84	28.570000	0.00	1.000000
		NEW	04 Oct 2034	128	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.056143	3,463.19	3,656.96	(0.35)	0.00
			31 Dec 2024											0.00	
SDB3260588436		Equity Reset	03 Jan 2025		SHLAX	AUD	AUD		4.337606	AUD-OIS-RBA	27.010000	(569,100.70)	28.620088	-	1.000000
		NEW	04 Oct 2034	(21,070)	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.010000	(569,100.70)	(603,025.25)	0.00	51,787.89
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097738			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601555.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.800000	127,140.00	1.135963	-	1.000000
		NEW	19 Oct 2034	16,300	CNE1000019P8	CNY	7.322700	90.00	50.0000	ACT/360	1.065181	17,362.45	18,516.20	0.00	(1,153.75)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
SDB3260961933			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		S32.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	AU000000S320	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	16,958.53
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097734			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		600369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	19 Oct 2034	11,700	CNE0000016P6	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	14.47
SDB3261097734			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.670000	39,228.00	0.667482	-	1.000000
		NEW	19 Oct 2034	8,400	CNE0000016P6	CNY	7.322700	90.00	50.0000	ACT/360	0.637743	5,357.04	5,606.85	0.00	(119.71)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier CCY	FX Contract to	Div Rate	Spread L/S (BPS)	Benchmark	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle				
	Open/Close	Action	Maturity Date				Underlier					Day Count		Trade Net Price	Trade Net Notional	Notional	Amount	Amount	CCY)				
066831553 (Cont.)																							
SPARK NEW ZEALAND LIMITED CMN																							
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		SPK.NZ	NZD								0.000000	0.00	0.000000	-		0.000000				
SDB3260760824		NEW	11 Oct 2034	0	NZTELE0001S4	NZD	1.000000	100.00		4.250000	(35.0000)	NZD-OIS-RBNZ	ACT/365	0.000000	0.00	0.00	0.00						5,308.73
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
			31 Dec 2024																				
	Sell	Upsize Trade	06 Jan 2025		300143.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		9.295504	(18,591.01)	1.268362	2.00		1.000000				
SDB3264649798	Open	NEW	02 Jan 2035	(2,000)	CNE100000XF6	CNY	7.323000	100.00		(2,000.0000)		ACT/360		1.268362	(2,536.72)	(2,536.72)	(0.51)		0.00				
			31 Dec 2024																				
	Sell	Upsize Trade	06 Jan 2025		300143.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		9.294316	(20,447.50)	1.268624	2.00		1.000000				
SDB3264649798	Open	NEW	02 Jan 2035	(2,200)	CNE100000XF6	CNY	7.323000	100.00		(2,000.0000)		ACT/360		1.268624	(2,790.97)	(2,790.97)	(0.56)		0.00				
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		300143.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		9.200000	(171,120.00)	1.274908	-		1.000000				
SDB3264649798		NEW	02 Jan 2035	(18,600)	CNE100000XF6	CNY	7.322700	100.00		(2,000.0000)		ACT/360		1.256367	(23,368.43)	(23,713.29)	0.00		344.86				
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND																							
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		603290.SH	USD	USD			4.330000		USD-Federal Funds-H.15		89.820000	0.00	0.000000	-		0.000000				
SDB3263707291		NEW	08 Dec 2034	0	CNE100003RN6	CNY	7.322700	90.00		50.0000		ACT/360		0.000000	0.00	0.00	0.00		(14.59)				
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		603290.SH	USD	USD			4.330000		USD-Federal Funds-H.15		89.820000	(5,389.20)	13.702570	-		1.000000				
SDB3263707316		NEW	08 Dec 2034	(60)	CNE100003RN6	CNY	7.322700	100.00		(2,250.0000)		ACT/360		12.265967	(735.96)	(822.15)	0.00		35.73				
STATE BANK OF INDIA CMN																							
			31 Dec 2024																				
	Buy	New Trade	02 Jan 2025		SBI.NS	USD	USD			4.330000		USD-Federal Funds-H.15		794.531823	3,325,910.21	9.293657	12.50		1.000000				
SDB3264984555	Open	NEW	02 Jan 2035	4,186	INE062A01020	INR	85.632900	78.16		75.0000		ACT/360		9.293657	38,903.25	38,903.25	(15.54)		0.00				
			31 Dec 2024																				
		Equity Reset	02 Jan 2025		SBI.NS	USD	USD			4.330000		USD-Federal Funds-H.15		794.950000	3,327,660.70	9.293657	-		1.000000				
SDB3264984555		NEW	02 Jan 2035	4,186	INE062A01020	INR	85.624500	78.16		75.0000		ACT/360		9.284142	38,863.42	38,903.25	0.00		(39.83)				
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND																							
			31 Dec 2024																				
	Sell	Partial Termination	06 Jan 2025		002468.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		10.249999	(20,500.00)	1.354311	5.84		1.000000				
SDB3260123528	Close	NEW	25 Sep 2034	(2,000)	CNE100000T99	CNY	7.323000	90.00		50.0000		ACT/360		1.398602	(2,797.20)	(2,708.62)	(0.56)		0.00				
			31 Dec 2024																				
	Sell	Partial Termination	06 Jan 2025		002468.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		10.242580	(61,455.48)	1.354311	2.00		1.000000				
SDB3260123528	Close	NEW	25 Sep 2034	(6,000)	CNE100000T99	CNY	7.323000	90.00		50.0000		ACT/360		1.398057	(8,388.34)	(8,125.87)	(1.68)		0.00				
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		002468.ZK	USD	USD			4.330000		USD-Federal Funds-H.15		10.130000	4,824,919.00	1.354140	-		1.000000				
SDB3260123528		NEW	25 Sep 2034	476,300	CNE100000T99	CNY	7.322700	90.00		50.0000		ACT/360		1.383370	658,899.13	644,976.87	0.00		16,014.02				
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND																							
			31 Dec 2024																				
		Equity Reset	06 Jan 2025		600710.SH	USD	USD			4.330000		USD-Federal Funds-H.15		9.300000	0.00	0.000000	-		0.000000				
SDB3262867377		NEW	24 Nov 2034	0	CNE000000KL2	CNY	7.322700	90.00		50.0000		ACT/360		0.000000	0.00	0.00	0.00		2,251.90				

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
SDB3264178791			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		0016.HK	HKD	HKD		5.188260	HKD-HONIX	74.650000	1,381,025.00	73.982241	-	1.000000
		NEW	14 Dec 2034	18,500	HK0016000132	HKD	1.000000	100.00	30.0000	ACT/365	74.650000	1,381,025.00	1,368,671.46	0.00	12,353.54
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SDB3264178822			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		SUN.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	AU0000000SUN6	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	374.58
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261790027			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300274.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.830000	2,953.20	11.232492	-	1.000000
		NEW	02 Nov 2034	40	CNE1000018M7	CNY	7.322700	90.00	50.0000	ACT/360	10.082347	403.29	449.30	0.00	(46.01)
SUNNY OPTICAL TECH GROUP CO LT*D CMN															
SDB3260123458			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		2382.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	KYG8586D1097	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	3,255.13
SDB3264328902			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		2382.HK	HKD	HKD		5.188260	HKD-HONIX	68.850000	(344,250.00)	67.773972	-	1.000000
		NEW	20 Dec 2034	(5,000)	KYG8586D1097	HKD	1.000000	100.00	(30.0000)	ACT/365	68.850000	(344,250.00)	(338,869.86)	0.00	(5,380.14)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261928022			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002572.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.180000	(1,606,330.00)	2.504647	-	1.000000
		NEW	02 Nov 2034	(93,500)	CNE100001203	CNY	7.322700	100.00	(2,081.8983)	ACT/360	2.346129	(219,363.06)	(234,184.47)	0.00	14,821.40
SUPREME ELECTRONICS CO., LTD. CMN															
SDB3260123632			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		8112.TW	USD	USD		4.330000	USD-Federal Funds-H.15	59.300000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TW0008112004	TWD	32.800000	100.00	(290.4761)	ACT/360	0.000000	0.00	0.00	0.00	15,327.39
SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262540451			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002384.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.200000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100000N79	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	583.38
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262115452			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688106.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.010000	548,538.48	2.541407	-	1.000000
		NEW	09 Nov 2034	32,248	CNE100003ZP4	CNY	7.322700	90.00	50.0000	ACT/360	2.322914	74,909.33	81,955.29	0.00	(7,045.96)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264054669			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688052.SH	USD	USD		4.330000	USD-Federal Funds-H.15	130.300000	(8,599.80)	19.342203	-	1.000000
		NEW	14 Dec 2034	(66)	CNE100005972	CNY	7.322700	100.00	(1,475.0000)	ACT/360	17.793983	(1,174.40)	(1,276.59)	0.00	1,196.64
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122805			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.140000	(631,381.70)	4.182241	-	1.000000
		NEW	25 Sep 2034	(26,155)	CNE100004N83	CNY	7.322700	100.00	(2,136.8497)	ACT/360	3.296598	(86,222.52)	(109,386.52)	0.00	23,163.99

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

		Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Underlier RIC / Quantity Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263116849			Equity Reset	31 Dec 2024 06 Jan 2025	300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	91.360000	593,840.00	13.518473	0.00	1.000000
			NEW	27 Nov 2034	6,500 CNE100001XQ1	CNY	7.322700	90.00	50.0000	ACT/360	12.476272	81,095.77	87,870.07	-	(5,334.47)
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264120673			Equity Reset	31 Dec 2024 06 Jan 2025	688698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.000000	0.00	0.000000	0.00	0.000000
			NEW	14 Dec 2034	0 CNE100006BK9	CNY	7.322700	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	-	46.96
SDB3264649823			Equity Reset	31 Dec 2024 06 Jan 2025	688698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.000000	(66,000.00)	6.159253	0.00	1.000000
			NEW	02 Jan 2035	(1,500) CNE100006BK9	CNY	7.322700	100.00	(1,750.0000)	ACT/360	6.008713	(9,013.07)	(9,238.88)	-	225.81
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123488		Sell	Upsize Trade	31 Dec 2024 06 Jan 2025	688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.668859	(265,151.94)	8.551102	5.84	1.000000
		Open	NEW	25 Sep 2034	(4,231) CNE100003RP1	CNY	7.323000	100.00	(1,741.2554)	ACT/360	8.551102	(36,179.71)	(36,179.71)	2.00	0.00
SDB3260123488		Sell	Upsize Trade	31 Dec 2024 06 Jan 2025	688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.963888	(81,601.20)	8.594231	2.50	1.000000
		Open	NEW	25 Sep 2034	(1,296) CNE100003RP1	CNY	7.323000	100.00	(1,741.2554)	ACT/360	8.594231	(11,138.12)	(11,138.12)	2.00	0.00
SDB3260123488			Spread Change	31 Dec 2024 31 Dec 2024	688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
			NEW	25 Sep 2034	0 CNE100003RP1	CNY		100.00	(1,740.9291)	ACT/360	0.000000	0.00	0.00	-	0.00
SDB3260123488			Equity Reset	31 Dec 2024 06 Jan 2025	688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.310000	(5,037,451.95)	9.287001	0.00	1.000000
			AMEND	25 Sep 2034	(80,845) CNE100003RP1	CNY	7.322700	100.00	(1,740.9291)	ACT/360	8.509156	(687,922.72)	(750,807.59)	-	78,467.23
SWIRE PAC LTD CL-A (ORD) CMN CLASS A															
SDB3260123641			Equity Reset	31 Dec 2024 03 Jan 2025	0019.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
			NEW	22 Sep 2034	0 HK0019000162	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	-	(328,412.30)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262441823			Equity Reset	31 Dec 2024 06 Jan 2025	300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.220000	0.00	0.000000	0.00	0.000000
			NEW	13 Nov 2034	0 CNE1000035Z3	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	-	(505.55)
SDB3264255524			Equity Reset	31 Dec 2024 06 Jan 2025	300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.220000	0.00	0.000000	0.00	0.000000
			NEW	18 Dec 2034	0 CNE1000035Z3	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	-	(1,254.53)
SDB3264857801			Equity Reset	31 Dec 2024 06 Jan 2025	300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.220000	(154,674.00)	1.976257	0.00	1.000000
			NEW	02 Jan 2035	(11,700) CNE1000035Z3	CNY	7.322700	100.00	(2,150.0000)	ACT/360	1.805345	(21,122.54)	(23,122.21)	-	1,999.67
TAIWAN CEMENT CMN															
SDB3260661484			Equity Reset	31 Dec 2024 03 Jan 2025	1101.TW	USD	USD		4.330000	USD-Federal Funds-H.15	31.700000	(12,299,600.00)	1.027891	0.00	1.000000
			NEW	12 Oct 2034	(388,000) TW0001101004	TWD	32.800000	100.00	(146.0051)	ACT/360	0.966463	(374,987.64)	(398,821.71)	-	23,834.06

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
SDB3264649691			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		2330.TW	USD	USD		4.330000	USD-Federal Funds-H.15	1,075.000000	10,750,000.00	32.829037	-	1.000000
		NEW	27 Dec 2034	10,000	TW0002330008	TWD	32.800000	90.00	30.0000	ACT/360	32.774390	327,743.90	328,290.38	0.00	(546.48)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054717			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		300872.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.750000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000047J2	CNY	7.322700	100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	(559.33)
TATA CONSULTANCY SERVICES LIMITED CMN															
SDB3262868169			31 Dec 2024										0.00		
		Equity Reset	02 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,094.800000	132,601,908.40	50.896170	-	1.000000
		NEW	21 Nov 2034	32,383	INE467B01029	INR	85.624500	78.16	75.0000	ACT/360	47.822761	1,548,644.47	1,648,170.66	0.00	(94,128.43)
TATA ELXSI LTD CMN															
SDB3262742319			31 Dec 2024										0.00		
		Equity Reset	02 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,796.550000	0.00	0.000000	-	0.000000
		NEW	15 Nov 2034	0	INE670A01012	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	1,462.42
TATUNG CO LTD CMN															
SDB3260661465			31 Dec 2024										0.00		
		Equity Reset	03 Jan 2025		2371.TW	USD	USD		4.330000	USD-Federal Funds-H.15	47.900000	(2,969,800.00)	1.452855	-	1.000000
		NEW	12 Oct 2034	(62,000)	TW0002371002	TWD	32.800000	100.00	(300.0000)	ACT/360	1.460366	(90,542.69)	(90,077.01)	0.00	(465.68)
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649847	Sell	Upsize Trade	31 Dec 2024		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.848369	(224,846.46)	1.753733	2.50	1.000000
	Open	NEW	06 Jan 2025										2.00	0.00	
			02 Jan 2035	(17,500)	CNE000000RB8	CNY	7.323000	100.00	(1,775.0000)	ACT/360	1.753733	(30,690.33)	(30,690.33)	(6.14)	0.00
SDB3264649847	Sell	Upsize Trade	31 Dec 2024		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.873119	(1,939,979.03)	1.756524	5.84	1.000000
	Open	NEW	06 Jan 2025										2.00	0.00	
			02 Jan 2035	(150,700)	CNE000000RB8	CNY	7.323000	100.00	(1,775.0000)	ACT/360	1.756524	(264,708.17)	(264,708.17)	(52.98)	0.00
SDB3264649847	Sell	Upsize Trade	31 Dec 2024		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.739997	(21,657.99)	1.738505	5.01	1.000000
	Open	NEW	06 Jan 2025										2.00	0.00	
			02 Jan 2035	(1,700)	CNE000000RB8	CNY	7.323000	100.00	(1,775.0000)	ACT/360	1.738505	(2,955.46)	(2,955.46)	(0.59)	0.00
SDB3264649847		Equity Reset	31 Dec 2024		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.740000	(2,485,574.00)	1.752576	0.00	1.000000
		NEW	06 Jan 2025										-	0.00	
			02 Jan 2035	(195,100)	CNE000000RB8	CNY	7.322700	100.00	(1,775.0000)	ACT/360	1.739795	(339,434.00)	(341,927.57)	0.00	2,493.57
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
SDB3261789957	Buy	Partial Termination	31 Dec 2024		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.131315	121,099.03	0.693650	(2.50)	1.000000
	Close	NEW	06 Jan 2025										2.00	0.00	
			02 Nov 2034	23,600	CNE000001GL8	CNY	7.323000	100.00	(624.9977)	ACT/360	0.700677	16,535.98	16,370.14	(3.31)	0.00
SDB3261789957	Buy	Partial Termination	31 Dec 2024		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.115149	329,927.11	0.693650	0.84	1.000000
	Close	NEW	06 Jan 2025										2.00	0.00	
			02 Nov 2034	64,500	CNE000001GL8	CNY	7.323000	100.00	(624.9977)	ACT/360	0.698703	45,066.34	44,740.43	(9.01)	0.00
SDB3261789957		Equity Reset	31 Dec 2024		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.030000	(3,085,955.30)	0.694299	0.00	1.000000
		NEW	06 Jan 2025										-	0.00	
			02 Nov 2034	(613,510)	CNE000001GL8	CNY	7.322700	100.00	(624.9977)	ACT/360	0.686905	(421,423.09)	(425,959.61)	0.00	(9,905.83)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
TDK CORP CMN															
SDB3264921644		Div Pay Ratio Change	31 Dec 2024		6762.T	JPY								0.00	
			31 Dec 2024		JPY			0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000	
		NEW	09 Jan 2035	0	JP3538800008	JPY	92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00	
TECH MAHINDRA LIMITED CMN															
SDB3263531097		Equity Reset	31 Dec 2024		TEML.NS	USD								0.00	
			02 Jan 2025			USD			4.330000	USD-Federal Funds-H.15	1,706.200000	0.00	0.000000	-	0.000000
		NEW	05 Dec 2034	0	INE669C01036	INR	85.624500	78.16	75.0000	ACT/360	0.000000	0.00	0.00	0.00	120.84
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
SDB3260121474		Dividends	31 Dec 2024		TNE.AX	AUD								0.00	
			03 Jan 2025			AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	1.000000
		NEW	22 Sep 2034	9,758	AU000000TNE8	AUD	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00	1,694.96
SDB3260121474	Buy Open	Upsize Trade	31 Dec 2024		TNE.AX	AUD								0.00	
			03 Jan 2025			AUD			4.337606	AUD-OIS-RBA	31.027517	22,432.89	31.030620	1.00	1.000000
		NEW	22 Sep 2034	723	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	31.030620	22,435.14	22,435.14	(2.24)	0.00
SDB3260121474		Equity Reset	31 Dec 2024		TNE.AX	AUD								0.00	
			03 Jan 2025			AUD			4.337606	AUD-OIS-RBA	31.310000	1,175,001.68	30.584787	-	1.000000
		NEW	22 Sep 2034	37,528	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	31.310000	1,175,001.68	1,147,785.87	0.00	27,215.81
TECHTRONIC INDUSTRIES CO LTD CMN															
SDB3263242823		Equity Reset	31 Dec 2024		0669.HK	HKD								0.00	
			03 Jan 2025			HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Nov 2034	0	HK0669013440	HKD	1.000000	100.00	(30.0000)	ACT/365	0.000000	0.00	0.00	0.00	(95,395.57)
SDB3264178807		Equity Reset	31 Dec 2024		0669.HK	HKD								0.00	
			03 Jan 2025			HKD			5.188260	HKD-HONIX	102.500000	9,532,500.00	105.900941	-	1.000000
		NEW	14 Dec 2034	93,000	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	102.500000	9,532,500.00	9,848,787.47	0.00	(321,829.16)
TECO ELECTRIC AND MACHINERY CO CMN															
SDB3260661477		Equity Reset	31 Dec 2024		1504.TW	USD								0.00	
			03 Jan 2025			USD			4.330000	USD-Federal Funds-H.15	52.200000	14,929,200.00	1.629284	-	1.000000
		NEW	12 Oct 2034	286,000	TW0001504009	TWD	32.800000	90.00	30.0000	ACT/360	1.591463	455,158.42	465,975.22	0.00	(10,816.81)
TELEKOM MALAYSIA BERNAD (MYR) CMN															
SDB3260121463		Equity Reset	31 Dec 2024		TLMM.KL	USD								0.00	
			03 Jan 2025			USD			4.330000	USD-Federal Funds-H.15	6.650000	2,424,590.00	1.430180	-	1.000000
		NEW	22 Sep 2034	364,600	MYL48630O0006	MYR	4.466500	100.00	150.0000	ACT/360	1.488862	542,839.09	521,443.63	0.00	21,395.46
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
SDB3260121453		Equity Reset	31 Dec 2024		TLX.AX	AUD								0.00	
			03 Jan 2025			AUD			4.337606	AUD-OIS-RBA	24.610000	(851,629.05)	24,737498	-	1.000000
		NEW	22 Sep 2034	(34,605)	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	24.610000	(851,629.05)	(856,041.11)	0.00	4,412.06
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
SDB3263116853		Equity Reset	31 Dec 2024		000829.ZK	USD								0.00	
			06 Jan 2025			USD			4.330000	USD-Federal Funds-H.15	13.180000	(245,148.00)	1.893729	-	1.000000
		NEW	27 Nov 2034	(18,600)	CNE000000TM1	CNY	7.322700	100.00	(1,859.5430)	ACT/360	1.799883	(33,477.82)	(35,223.36)	0.00	1,745.53
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID															
SDB3263040718		Equity Reset	31 Dec 2024		TLS.AX	AUD								0.00	
			03 Jan 2025			AUD			4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	23 Nov 2034	0	AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	918.18

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Quantity Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action												
066831553 (Cont.)														
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID (Cont.)														
SDB3264453037			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	TLS.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0 AU000000TLS2	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	(38.65)
TENAGA NASIONAL (MYR) CMN														
SDB3260121395			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	TENA.KL	USD	USD		4.330000	USD-Federal Funds-H.15	14.940000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0 MYL5347OO009	MYR	4.466500	100.00	150.0000	ACT/360	0.000000	0.00	0.00	0.00	843.18
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND														
SDB3261097728			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.620000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0 CNE100003F27	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	15,468.21
THINTECH MATERIALS TECHNOLOGY CO., LTD. CMN														
SDB3262441828			31 Dec 2024										0.00	
		Equity Reset	03 Jan 2025	3663.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	70.300000	0.00	0.000000	-	0.000000
		NEW	10 Nov 2034	0 TW0003663001	TWD	32.800000	100.00	(1,048.8095)	ACT/360	0.000000	0.00	0.00	0.00	4,296.14
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND														
SDB3264328894			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0 CNE100003LT6	CNY	7.322700	100.00	(1,622.8260)	ACT/360	0.000000	0.00	0.00	0.00	676.73
SDB3264583186			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0 CNE100003LT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,147.93)
SDB3264583193			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0 CNE100003LT6	CNY	7.322700	100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	941.80
SDB3264716704			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0 CNE100003LT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	136.35
SDB3264716723			31 Dec 2024										0.00	
		Spread Change	31 Dec 2024	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0 CNE100003LT6	CNY		100.00	(1,332.2674)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264716723			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		AMEND	02 Jan 2035	0 CNE100003LT6	CNY	7.322700	100.00	(1,332.2674)	ACT/360	0.000000	0.00	0.00	0.00	1,238.34
SDB3264857821			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0 CNE100003LT6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(340.53)
SDB3264857847	Buy Close	Partial Termination	31 Dec 2024										0.00	
			06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.894130	162,944.76	5.129787	0.00	1.000000
		NEW	02 Jan 2035	4,300 CNE100003LT6	CNY	7.323000	100.00	(1,725.0000)	ACT/360	5.174673	22,251.09	22,058.08	0.00	0.00
SDB3264857847			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.870000	(92,175.00)	5.129787	-	1.000000
		NEW	02 Jan 2035	(2,500) CNE100003LT6	CNY	7.322700	100.00	(1,725.0000)	ACT/360	5.035028	(12,587.57)	(12,824.47)	0.00	43.89

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	CCY	Underlier	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Price /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle				CCY)
	Open/Close	Action	Maturity Date			CCY		Underlier			L/S (BPS)	Day Count				Notional	Amount	Net	Amount				
066831553 (Cont.)																							
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263530565			31 Dec 2024																	0.00			
		Equity Reset	06 Jan 2025		603712.SH	USD		USD			4.330000	USD-Federal Funds-H.15		19.470000	0.00	0.000000	-		0.000000		0.000000		
		NEW	07 Dec 2034	0	CNE1000030X9	CNY	7.322700	100.00	(2,250.0000)	ACT/360				0.000000	0.00	0.00	0.00		0.00		496.12		
			31 Dec 2024																	0.00			
SDB3263985623		Equity Reset	06 Jan 2025		603712.SH	USD		USD			4.330000	USD-Federal Funds-H.15		19.470000	0.00	0.000000	-		0.000000		0.000000		
		NEW	14 Dec 2034	0	CNE1000030X9	CNY	7.322700	100.00	(1,600.0000)	ACT/360				0.000000	0.00	0.00	0.00		0.00		407.56		
			31 Dec 2024																				
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260123545			31 Dec 2024																	0.00			
		Spread Change	31 Dec 2024		000927.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000	-		0.000000		0.000000		
		NEW	25 Sep 2034	0	CNE0000002V9	CNY		100.00	(559.8754)	ACT/360				0.000000	0.00	0.00	0.00		0.00		0.00		
			31 Dec 2024																	0.00			
SDB3260123545		Equity Reset	06 Jan 2025		000927.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		2.630000	(570,973.00)	0.398002	-		1.000000		1.000000		
		AMEND	25 Sep 2034	(217,100)	CNE0000002V9	CNY	7.322700	100.00	(559.8754)	ACT/360				0.359157	(77,972.98)	(86,406.23)	0.00		11,580.26				
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260188351			31 Dec 2024																	0.00			
		Equity Reset	06 Jan 2025		600717.SH	USD		USD			4.330000	USD-Federal Funds-H.15		4.870000	396,418.00	0.695356	-		1.000000		1.000000		
	NEW	10 Oct 2034	81,400	CNE000000L16	CNY	7.322700	90.00			50.0000	ACT/360		0.665055	54,135.48	56,601.99	0.00		(2,476.48)					
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260122933			31 Dec 2024																	5.84			
		Sell	06 Jan 2025		688819.SH	USD		USD			4.330000	USD-Federal Funds-H.15		27.219998	(5,444.00)	3.993837	2.00		1.000000		1.000000		
		Close	25 Sep 2034	(200)	CNE100004C29	CNY	7.323000	90.00	50.0000	ACT/360				3.714141	(742.83)	(798.77)	(0.15)		0.00				
			31 Dec 2024																	0.00			
SDB3260122933		Equity Reset	06 Jan 2025		688819.SH	USD		USD			4.330000	USD-Federal Funds-H.15		27.220000	100,659.56	3.993837	-		1.000000		1.000000		
		NEW	25 Sep 2034	3,698	CNE100004C29	CNY	7.322700	90.00	50.0000	ACT/360				3.717208	13,746.24	14,769.21	0.00		(5,555.98)				
TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND																							
SDB3261654691			31 Dec 2024																	0.00			
		Equity Reset	06 Jan 2025		002466.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		33.000000	0.00	0.000000	-		0.000000		0.000000		
	NEW	27 Oct 2034	0	CNE100000T32	CNY	7.322700	100.00	(1,460.0591)	ACT/360				0.000000	0.00	0.00	0.00		9,162.75					
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3264453049			31 Dec 2024																	0.84			
		Buy	06 Jan 2025		002283.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		5.433953	46,732.00	0.742250	2.00		1.000000		1.000000		
		Open	21 Dec 2034	8,600	CNE100000F79	CNY	7.323000	90.00	50.0000	ACT/360				0.742250	6,383.35	6,383.35	(1.28)		0.00				
			31 Dec 2024																	0.00			
SDB3264453049		Equity Reset	06 Jan 2025		002283.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		5.320000	492,632.00	0.768628	-		1.000000		1.000000		
		NEW	21 Dec 2034	92,600	CNE100000F79	CNY	7.322700	90.00	50.0000	ACT/360				0.726508	67,274.64	71,174.94	0.00		(3,900.30)				
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND																							
SDB3260962788			31 Dec 2024																	0.00			
		Equity Reset	06 Jan 2025		000762.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		21.500000	0.00	0.000000	-		0.000000		0.000000		
		NEW	13 Oct 2034	0	CNE000000S27	CNY	7.322700	100.00	(1,741.4876)	ACT/360				0.000000	0.00	0.00	0.00		(224.44)				
			31 Dec 2024																	0.00			
SDB3263645018		Equity Reset	06 Jan 2025		000762.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		21.500000	0.00	0.000000	-		0.000000		0.000000		
		NEW	07 Dec 2034	0	CNE000000S27	CNY	7.322700	100.00	(2,177.9411)	ACT/360				0.000000	0.00	0.00	0.00		(62.19)				
			31 Dec 2024																	0.00			
SDB3264054698		Equity Reset	06 Jan 2025		000762.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		21.500000	0.00	0.000000	-		0.000000		0.000000		
		NEW	14 Dec 2034	0	CNE000000S27	CNY	7.322700	90.00	50.0000	ACT/360				0.000000	0.00	0.00	0.00		(59.91)				

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264054751	Buy	Partial Termination	31 Dec 2024		000762.ZK	USD			4.330000	USD-Federal Funds-H.15	21.848800	104,874.24	3.269439	0.00	1.000000
	Close	NEW	06 Jan 2025 14 Dec 2034	4,800	CNE000000S27	CNY	7.323000	100.00	(1,820.7880)	ACT/360	2.983586	14,321.21	15,693.31	0.00	0.00
SDB3264054751	Sell	Upsize Trade	31 Dec 2024		000762.ZK	USD			4.330000	USD-Federal Funds-H.15	21.499999	(2,150.00)	2.933653	5.84	1.000000
	Open	NEW	06 Jan 2025 14 Dec 2034	(100)	CNE000000S27	CNY	7.323000	100.00	(1,820.7880)	ACT/360	2.933653	(293.37)	(293.37)	2.00	0.00
SDB3264054751		Equity Reset	31 Dec 2024		000762.ZK	USD			4.330000	USD-Federal Funds-H.15	21.500000	(294,550.00)	3.076573	0.00	1.000000
		NEW	06 Jan 2025 14 Dec 2034	(13,700)	CNE000000S27	CNY	7.322700	100.00	(1,820.7880)	ACT/360	2.936075	(40,224.23)	(42,149.06)	-	3,296.92
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
SDB3264520311		Equity Reset	31 Dec 2024		600211.SH	USD			4.330000	USD-Federal Funds-H.15	36.940000	114,514.00	5.068031	0.00	1.000000
		NEW	06 Jan 2025 22 Dec 2034	3,100	CNE000000ZW7	CNY	7.322700	90.00	50.0000	ACT/360	5.044587	15,638.22	15,710.89	-	(72.68)
TIGERAIR TAIWAN CO LTD CMN															
SDB3264328868		Equity Reset	31 Dec 2024		6757.TW	USD			4.330000	USD-Federal Funds-H.15	77.900000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025 20 Dec 2034	0	TW00006757008	TWD	32.800000	90.00	30.0000	ACT/360	0.000000	0.00	0.00	-	(108.96)
SDB3264649734		Equity Reset	31 Dec 2024		6757.TW	USD			4.330000	USD-Federal Funds-H.15	77.900000	311,600.00	2.274953	0.00	1.000000
		NEW	03 Jan 2025 27 Dec 2034	4,000	TW00006757008	TWD	32.800000	90.00	30.0000	ACT/360	2.375000	9,500.00	9,099.81	-	400.19
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
SDB3260123354	Sell	Partial Termination	31 Dec 2024		0322.HK	HKD			5.188260	HKD-HONIX	10.070000	(40,280.00)	9.750000	10.85	1.000000
	Close	NEW	03 Jan 2025 22 Sep 2034	(4,000)	KYG8878S1030	HKD	1.000000	100.00	30.0000	ACT/365	10.057866	(40,231.46)	(39,000.00)	1.20	0.00
SDB3260123354		Equity Reset	31 Dec 2024		0322.HK	HKD			5.188260	HKD-HONIX	10.120000	1,376,320.00	9.750000	0.00	1.000000
		NEW	03 Jan 2025 22 Sep 2034	136,000	KYG8878S1030	HKD	1.000000	100.00	30.0000	ACT/365	10.120000	1,376,320.00	1,326,000.00	-	62,591.59
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123446	Buy	Upsize Trade	31 Dec 2024		603866.SH	USD			4.330000	USD-Federal Funds-H.15	6.744786	15,513.01	0.921303	0.84	1.000000
	Open	NEW	06 Jan 2025 25 Sep 2034	2,300	CNE100002524	CNY	7.323000	90.00	50.0000	ACT/360	0.921303	2,119.00	2,119.00	2.00	0.00
SDB3260123446	Buy	Upsize Trade	31 Dec 2024		603866.SH	USD			4.330000	USD-Federal Funds-H.15	6.775359	9,485.50	0.925170	(2.50)	1.000000
	Open	NEW	06 Jan 2025 25 Sep 2034	1,400	CNE100002524	CNY	7.323000	90.00	50.0000	ACT/360	0.925170	1,295.24	1,295.24	(0.42)	0.00
SDB3260123446		Equity Reset	31 Dec 2024		603866.SH	USD			4.330000	USD-Federal Funds-H.15	6.600000	4,956,600.00	0.889398	0.00	1.000000
		NEW	06 Jan 2025 25 Sep 2034	751,000	CNE100002524	CNY	7.322700	90.00	50.0000	ACT/360	0.901307	676,881.56	667,937.58	-	23,790.58
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
SDB3260661396	Sell	Upsize Trade	31 Dec 2024		0780.HK	HKD			5.188260	HKD-HONIX	18.576666	(89,168.00)	18.574437	0.00	1.000000
	Open	NEW	03 Jan 2025 11 Oct 2034	(4,800)	KYG8918W1069	HKD	1.000000	100.00	(30.0000)	ACT/365	18.574437	(89,157.30)	(89,157.30)	1.20	0.00
SDB3260661396		Equity Reset	31 Dec 2024		0780.HK	HKD			5.188260	HKD-HONIX	18.533334	(22,240.00)	18.511001	10.85	1.000000
	Open	NEW	03 Jan 2025 11 Oct 2034	(1,200)	KYG8918W1069	HKD	1.000000	100.00	(30.0000)	ACT/365	18.511001	(22,213.20)	(22,213.20)	1.20	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
TONGCHENG TRAVEL HOLDINGS LIMITED CMN (Cont.)															
SDB3260661396		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025	0780.HK	HKD	HKD		5.188260	HKD-HONIX	18.200000	(291,200.00)	19.161402	-	1.000000	
			11 Oct 2034	(16,000) KYG8918W1069	HKD	1.000000	100.00	(30.0000)	ACT/365	18.200000	(291,200.00)	(306,582.42)	0.00	15,382.42	
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260488585		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600867.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.060000	(279,682.00)	1.166366	-	1.000000	
			11 Oct 2034	(34,700) CNE000000H87	CNY	7.322700	100.00	(1,786.2391)	ACT/360	1.100687	(38,193.84)	(40,472.90)	0.00	2,279.06	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123670		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.800000	(3,455,040.00)	1.602400	-	1.000000	
			25 Sep 2034	(292,800) CNE1000012X7	CNY	7.322700	100.00	(1,617.8876)	ACT/360	1.611427	(471,825.83)	(469,182.80)	0.00	(2,643.03)	
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867392		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600438.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.110000	0.00	0.000000	-	0.000000	
			24 Nov 2034	0 CNE0000001GS3	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(271.06)	
SDB3264390135		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600438.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.110000	610,236.00	3.138728	-	1.000000	
			21 Dec 2034	27,600 CNE0000001GS3	CNY	7.322700	90.00	50.0000	ACT/360	3.019378	83,334.83	86,628.88	0.00	(3,294.05)	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262540429	Buy Open	Upsize Trade NEW	31 Dec 2024											(2.50)	
			06 Jan 2025	600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.750000	16,100.00	0.785158	2.00	1.000000	
			16 Nov 2034	2,800 CNE000000NK8	CNY	7.323000	90.00	50.0000	ACT/360	0.785158	2,198.44	2,198.44	(0.44)	0.00	
SDB3262540429	Buy Open	Upsize Trade NEW	31 Dec 2024											0.84	
			06 Jan 2025	600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.705464	61,619.01	0.779337	2.00	1.000000	
			16 Nov 2034	10,800 CNE000000NK8	CNY	7.323000	90.00	50.0000	ACT/360	0.779337	8,416.84	8,416.84	(1.68)	0.00	
SDB3262540429		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.630000	716,136.00	0.817980	-	1.000000	
			16 Nov 2034	127,200 CNE000000NK8	CNY	7.322700	90.00	50.0000	ACT/360	0.768842	97,796.70	104,047.07	0.00	(6,250.37)	
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
SDB3263185983		Dividends NEW	31 Dec 2024											0.00	
			03 Jan 2025	6110.HK	HKD	HKD		3.602935	HKD-HONIX	0.000000	0.00	0.000000	-	1.000000	
			29 Nov 2034	40,000 KYG8924B1041	HKD		100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	6,028.00	
SDB3263185983		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025	6110.HK	HKD	HKD		5.188260	HKD-HONIX	2.980000	196,680.00	2.641394	-	1.000000	
			29 Nov 2034	66,000 KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.980000	196,680.00	174,332.01	0.00	21,563.75	
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123498		Equity Reset NEW	31 Dec 2024											0.00	
			06 Jan 2025	000727.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.780000	(540,112.30)	0.466497	-	1.000000	
			25 Sep 2034	(194,285) CNE0000002J9	CNY	7.322700	100.00	(1,622.5866)	ACT/360	0.379641	(73,758.55)	(90,633.40)	0.00	15,291.04	
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
SDB3264583146		Equity Reset NEW	31 Dec 2024											0.00	
			03 Jan 2025	TCLAX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000	
			22 Dec 2034	0 AU000000TCL6	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	(714.42)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID																
SDB3260427219	Sell	Upsize Trade	31 Dec 2024		TWE.AX	AUD	AUD			4.337606	AUD-OIS-RBA	11.336181	(39,574.61)	11.335047	0.00	
	Open	NEW	03 Jan 2025	(3,491)	AU000000TWE9	AUD	1.000000	100.00		(25.0000)	ACT/365	11.335047	(39,570.65)	(39,570.65)	1.00	1.000000
SDB3260427219		Equity Reset	28 Sep 2034		TWE.AX	AUD									(3.96)	0.00
		NEW	03 Jan 2025	(204,835)	AU000000TWE9	AUD	1.000000	100.00		4.337606	AUD-OIS-RBA	11.330000	(2,320,780.55)	11.446945	-	1.000000
			28 Sep 2034							(25.0000)	ACT/365	11.330000	(2,320,780.55)	(2,344,734.90)	0.00	23,116.15
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3262055919	Buy	Upsize Trade	31 Dec 2024		688599.SH	USD	USD			4.330000	USD-Federal Funds-H.15	19.714528	393,482.26	2.692903	0.84	
	Open	NEW	06 Jan 2025	19,959	CNE100003ZR0	CNY	7.323000	90.00		50.0000	ACT/360	2.692903	53,747.65	53,747.65	2.00	1.000000
SDB3262055919			06 Nov 2034												(10.75)	0.00
			31 Dec 2024												(2.50)	
SDB3262055919	Buy	Upsize Trade	06 Jan 2025		688599.SH	USD	USD			4.330000	USD-Federal Funds-H.15	19.590056	67,409.38	2.675007	2.00	1.000000
	Open	NEW	06 Jan 2025	3,441	CNE100003ZR0	CNY	7.323000	90.00		50.0000	ACT/360	2.675007	9,204.70	9,204.70	(1.84)	0.00
SDB3262055919			06 Nov 2034													
			31 Dec 2024												0.00	
SDB3262055919		Equity Reset	06 Jan 2025		688599.SH	USD	USD			4.330000	USD-Federal Funds-H.15	19.300000	522,817.70	2.700530	-	1.000000
		NEW	06 Jan 2025	27,089	CNE100003ZR0	CNY	7.322700	90.00		50.0000	ACT/360	2.635640	71,396.85	73,154.65	0.00	(1,757.80)
SDB3262540433	Buy	Upsize Trade	31 Dec 2024		600100.SH	USD	USD			4.330000	USD-Federal Funds-H.15	7.319324	43,184.01	0.999448	(2.50)	
	Open	NEW	06 Jan 2025	5,900	CNE000000RK9	CNY	7.323000	90.00		50.0000	ACT/360	0.999448	5,896.74	5,896.74	2.00	1.000000
SDB3262540433			16 Nov 2034												(1.18)	0.00
			31 Dec 2024												0.84	
SDB3262540433	Buy	Upsize Trade	06 Jan 2025		600100.SH	USD	USD			4.330000	USD-Federal Funds-H.15	7.249154	128,310.03	0.990197	2.00	1.000000
	Open	NEW	06 Jan 2025	17,700	CNE000000RK9	CNY	7.323000	90.00		50.0000	ACT/360	0.990197	17,526.49	17,526.49	(3.50)	0.00
SDB3262540433			16 Nov 2034													
			31 Dec 2024												0.00	
SDB3262540433		Equity Reset	06 Jan 2025		600100.SH	USD	USD			4.330000	USD-Federal Funds-H.15	7.110000	1,234,296.00	1.021712	-	1.000000
		NEW	06 Jan 2025	173,600	CNE000000RK9	CNY	7.322700	90.00		50.0000	ACT/360	0.970953	168,557.44	177,369.22	0.00	(8,811.78)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN																
SDB3264390189		Equity Reset	31 Dec 2024		0220.HK	HKD	HKD			5.188260	HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025	0	KYG9222R1065	HKD	1.000000	100.00		(30.0000)	ACT/365	0.000000	0.00	0.00	-	(445.78)
SDB3264857836			20 Dec 2034												0.00	
			31 Dec 2024												0.00	
SDB3264857836	Sell	Upsize Trade	03 Jan 2025		0220.HK	HKD	HKD			5.188260	HKD-HONIX	7.956528	(286,435.01)	7.955573	1.20	1.000000
	Open	NEW	03 Jan 2025	(36,000)	KYG9222R1065	HKD	1.000000	100.00		(30.0000)	ACT/365	7.955573	(286,400.63)	(286,400.63)	(34.37)	0.00
SDB3264857836			29 Dec 2034													
			31 Dec 2024												0.00	
SDB3264857836		Equity Reset	03 Jan 2025		0220.HK	HKD	HKD			5.188260	HKD-HONIX	7.810000	(515,460.00)	8.012118	-	1.000000
		NEW	03 Jan 2025	(66,000)	KYG9222R1065	HKD	1.000000	100.00		(30.0000)	ACT/365	7.810000	(515,460.00)	(528,799.78)	0.00	13,339.78
UNI-PRESIDENT ENTERPRISES CORPORATION ORD CMN																
SDB3260661478		Equity Reset	31 Dec 2024		1216.TW	USD	USD			4.330000	USD-Federal Funds-H.15	80.900000	19,092,400.00	2.592740	0.00	
		NEW	03 Jan 2025	236,000	TW0001216000	TWD	32.800000	90.00		30.0000	ACT/360	2.466463	582,085.27	611,886.64	-	1.000000
SDB3261588084			12 Oct 2034												0.00	(29,801.37)
UNIMICRON TECHNOLOGY CORP CMN																
SDB3261588084		Equity Reset	31 Dec 2024		3037.TW	USD	USD			4.330000	USD-Federal Funds-H.15	141.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025	0	TW0003037008	TWD	32.800000	100.00		(150.0000)	ACT/360	0.000000	0.00	0.00	-	5,860.81
SDB3261588084			25 Oct 2034												0.00	
															0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier	CCY	FX Contract to	Div Rate	Spread L/S	Benchmark	Rate(%) /	Benchmark /	Trade Net Price	Trade Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount	Settlement /			
066831553 (Cont.)																							
UNITED INFORMATION SYSTEMS CMN																							
SDB3264649695		Equity Reset	31 Dec 2024		2404.TW	USD		USD			4.330000	USD-Federal Funds-H.15		482.000000	964,000.00	13.925310		0.00		1.000000			
		NEW	03 Jan 2025															-					
			27 Dec 2034	2,000	TW0002404001	TWD	32.800000	90.00	30.0000	ACT/360	14.695122	29,390.24	27,850.62	0.00		1,539.62							
UNITED MICROELECTRONICS CORP ORD CMN																							
SDB3264390181		Equity Reset	31 Dec 2024		2303.TW	USD		USD			4.330000	USD-Federal Funds-H.15		43.050000	215,250.00	1.308934		0.00		1.000000			
		NEW	03 Jan 2025															-					
			20 Dec 2034	5,000	TW0002303005	TWD	32.800000	90.00	30.0000	ACT/360	1.312500	6,562.50	6,544.67	0.00		17.83							
UNITED OVERSEAS BANK LTD CMN																							
SDB3264520280		Equity Reset	31 Dec 2024		UOBH.SI	SGD		SGD			2.311500	SGD-SORA		36.330000	526,785.00	36.215263		0.00		1.000000			
		NEW	03 Jan 2025															-					
			21 Dec 2034	14,500	SG1M31001969	SGD	1.000000	100.00	20.0000	ACT/365	36.330000	526,785.00	525,121.32	0.00		1,663.68							
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260123556	Sell	Partial Termination	31 Dec 2024		601231.SH	USD		USD			4.330000	USD-Federal Funds-H.15		16.765292	(57,001.99)	1.959606		2.50		1.000000			
	Close	NEW	06 Jan 2025															2.00					
			25 Sep 2034	(3,400)	CNE100001BZ8	CNY	7.323000	90.00	50.0000	ACT/360	2.288372	(7,780.46)	(6,662.66)	(1.56)		0.00							
SDB3260123556	Sell	Full Termination	31 Dec 2024		601231.SH	USD		USD			4.330000	USD-Federal Funds-H.15		16.681766	(85,077.01)	1.959606		5.84		1.000000			
	Close	NEW	06 Jan 2025															2.00					
			25 Sep 2034	(5,100)	CNE100001BZ8	CNY	7.323000	90.00	50.0000	ACT/360	2.276210	(11,608.67)	(9,993.99)	(2.32)		0.00							
SDB3260123556		Equity Reset	31 Dec 2024		601231.SH	USD		USD			4.330000	USD-Federal Funds-H.15		16.500000	0.00	0.000000		0.00		0.000000			
		NEW	06 Jan 2025															-					
			25 Sep 2034	0	CNE100001BZ8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00		7,298.58							
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263186001		Spread Change	31 Dec 2024		688153.SH	USD		USD			4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000		0.00		0.000000			
		NEW	31 Dec 2024															-					
			30 Nov 2034	0	CNE1000059G3	CNY		100.00	(2,350.0000)	ACT/360	0.000000	0.00	0.00	0.00		0.00							
SDB3263186001		Equity Reset	31 Dec 2024		688153.SH	USD		USD			4.330000	USD-Federal Funds-H.15		33.460000	(1,739.92)	5.523656		0.00		1.000000			
		AMEND	06 Jan 2025															-					
			30 Nov 2034	(52)	CNE1000059G3	CNY	7.322700	100.00	(2,350.0000)	ACT/360	4.569353	(237.61)	(287.23)	0.00		1,211.83							
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3263372442		Equity Reset	31 Dec 2024		300755.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		17.840000	0.00	0.000000		0.00		0.000000			
		NEW	06 Jan 2025															-					
			01 Dec 2034	0	CNE100003JR4	CNY	7.322700	100.00	(2,082.9234)	ACT/360	0.000000	0.00	0.00	0.00		(4,118.54)							
SDB3264255532		Equity Reset	31 Dec 2024		300755.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		17.840000	0.00	0.000000		0.00		0.000000			
		NEW	06 Jan 2025															-					
			18 Dec 2034	0	CNE100003JR4	CNY	7.322700	100.00	(1,575.0000)	ACT/360	0.000000	0.00	0.00	0.00		144.89							
SDB3264520292		Dividends	31 Dec 2024		300755.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		0.000000	0.00	0.000000		0.00		1.000000			
		NEW	06 Jan 2025															-					
			22 Dec 2034	(800)	CNE100003JR4	CNY		100.00	(1,575.0000)	ACT/360	0.000000	0.00	0.00	0.00		(88.56)							
SDB3264520292		Equity Reset	31 Dec 2024		300755.ZK	USD		USD			4.330000	USD-Federal Funds-H.15		17.840000	0.00	0.000000		0.00		0.000000			
		NEW	06 Jan 2025															-					
			22 Dec 2034	0	CNE100003JR4	CNY	7.322700	100.00	(1,575.0000)	ACT/360	0.000000	0.00	0.00	0.00		88.83							
VEDANTA LIMITED CMN																							
SDB3264922950	Buy	Upsize Trade	31 Dec 2024		VDAN.NS	USD		USD			4.330000	USD-Federal Funds-H.15		442.304337	4,764,502.32	5.173644		12.50		1.000000			
	Open	NEW	02 Jan 2025															4.00					
			02 Jan 2035	10,772	INE205A01025	INR	85.632900	78.16	75.0000	ACT/360	5.173644	55,730.49	55,730.49	(22.26)		0.00							

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
VEDANTA LIMITED CMN (Cont.)														
SDB3264922950		Equity Reset	31 Dec 2024	14,268	VDAN.NS	USD	USD	85.624500	4.330000 USD-Federal Funds-H.15	444.450000	6,341,412.60	5.186734	0.00	1.000000
		NEW	02 Jan 2025 02 Jan 2035		INE205A01025	INR							-	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND														
SDB3260123592		Equity Reset	31 Dec 2024	(406,300)	002439.ZK	USD	USD	100.00	4.330000 USD-Federal Funds-H.15	15.820000	(6,427,666.00)	2.371860	0.00	1.000000
		NEW	06 Jan 2025 25 Sep 2034		CNE100000QJ2	CNY							-	
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262681183		Equity Reset	31 Dec 2024	(32,066)	688521.SH	USD	USD	100.00	4.330000 USD-Federal Funds-H.15	52.430000	(1,681,220.38)	7.108852	0.00	1.000000
		NEW	06 Jan 2025 16 Nov 2034		CNE100004413	CNY							-	
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123379		Equity Reset	31 Dec 2024	3,400	300476.ZK	USD	USD	90.00	4.330000 USD-Federal Funds-H.15	42.090000	143,106.00	5.605191	0.00	1.000000
		NEW	06 Jan 2025 25 Sep 2034		CNE1000020V4	CNY							-	
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3264328853	Buy Close	Partial Termination	31 Dec 2024	2,700	000681.ZK	USD	USD	100.00	4.330000 USD-Federal Funds-H.15	21.303102	57,518.38	3.828239	0.84	1.000000
		NEW	06 Jan 2025 21 Dec 2034		CNE000000BW8	CNY							2.00	
SDB3264328853		Equity Reset	31 Dec 2024	(15,000)	000681.ZK	USD	USD	100.00	4.330000 USD-Federal Funds-H.15	20.820000	(312,300.00)	3.851312	0.00	1.000000
		NEW	06 Jan 2025 21 Dec 2034		CNE000000BW8	CNY							-	
VITASOY INT'L HOLDINGS LTD CMN														
SDB3262612821		Dividends	31 Dec 2024	(108,000)	0345.HK	HKD	HKD	100.00	3.602935 HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025 15 Nov 2034		HK0345001611	HKD							-	
SDB3262612821		Equity Reset	31 Dec 2024	0	0345.HK	HKD	HKD	100.00	5.188260 HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025 15 Nov 2034		HK0345001611	HKD							-	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID														
SDB3260188369	Sell Open	Upsize Trade	31 Dec 2024	(1,896)	VEA.AX	AUD	AUD	100.00	4.337606 AUD-OIS-RBA	2.643834	(5,012.71)	2.643570	0.00	1.000000
		NEW	03 Jan 2025 27 Sep 2034		AU0000016875	AUD							1.00	
SDB3260188369		Equity Reset	31 Dec 2024	(500,361)	VEA.AX	AUD	AUD	100.00	4.337606 AUD-OIS-RBA	2.630000	(1,315,949.43)	2.614632	0.00	1.000000
		NEW	03 Jan 2025 27 Sep 2034		AU0000016875	AUD							-	
VOBILE GROUP LIMITED CMN														
SDB3262936517		Equity Reset	31 Dec 2024	0	3738.HK	HKD	HKD	100.00	5.188260 HKD-HONIX	0.000000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025 22 Nov 2034		KYG9390R1103	HKD							-	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /		Contract	Settlement CCY /			Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	CCY /	FX Contract to	Div Rate	Spread	L/S (BPS)	Benchmark /	Price /	Net Price	Net Notional	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle			
	Open/Close	Action	Maturity Date			CCY	Underlier				Day Count				Notional	Amount		CCY)			
066831553 (Cont.)																					
VOLTRONIC POWER TECHNOLOGY CORP CMN																					
SDB3260121501			31 Dec 2024														0.00				
		Equity Reset	03 Jan 2025		6409.TW	USD		USD		4.330000	USD-Federal Funds-H.15		1,860.000000	5,580,000.00	57.470249	-	1.000000				
		NEW	22 Sep 2034		3,000 TW0006409006	TWD		32.800000	90.00	30.0000	ACT/360		56.707317	170,121.95	172,410.75	0.00		(2,288.80)			
WALSIN LIHWA CORPORATION CMN																					
SDB3260661475			31 Dec 2024														0.00				
		Equity Reset	03 Jan 2025		1605.TW	USD		USD		4.330000	USD-Federal Funds-H.15		23.700000	(4,479,300.00)	0.800835	-	1.000000				
		NEW	12 Oct 2034		(189,000) TW0001605004	TWD		32.800000	100.00	(375.0000)	ACT/360		0.722561	(136,564.03)	(151,357.82)	0.00		14,793.79			
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3260588346			31 Dec 2024														0.00				
		Equity Reset	06 Jan 2025		002739.ZK	USD		USD		4.330000	USD-Federal Funds-H.15		12.140000	(265,902.42)	1.863119	-	1.000000				
		NEW	12 Oct 2034		(21,903) CNE100001WWV1	CNY		7.322700	100.00	(1,824.9794)	ACT/360		1.657858	(36,312.06)	(40,807.89)	0.00		4,495.83			
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																					
SDB3260961820			31 Dec 2024														0.00				
		Equity Reset	06 Jan 2025		300017.ZK	USD		USD		4.330000	USD-Federal Funds-H.15		10.570000	413,287.00	1.319763	-	1.000000				
		NEW	13 Oct 2034		39,100 CNE100000GQ8	CNY		7.322700	90.00	50.0000	ACT/360		1.443457	56,439.17	51,602.73	0.00		5,538.08			
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3264178802	Buy Close	Partial Termination	31 Dec 2024		600309.SH	USD		USD		4.330000	USD-Federal Funds-H.15		72.204647	823,132.98	10.112418		0.84				
		NEW	06 Jan 2025	11,400 CNE0000016J9	CNY		7.323000	100.00	(545.6502)	ACT/360		9.862783	112,435.73	115,281.57	(22.48)	1.000000		0.00			
	Buy Close	Partial Termination	31 Dec 2024		600309.SH	USD		USD		4.330000	USD-Federal Funds-H.15		72.264722	130,076.50	10.112418		(2.50)				
NEW		06 Jan 2025	1,800 CNE0000016J9	CNY		7.323000	100.00	(545.6502)	ACT/360		9.867692	17,761.85	18,202.35	(3.55)	1.000000		0.00				
SDB3264178802			31 Dec 2024														0.00				
		Equity Reset	06 Jan 2025		600309.SH	USD		USD		4.330000	USD-Federal Funds-H.15		71.350000	(4,081,220.00)	10.173155	-	1.000000				
		NEW	15 Dec 2034		(57,200) CNE0000016J9	CNY		7.322700	100.00	(545.6502)	ACT/360		9.743674	(557,338.15)	(581,904.48)	0.00		63,497.01			
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID																					
SDB3260961921			31 Dec 2024														0.00				
		Equity Reset	03 Jan 2025		WEB.AX	AUD		AUD		4.337606	AUD-OIS-RBA		4.590000	(51,329.97)	5.150000	-	1.000000				
		NEW	12 Oct 2034		(11,183) AU000000WEB7	AUD		1.000000	100.00	(25.0000)	ACT/365		4.590000	(51,329.97)	(57,592.45)	0.00		20,620.60			
WEIMOB INC CMN																					
SDB3263645006			31 Dec 2024														0.00				
		Equity Reset	03 Jan 2025		2013.HK	HKD		HKD		5.188260	HKD-HONIX		3.270000	(1,173,930.00)	1.613155	-	1.000000				
		NEW	06 Dec 2034		(359,000) KYG9720A1060	HKD		1.000000	100.00	(2,232.6601)	ACT/365		3.270000	(1,173,930.00)	(579,122.75)	0.00		(594,807.25)			
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																					
SDB3264054655	Buy Open	Upsize Trade	31 Dec 2024		603609.SH	USD		USD		4.330000	USD-Federal Funds-H.15		8.714289	30,500.01	1.190327		0.84				
		NEW	06 Jan 2025	3,500 CNE100001VB7	CNY		7.323000	90.00	50.0000	ACT/360		1.190327	4,166.14	4,166.14	(0.83)	1.000000		0.00			
	Buy Open	Upsize Trade	31 Dec 2024		603609.SH	USD		USD		4.330000	USD-Federal Funds-H.15		8.814997	12,341.00	1.203681		(2.50)				
NEW		06 Jan 2025	1,400 CNE100001VB7	CNY		7.323000	90.00	50.0000	ACT/360		1.203681	1,685.15	1,685.15	(0.34)	1.000000		0.00				
SDB3264054655			31 Dec 2024														0.00				
		Equity Reset	06 Jan 2025		603609.SH	USD		USD		4.330000	USD-Federal Funds-H.15		8.620000	385,314.00	1.208401	-	1.000000				
		NEW	14 Dec 2034		44,700 CNE100001VB7	CNY		7.322700	90.00	50.0000	ACT/360		1.177161	52,619.10	54,015.52	0.00		(1,396.43)			

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
WEST CHINA CEMENT LIMITED CMN																
SDB3264857825	Sell	Upsize Trade	31 Dec 2024		2233.HK	HKD	HKD			5.188260	HKD-HONIX	1.599091			10.85	
	Open	NEW	03 Jan 2025	(22,000)	JE00B3MW7P88	HKD	1.000000	100.00		(100.0000)	ACT/365	1.597164	(35,180.00)	1.597164	1.20	1.000000
SDB3264857825	Sell	Upsize Trade	29 Dec 2034		2233.HK	HKD										
	Open	NEW	03 Jan 2025	(16,000)	JE00B3MW7P88	HKD	1.000000	100.00		(100.0000)	ACT/365	1.585000	(35,137.61)	(35,137.61)	(4.22)	0.00
SDB3264857825	Sell	Upsize Trade	31 Dec 2024		2233.HK	HKD	HKD			5.188260	HKD-HONIX	1.585000	(25,360.00)	1.584810	1.20	1.000000
	Open	NEW	03 Jan 2025	(16,000)	JE00B3MW7P88	HKD	1.000000	100.00		(100.0000)	ACT/365	1.584810	(25,356.96)	(25,356.96)	(3.04)	0.00
SDB3264857825		Equity Reset	29 Dec 2034		2233.HK	HKD	HKD									
		NEW	03 Jan 2025	(88,000)	JE00B3MW7P88	HKD	1.000000	100.00		(100.0000)	ACT/365	1.580000	(139,040.00)	1.659156	-	1.000000
SDB3264857825			29 Dec 2034									1.580000	(139,040.00)	(146,005.74)	0.00	6,965.74
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260588440		Equity Reset	31 Dec 2024		601168.SH	USD	USD			4.330000	USD-Federal Funds-H.15	16.070000			0.00	
		NEW	06 Jan 2025	129,100	CNE100000619	CNY	7.322700	90.00		50.0000	ACT/360	2.194546	2,074,637.00	2.327204	-	1.000000
SDB3260588440			12 Oct 2034													
												2.194546	283,315.89	300,442.04	0.00	(17,126.15)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID																
SDB3263308425		Equity Reset	31 Dec 2024		WBC.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000			0.00	
		NEW	03 Jan 2025	0	AU000000WBC1	AUD	1.000000	100.00		25.0000	ACT/365	0.000000	0.00	0.000000	-	0.000000
SDB3263308425			29 Nov 2034													
												0.000000	0.00	0.00	0.00	713.78
SDB3263985575		Equity Reset	31 Dec 2024		WBC.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000			0.00	
		NEW	03 Jan 2025	0	AU000000WBC1	AUD	1.000000	100.00		25.0000	ACT/365	0.000000	0.00	0.000000	-	0.000000
SDB3263985575			13 Dec 2034													
												0.000000	0.00	0.00	0.00	12,276.70
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3261588064		Equity Reset	31 Dec 2024		603773.SH	USD	USD			4.330000	USD-Federal Funds-H.15	25.300000			0.00	
		NEW	06 Jan 2025	0	CNE100003FJ9	CNY	7.322700	100.00		(1,680.8823)	ACT/360	0.000000	0.00	0.000000	-	0.000000
SDB3261588064			26 Oct 2034													
												0.000000	0.00	0.00	0.00	533.11
WH GROUP LIMITED CMN																
SDB3263985608		Equity Reset	31 Dec 2024		0288.HK	HKD	HKD			5.188260	HKD-HONIX	6.010000			0.00	
		NEW	03 Jan 2025	1,041,500	KYG960071028	HKD	1.000000	100.00		30.0000	ACT/365	6.010000	6,259,415.00	6.072121	-	1.000000
SDB3263985608			13 Dec 2034													
												6.010000	6,259,415.00	6,324,113.70	0.00	(64,698.70)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN																
SDB3261230611		Equity Reset	31 Dec 2024		1997.HK	HKD	HKD			5.188260	HKD-HONIX	19.860000			0.00	
		NEW	03 Jan 2025	34,000	KYG9593A1040	HKD	1.000000	100.00		30.0000	ACT/365	19.860000	675,240.00	20.255817	-	1.000000
SDB3261230611			18 Oct 2034													
												19.860000	675,240.00	688,697.78	0.00	(13,457.78)
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID																
SDB3260121548		Equity Reset	31 Dec 2024		WHC.AX	AUD	AUD			4.337606	AUD-OIS-RBA	0.000000			0.00	
		NEW	03 Jan 2025	0	AU000000WHC8	AUD	1.000000	100.00		(25.0000)	ACT/365	0.000000	0.00	0.000000	-	0.000000
SDB3260121548			22 Sep 2034													
												0.000000	0.00	0.00	0.00	26,687.62
WILMAR INTERNATIONAL LTD CMN																
SDB3263985586		Equity Reset	31 Dec 2024		WLIL.SI	SGD	SGD			2.311500	SGD-SORA	3.100000			0.00	
		NEW	03 Jan 2025	36,400	SG1T56930848	SGD	1.000000	100.00		20.0000	ACT/365	3.100000	112,840.00	3.043945	-	1.000000
SDB3263985586			14 Dec 2034													
												3.100000	112,840.00	110,799.60	0.00	2,040.40

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263707250			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600745.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.780000	0.00	0.000000	-	0.000000
		NEW	08 Dec 2034	0	CNE000000M72	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(198.47)
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263040666			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300888.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.080000	(46,288.00)	4.832680	-	1.000000
		NEW	24 Nov 2034	(1,100)	CNE1000047Z8	CNY	7.322700	100.00	(1,500.0000)	ACT/360	5.746514	(6,321.17)	(5,315.95)	0.00	(2,671.37)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
SDB3263185960			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		WTC.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Nov 2034	0	AU0000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	1,733.20
SDB3263985574			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		WTC.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	13 Dec 2034	0	AU0000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	2,814.79
SDB3264178788			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		WTC.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	AU0000000WTC3	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,189.25)
WISTRON CORPORATION CMN															
SDB3262258029			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		3231.TW	USD	USD		4.330000	USD-Federal Funds-H.15	104.000000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	TW0003231007	TWD	32.800000	100.00	(222.5000)	ACT/360	0.000000	0.00	0.00	0.00	190.16
WISTRON NEWEB CORPORATION CMN															
SDB3260121536			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		6285.TW	USD	USD		4.330000	USD-Federal Funds-H.15	137.500000	(5,500,000.00)	3.578720	-	1.000000
		NEW	22 Sep 2034	(40,000)	TW0006285000	TWD	32.800000	100.00	(378.7500)	ACT/360	4.192073	(167,682.92)	(143,148.81)	0.00	(24,534.11)
WIWYNN CORPORATION CMN															
SDB3263707252			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		6669.TW	USD	USD		4.330000	USD-Federal Funds-H.15	2,620.000000	(5,240,000.00)	71.853796	-	1.000000
		NEW	07 Dec 2034	(2,000)	TW0006669005	TWD	32.800000	100.00	(225.0000)	ACT/360	79.878049	(159,756.10)	(143,707.59)	0.00	(16,048.51)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123077			31 Dec 2024											5.84	
	Sell	Partial Termination	06 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.036786	(151,509.00)	2.012120	2.00	1.000000
	Close	NEW	25 Sep 2034	(8,400)	CNE000001BJ3	CNY	7.323000	90.00	50.0000	ACT/360	2.461101	(20,673.25)	(16,901.81)	(4.14)	0.00
SDB3260123077			31 Dec 2024											2.50	
	Sell	Partial Termination	06 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.754841	(55,040.01)	2.012120	2.00	1.000000
	Close	NEW	25 Sep 2034	(3,100)	CNE000001BJ3	CNY	7.323000	90.00	50.0000	ACT/360	2.423440	(7,512.66)	(6,237.57)	(1.50)	0.00
SDB3260123077			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.190000	1,469,745.00	2.012120	-	1.000000
		NEW	25 Sep 2034	85,500	CNE000001BJ3	CNY	7.322700	90.00	50.0000	ACT/360	2.347495	200,710.82	172,036.26	0.00	93,774.99
WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530549			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300168.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.940000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000ZD6	CNY	7.322700	100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	9.71

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
SDB3264054686		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		WDS.AX	AUD	AUD		4.337606	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
				13 Dec 2034	0	AU0000224040	AUD	1.000000	100.00	25.0000	ACT/365	0.000000	0.00	0.00	(142.76)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
SDB3262936508	Sell	Upsize Trade	31 Dec 2024											0.00	
	Open	NEW	03 Jan 2025		WOW.AX	AUD	AUD		4.337606	AUD-OIS-RBA	30.453288	(19,033.31)	30.450243	1.00	1.000000
				22 Nov 2034	(625)	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.450243	(19,031.40)	(19,031.40)	(1.90)
SDB3262936508		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		WOW.AX	AUD	AUD		4.337606	AUD-OIS-RBA	30.490000	(2,731,660.08)	30.348479	-	1.000000
			22 Nov 2034	(89,592)	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.490000	(2,731,660.08)	(2,718,980.95)	0.00	(15,810.31)
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
SDB3264583145		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		WOR.AX	AUD	AUD		4.337606	AUD-OIS-RBA	13.700000	(106,572.30)	13.389630	-	1.000000
			22 Dec 2034	(7,779)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	13.700000	(106,572.30)	(104,157.93)	0.00	(2,630.08)
WT MICROELECTRONICS CO LTD CMN															
SDB3262441814		Equity Reset	31 Dec 2024											0.00	
		NEW	03 Jan 2025		3036.TW	USD	USD		4.330000	USD-Federal Funds-H.15	110.000000	(660,000.00)	3.375165	-	1.000000
			10 Nov 2034	(6,000)	TW0003036000	TWD	32.800000	100.00	(545.8333)	ACT/360	3.353659	(20,121.95)	(20,250.99)	0.00	129.04
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261230641		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.970000	0.00	0.000000	-	0.000000
			19 Oct 2034	0	CNE100003F35	CNY	7.322700	100.00	(2,017.0758)	ACT/360	0.000000	0.00	0.00	0.00	(3,270.38)
SDB3264255521		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.970000	0.00	0.000000	-	0.000000
			18 Dec 2034	0	CNE100003F35	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	6.57
SDB3264255569	Buy	Partial Termination	31 Dec 2024											0.00	
	Close	NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.728424	875,578.85	3.139582	0.00	1.000000
				18 Dec 2034	36,900	CNE100003F35	CNY	7.323000	100.00	(2,009.0543)	ACT/360	3.240260	119,565.59	115,850.56	0.00
SDB3264255569		Equity Reset	31 Dec 2024											5.84	
		NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.514547	(51,732.00)	3.208536	2.00	1.000000
			18 Dec 2034	(2,200)	CNE100003F35	CNY	7.323000	100.00	(2,009.0543)	ACT/360	3.208536	(7,058.78)	(7,058.78)	(1.41)	0.00
SDB3264255569		Equity Reset	31 Dec 2024											2.50	
		NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.807497	(4,761.50)	3.249595	2.00	1.000000
			18 Dec 2034	(200)	CNE100003F35	CNY	7.323000	100.00	(2,009.0543)	ACT/360	3.249595	(649.92)	(649.92)	(0.13)	0.00
SDB3264255569		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.970000	(201,492.84)	3.318076	-	1.000000
			18 Dec 2034	(8,772)	CNE100003F35	CNY	7.322700	100.00	(2,009.0543)	ACT/360	3.136821	(27,516.19)	(29,106.17)	0.00	(2,743.09)
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264390197		Equity Reset	31 Dec 2024											0.00	
		NEW	06 Jan 2025		000501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.460000	(128,658.00)	1.476363	-	1.000000
			21 Dec 2034	(12,300)	CNE0000000024	CNY	7.322700	100.00	(1,950.0000)	ACT/360	1.428435	(17,569.75)	(18,159.26)	0.00	589.51

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity									
066831553 (Cont.)													
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3261097754			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	002414.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	7.430000	(304,630.00)	-	1.000000	
		NEW	19 Oct 2034	(41,000) CNE100000RK8	CNY	7.322700	100.00	(885.0609)	ACT/360	1.014653	(41,600.77)	(44,422.13)	0.00
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND													
SDB3263186013			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	300567.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	64.300000	(1,028,800.00)	-	1.000000	
		NEW	30 Nov 2034	(16,000) CNE100002DN8	CNY	7.322700	100.00	(1,731.2500)	ACT/360	8.780914	(140,494.62)	(157,897.71)	0.00
WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3264390162			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	000858.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	140.040000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0 CNE000000VQ8	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00
WUXI APPTEC CO., LTD. CMN CLASS H													
SDB3260123453			31 Dec 2024									0.00	
		Equity Reset	03 Jan 2025	2359.HK	HKD	HKD	5.188260	HKD-HONIX	56.500000	28,250.00	-	1.000000	
		NEW	22 Sep 2034	500 CNE100003F19	HKD	1.000000	90.00	30.0000	ACT/365	56.500000	28,250.00	23,525.00	0.00
WUXI APPTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3262800229			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	603259.SH	USD	USD	4.330000	USD-Federal Funds-H.15	55.040000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0 CNE1000031K4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00
SDB3264921686	Buy Open		31 Dec 2024									(2.50)	
		Upsize Trade	06 Jan 2025	603259.SH	USD	USD	4.330000	USD-Federal Funds-H.15	55.840001	11,168.00	7.624909	2.00	1.000000
		NEW	05 Jan 2035	200 CNE1000031K4	CNY	7.323000	90.00	50.0000	ACT/360	7.624909	1,524.98	1,524.98	(0.31)
SDB3264921686	Buy Open		31 Dec 2024									0.84	
		Upsize Trade	06 Jan 2025	603259.SH	USD	USD	4.330000	USD-Federal Funds-H.15	55.395711	38,777.00	7.566769	2.00	1.000000
		NEW	05 Jan 2035	700 CNE1000031K4	CNY	7.323000	90.00	50.0000	ACT/360	7.566769	5,296.74	5,296.74	(1.06)
SDB3264921686			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	603259.SH	USD	USD	4.330000	USD-Federal Funds-H.15	55.040000	891,648.00	-	1.000000	
		NEW	05 Jan 2035	16,200 CNE1000031K4	CNY	7.322700	90.00	50.0000	ACT/360	7.516353	121,764.92	123,621.33	0.00
WUXI BIOLOGICS (CAYMAN) INC. CMN													
SDB3261439335			31 Dec 2024									0.00	
		Equity Reset	03 Jan 2025	2269.HK	HKD	HKD	5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Oct 2034	0 KYG970081173	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00
SDB3264054722			31 Dec 2024									0.00	
		Equity Reset	03 Jan 2025	2269.HK	HKD	HKD	5.188260	HKD-HONIX	17.560000	(70,240.00)	-	1.000000	
		NEW	13 Dec 2034	(4,000) KYG970081173	HKD	1.000000	100.00	(30.0000)	ACT/365	17.560000	(70,240.00)	(75,125.49)	0.00
WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND													
SDB3263186008			31 Dec 2024									0.00	
		Equity Reset	06 Jan 2025	300842.ZK	USD	USD	4.330000	USD-Federal Funds-H.15	41.020000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0 CNE1000040T6	CNY	7.322700	100.00	(2,236.0000)	ACT/360	0.000000	0.00	0.00	0.00
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND													
SDB3262055929			31 Dec 2024									0.00	
		Dividends	06 Jan 2025	600475.SH	USD	USD	4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	06 Nov 2034	(118,500) CNE000001FD7	CNY		100.00	(1,570.0984)	ACT/360	0.000000	0.00	0.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3262055929	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		600475.SH	USD	USD		4.330000 USD-Federal Funds-H.15	9.072498	(23,588.49)	1.238347	2.50	
	Open	NEW	06 Nov 2034	(2,600)	CNE000001FD7	CNY	7.323000	100.00	(1,570.0984) ACT/360	1.238347	(3,219.70)	(3,219.70)	2.00	1.000000
SDB3262055929	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		600475.SH	USD	USD		4.330000 USD-Federal Funds-H.15	9.082244	(44,503.00)	1.239263	5.84	
	Open	NEW	06 Nov 2034	(4,900)	CNE000001FD7	CNY	7.323000	100.00	(1,570.0984) ACT/360	1.239263	(6,072.39)	(6,072.39)	2.00	1.000000
SDB3262055929		Equity Reset	31 Dec 2024 06 Jan 2025		600475.SH	USD	USD		4.330000 USD-Federal Funds-H.15	9.010000	(1,169,498.00)	1.301487	0.00	
		NEW	06 Nov 2034	(129,800)	CNE000001FD7	CNY	7.322700	100.00	(1,570.0984) ACT/360	1.230420	(159,708.52)	(168,932.95)	-	1.000000
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND														
SDB3262322921	Buy	Partial Termination	31 Dec 2024 06 Jan 2025		300450.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	20.463333	12,278.00	3.264167	0.84	
	Close	NEW	10 Nov 2034	600	CNE100001ZF9	CNY	7.323000	100.00	(1,475.0000) ACT/360	2.795186	1,677.11	1,958.50	2.00	1.000000
SDB3262322921	Buy	Partial Termination	31 Dec 2024 06 Jan 2025		300450.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	20.405000	6,121.50	3.264167	(2.50)	
	Close	NEW	10 Nov 2034	300	CNE100001ZF9	CNY	7.323000	100.00	(1,475.0000) ACT/360	2.786287	835.89	979.25	2.00	1.000000
SDB3262322921		Equity Reset	31 Dec 2024 06 Jan 2025		300450.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	20.020000	(1,685,684.00)	3.264167	0.00	
		NEW	10 Nov 2034	(84,200)	CNE100001ZF9	CNY	7.322700	100.00	(1,475.0000) ACT/360	2.733964	(230,199.77)	(274,842.86)	-	1.000000
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262681175		Equity Reset	31 Dec 2024 06 Jan 2025		605007.SH	USD	USD		4.330000 USD-Federal Funds-H.15	12.790000	0.00	0.000000	0.00	
		NEW	16 Nov 2034	0	CNE100005XH1	CNY	7.322700	100.00	(1,706.9124) ACT/360	0.000000	0.00	0.00	-	0.000000
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123599		Equity Reset	31 Dec 2024 06 Jan 2025		000425.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	7.930000	0.00	0.000000	0.00	
		NEW	25 Sep 2034	0	CNE000000FH0	CNY	7.322700	100.00	(151.6005) ACT/360	0.000000	0.00	0.00	-	0.000000
XD INC CMN														
SDB3260661430		Equity Reset	31 Dec 2024 03 Jan 2025		2400.HK	HKD	HKD		5.188260 HKD-HONIX	25.150000	(568,390.00)	24.001921	0.00	
		NEW	11 Oct 2034	(22,600)	KYG9830N1097	HKD	1.000000	100.00	(200.0000) ACT/365	25.150000	(568,390.00)	(542,443.41)	-	1.000000
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260491723		Equity Reset	31 Dec 2024 06 Jan 2025		601369.SH	USD	USD		4.330000 USD-Federal Funds-H.15	8.700000	52,200.00	1.203679	0.00	
		NEW	11 Oct 2034	6,000	CNE100000QS3	CNY	7.322700	90.00	50.0000 ACT/360	1.188086	7,128.52	7,222.07	-	1.000000
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263868395		Equity Reset	31 Dec 2024 06 Jan 2025		688333.SH	USD	USD		4.330000 USD-Federal Funds-H.15	39.430000	(106,461.00)	6.575746	0.00	
		NEW	11 Dec 2034	(2,700)	CNE100003N19	CNY	7.322700	100.00	(1,700.0000) ACT/360	5.384626	(14,538.49)	(17,754.52)	-	1.000000
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264178773		Equity Reset	31 Dec 2024 06 Jan 2025		688550.SH	USD	USD		4.330000 USD-Federal Funds-H.15	31.290000	53,193.00	4.453953	0.00	
		NEW	15 Dec 2034	1,700	CNE100005X80	CNY	7.322700	90.00	50.0000 ACT/360	4.273014	7,264.12	7,571.72	-	1.000000

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260488563		Equity Reset	31 Dec 2024 06 Jan 2025		300140.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.990000	0.00	0.000000	0.00	0.000000
		NEW	11 Oct 2034	0	CNE100000WL6	CNY	7.322700	100.00	(1,148.6238)	ACT/360	0.000000	0.00	0.00	0.00	40.71
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260760854	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		300775.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.929999	(2,493.00)	3.401673	5.84	1.000000
	Open	NEW	12 Oct 2034	(100)	CNE100003QF4	CNY	7.323000	100.00	(1,828.2323)	ACT/360	3.401673	(340.17)	(340.17)	2.00	0.00
SDB3260760854		Equity Reset	31 Dec 2024 06 Jan 2025		300775.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.930000	(1,186,668.00)	3.432039	0.00	1.000000
		NEW	12 Oct 2034	(47,600)	CNE100003QF4	CNY	7.322700	100.00	(1,828.2323)	ACT/360	3.404482	(162,053.34)	(163,365.03)	0.00	995.23
XIAMEN AMOYTOP BIOTECH CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260588245		Equity Reset	31 Dec 2024 06 Jan 2025		688278.SH	USD	USD		4.330000	USD-Federal Funds-H.15	73.370000	0.00	0.000000	0.00	0.000000
		NEW	12 Oct 2034	0	CNE100003RT3	CNY	7.322700	100.00	(1,650.0000)	ACT/360	0.000000	0.00	0.00	0.00	147.41
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123659		Equity Reset	31 Dec 2024 06 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	118.920000	2,699,484.00	17.548149	0.00	1.000000
		NEW	25 Sep 2034	22,700	CNE000001D72	CNY	7.322700	90.00	50.0000	ACT/360	16.239912	368,646.00	398,342.99	0.00	(29,696.98)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260123157		Equity Reset	31 Dec 2024 06 Jan 2025		002925.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.660000	238,032.00	1.941640	0.00	1.000000
		NEW	25 Sep 2034	15,200	CNE1000033H6	CNY	7.322700	90.00	50.0000	ACT/360	2.138555	32,506.04	29,512.93	0.00	2,993.11
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260858391		Equity Reset	31 Dec 2024 06 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.920000	(430,040.40)	3.846921	0.00	1.000000
		NEW	12 Oct 2034	(14,870)	CNE100000K31	CNY	7.322700	100.00	(1,392.5970)	ACT/360	3.949363	(58,727.03)	(57,203.72)	0.00	(6,477.58)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264649845		Equity Reset	31 Dec 2024 06 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.160000	(138,904.00)	0.886753	0.00	1.000000
		NEW	02 Jan 2035	(19,400)	CNE000000YL3	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.977781	(18,968.95)	(17,203.00)	0.00	(1,765.95)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097708		Equity Reset	31 Dec 2024 06 Jan 2025		000526.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	42.060000	2,145.06	5.942386	0.00	1.000000
		NEW	19 Oct 2034	51	CNE0000005F0	CNY	7.322700	90.00	50.0000	ACT/360	5.743783	292.93	303.06	0.00	(10.13)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
SDB3262800262		Equity Reset	31 Dec 2024 06 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.280000	(265,921.92)	0.856787	0.00	1.000000
		NEW	20 Nov 2034	(50,364)	CNE000000016	CNY	7.322700	100.00	(249.0568)	ACT/360	0.721046	(36,314.76)	(43,151.21)	0.00	9,174.71
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122906	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.763336	(6,229.00)	2.833136	5.84	1.000000
	Open	NEW	25 Sep 2034	(300)	CNE1000031H0	CNY	7.323000	100.00	(974.8281)	ACT/360	2.833136	(849.94)	(849.94)	2.00	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date / Settle Date / Maturity Date	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)	
Contract ID	Buy/Sell / Open/Close	Event / Action		Quantity											
066831553 (Cont.)															
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260122906			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.630000	(1,914,464.00)	2.696350	-	1.000000
		NEW	25 Sep 2034	(92,800)	CNE1000031H0	CNY	7.322700	100.00	(974.8281)	ACT/360	2.817267	(261,442.38)	(250,221.32)	0.00	(11,221.06)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262741459	Sell	Upsize Trade	31 Dec 2024										2.50		
	Open	NEW	06 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.911597	(22,278.99)	1.216385	2.00	1.000000
			17 Nov 2034	(2,500)	CNE000000800	CNY	7.323000	100.00	(1,641.7073)	ACT/360	1.216385	(3,040.96)	(3,040.96)	(0.61)	0.00
SDB3262741459	Sell	Upsize Trade	31 Dec 2024										5.84		
	Open	NEW	06 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.951683	(101,154.02)	1.221448	2.00	1.000000
			17 Nov 2034	(11,300)	CNE000000800	CNY	7.323000	100.00	(1,641.7073)	ACT/360	1.221448	(13,802.36)	(13,802.36)	(2.76)	0.00
SDB3262741459		Equity Reset	31 Dec 2024										0.00		
		NEW	06 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.830000	(483,884.00)	1.200486	-	1.000000
			17 Nov 2034	(54,800)	CNE000000800	CNY	7.322700	100.00	(1,641.7073)	ACT/360	1.205839	(66,079.98)	(65,786.64)	0.00	(2,745.66)
XIAOMI CORPORATION CMN CLASS B															
SDB3264983865	Sell	New Trade	31 Dec 2024										10.85		
	Open	NEW	03 Jan 2025		1810.HK	HKD	HKD		5.188260	HKD-HONIX	34.515476	(289,930.00)	34.473885	1.20	1.000000
			04 Jan 2035	(8,400)	KYG9830T1067	HKD	1.000000	100.00	(30.0000)	ACT/365	34.473885	(289,580.63)	(289,580.63)	(34.79)	0.00
SDB3264983865	Sell	Upsize Trade	31 Dec 2024										0.00		
	Open	NEW	03 Jan 2025		1810.HK	HKD	HKD		5.188260	HKD-HONIX	34.471875	(55,155.00)	34.467738	1.20	1.000000
			04 Jan 2035	(1,600)	KYG9830T1067	HKD	1.000000	100.00	(30.0000)	ACT/365	34.467738	(55,148.38)	(55,148.38)	(6.62)	0.00
SDB3264983865		Equity Reset	31 Dec 2024										0.00		
		NEW	03 Jan 2025		1810.HK	HKD	HKD		5.188260	HKD-HONIX	34.500000	(345,000.00)	34.472901	-	1.000000
			04 Jan 2035	(10,000)	KYG9830T1067	HKD	1.000000	100.00	(30.0000)	ACT/365	34.500000	(345,000.00)	(344,729.01)	0.00	(270.99)
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3262115548			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603008.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.760000	0.00	0.000000	-	0.000000
		NEW	09 Nov 2034	0	CNE100001JQ0	CNY	7.322700	100.00	(1,411.4285)	ACT/360	0.000000	0.00	0.00	0.00	1,042.20
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123600			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.130000	(2,539,866.00)	1.527725	-	1.000000
		NEW	25 Sep 2034	(228,200)	CNE100002RH0	CNY	7.322700	100.00	(917.1998)	ACT/360	1.519931	(346,848.25)	(348,626.73)	0.00	1,778.48
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097739			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.850000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE100002BC5	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,862.73
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123375			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		603888.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.340000	882,430.00	3.436911	-	1.000000
		NEW	25 Sep 2034	39,500	CNE100002G50	CNY	7.322700	90.00	50.0000	ACT/360	3.050787	120,506.09	135,757.98	0.00	(12,565.44)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262441827			31 Dec 2024										0.00		
		Equity Reset	06 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.070000	0.00	0.000000	-	0.000000
		NEW	13 Nov 2034	0	CNE000001C65	CNY	7.322700	100.00	(1,735.2691)	ACT/360	0.000000	0.00	0.00	0.00	(4,374.17)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264649848			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.070000	(199,243.00)	0.444983	-	1.000000
		NEW	02 Jan 2035	(64,900)	CNE000001C65	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.419244	(27,208.94)	(28,879.37)	0.00	1,670.43
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262115454			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688303.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.140000	0.00	0.000000	-	0.000000
		NEW	09 Nov 2034	0	CNE100004P24	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,573.54)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261790001			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002202.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.330000	2,295,326.00	1.542257	-	1.000000
		NEW	02 Nov 2034	222,200	CNE1000008S5	CNY	7.322700	90.00		ACT/360	1.410682	313,453.54	342,689.51	0.00	(29,235.97)
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264120661		Spread Change	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	14 Dec 2034	0	CNE100005GM6	CNY		100.00	(406.7154)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3264120661		Equity Reset	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.960000	0.00	0.000000	-	0.000000
		AMEND	14 Dec 2034	0	CNE100005GM6	CNY	7.322700	100.00	(406.7154)	ACT/360	0.000000	0.00	0.00	0.00	(6,081.83)
SDB3264921658		Equity Reset	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.960000	0.00	0.000000	-	0.000000
		NEW	05 Jan 2035	0	CNE100005GM6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	117.64
SDB3264921805	Buy Close	Partial Termination	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.960001	23,084.00	1.139798	(2.50)	1.000000
		NEW	05 Jan 2035	2,900	CNE100005GM6	CNY	7.323000	100.00	(1,039.4737)	ACT/360	1.086932	3,152.10	3,305.41	2.00	0.00
														(0.63)	
SDB3264921805	Buy Close	Full Termination	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.917502	3,167.00	1.139798	0.84	1.000000
		NEW	05 Jan 2035	400	CNE100005GM6	CNY	7.323000	100.00	(1,039.4737)	ACT/360	1.081490	432.60	455.92	2.00	0.00
														(0.09)	
SDB3264921805		Equity Reset	31 Dec 2024		001258.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.960000	0.00	0.000000	-	0.000000
		NEW	05 Jan 2035	0	CNE100005GM6	CNY	7.322700	100.00	(1,039.4737)	ACT/360	0.000000	0.00	0.00	0.00	176.63
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261097688		Equity Reset	31 Dec 2024		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.470000	0.00	0.000000	0.00	0.000000
		NEW	19 Oct 2034	0	CNE0000019W6	CNY	7.322700	100.00	(1,840.5781)	ACT/360	0.000000	0.00	0.00	0.00	3,227.81
SDB3264328838		Equity Reset	31 Dec 2024		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.470000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE0000019W6	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.07)
SDB3264328908		Equity Reset	31 Dec 2024		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.470000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE0000019W6	CNY	7.322700	100.00	(1,625.0000)	ACT/360	0.000000	0.00	0.00	0.00	11.18
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123069		Equity Reset	31 Dec 2024		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.550000	289,510.00	0.927289	0.00	1.000000
		NEW	25 Sep 2034	44,200	CNE000001P29	CNY	7.322700	90.00	50.0000	ACT/360	0.894479	39,535.97	40,986.17	0.00	(1,266.11)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262867371			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		603227.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.690000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100002243	CNY	7.322700	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(470.75)
XINTEC INC CMN															
SDB3260121502			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		3374.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	198.000000	4,158,000.00	5.860514	-	1.000000
		NEW	22 Sep 2034	21,000	TW0003374005	TWD	32.800000	90.00	30.0000	ACT/360	6.036585	126,768.29	123,070.79	0.00	3,697.49
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264649866			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.010000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE0000010N4	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(49.84)
SDB3264649902			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	02 Jan 2035	(15,500)	CNE0000010N4	CNY		100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(63.66)
SDB3264649902			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000949.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.010000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE0000010N4	CNY	7.322700	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(81.50)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262800230			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000778.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.840000	(177,058.56)	0.537579	-	1.000000
		NEW	20 Nov 2034	(46,109)	CNE000000QG9	CNY	7.322700	100.00	(1,825.0000)	ACT/360	0.524397	(24,179.42)	(24,787.23)	0.00	607.81
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123634			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002653.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.250000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100001BC7	CNY	7.322700	100.00	(760.7142)	ACT/360	0.000000	0.00	0.00	0.00	9,298.72
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123483			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.530000	3,573,394.00	3.565432	-	1.000000
		NEW	25 Sep 2034	129,800	CNE0000007F6	CNY	7.322700	90.00	50.0000	ACT/360	3.759542	487,988.55	462,793.07	0.00	28,875.05
YADEA GROUP HOLDINGS LTD. CMN															
SDB3260661424			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1585.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	KYG9830F1063	HKD	1.000000	100.00	30.0000	ACT/365	0.000000	0.00	0.00	0.00	7,142.35
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
SDB3264054674	Buy Open		31 Dec 2024											0.84	
		Upsize Trade	06 Jan 2025		300861.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.143336	6,043.00	2.751476	2.00	1.000000
		NEW	14 Dec 2034	300	CNE100004751	CNY	7.323000	90.00	50.0000	ACT/360	2.751476	825.44	825.44	(0.17)	0.00
SDB3264054674			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300861.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.950000	706,230.00	2.989452	-	1.000000
		NEW	14 Dec 2034	35,400	CNE100004751	CNY	7.322700	90.00	50.0000	ACT/360	2.724405	96,443.94	105,826.61	0.00	(9,382.68)
YANGMING MARINE TRANSPORT CORP CMN															
SDB3264792329	Buy Open		31 Dec 2024											0.00	
		Upsize Trade	03 Jan 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	75.713337	1,135,700.05	2.310377	2.75	1.000000
		NEW	28 Dec 2034	15,000	TW0002609005	TWD	32.780000	90.00	30.0000	ACT/360	2.310377	34,655.65	34,655.65	(9.53)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
YANGMING MARINE TRANSPORT CORP CMN (Cont.)																
SDB3264792329	Buy	Upsize Trade	31 Dec 2024		2609.TW	USD	USD			4.330000	USD-Federal Funds-H.15	75.666654	1,588,999.73	2.305490	(15.00)	1.000000
	Open	NEW	03 Jan 2025	21,000	TW0002609005	TWD	32.780000	90.00		30.0000	ACT/360	2.305490	48,415.29	48,415.29	2.75	0.00
SDB3264792329		Equity Reset	31 Dec 2024		2609.TW	USD	USD			4.330000	USD-Federal Funds-H.15	75.700000	12,339,100.00	2.328337	0.00	1.000000
		NEW	03 Jan 2025	163,000	TW0002609005	TWD	32.800000	90.00		30.0000	ACT/360	2.307927	376,192.10	379,518.86	-	(3,326.76)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262055914		Equity Reset	31 Dec 2024		002847.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	62.600000	106,420.00	7.159885	0.00	1.000000
		NEW	06 Jan 2025	1,700	CNE100002J29	CNY	7.322700	90.00		50.0000	ACT/360	8.548759	14,532.89	12,171.80	-	2,361.09
YANKUANG ENERGY GROUP CO LTD CMN CLASS H																
SDB3260128035		Dividends	31 Dec 2024		1171.HK	HKD	HKD			3.602935	HKD-HONIX	0.000000	0.00	0.000000	0.00	1.000000
		NEW	03 Jan 2025	(468,000)	CNE1000004Q8	HKD		100.00		(309.7538)	ACT/365	0.000000	0.00	0.00	-	(117,470.79)
SDB3260128035		Equity Reset	31 Dec 2024		1171.HK	HKD	HKD			5.188260	HKD-HONIX	8.950000	(5,817,500.00)	8.976433	0.00	1.000000
		NEW	03 Jan 2025	(650,000)	CNE1000004Q8	HKD	1.000000	100.00		(309.7538)	ACT/365	8.950000	(5,817,500.00)	(5,834,681.53)	-	17,181.53
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262741450		Dividends	31 Dec 2024		603638.SH	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
		NEW	06 Jan 2025	(34,300)	CNE100002Z65	CNY		100.00		(1,610.8600)	ACT/360	0.000000	0.00	0.00	-	(377.64)
SDB3262741450		Equity Reset	31 Dec 2024		603638.SH	USD	USD			4.330000	USD-Federal Funds-H.15	16.890000	(579,327.00)	2.269162	0.00	1.000000
		NEW	06 Jan 2025	(34,300)	CNE100002Z65	CNY	7.322700	100.00		(1,610.8600)	ACT/360	2.306526	(79,113.84)	(77,832.26)	-	(1,281.59)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123664		Equity Reset	31 Dec 2024		002353.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	36.990000	(1,773,115.65)	4.867229	0.00	1.000000
		NEW	06 Jan 2025	(47,935)	CNE100000L55	CNY	7.322700	100.00		(1,434.0148)	ACT/360	5.051415	(242,139.58)	(233,310.62)	-	(9,169.54)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260427198		Spread Change	31 Dec 2024		002254.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	31 Dec 2024	0	CNE100000C56	CNY		100.00		(1,703.1993)	ACT/360	0.000000	0.00	0.00	-	0.00
SDB3260427198		Equity Reset	31 Dec 2024		002254.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	9.400000	(3,615,240.00)	1.406821	0.00	1.000000
		AMEND	06 Jan 2025	(384,600)	CNE100000C56	CNY	7.322700	100.00		(1,703.1993)	ACT/360	1.283680	(493,703.33)	(541,063.38)	-	51,142.72
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260122998		Equity Reset	31 Dec 2024		002643.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	12.000000	600.00	1.484215	0.00	1.000000
		NEW	06 Jan 2025	50	CNE1000019T0	CNY	7.322700	90.00		50.0000	ACT/360	1.638740	81.94	74.21	-	22,455.67
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260264475		Equity Reset	31 Dec 2024		300653.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	21.300000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002NZ1	CNY	7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	-	(516.99)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262179000	Buy	Upsize Trade	31 Dec 2024		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.351179	26,097.00		0.84	
	Open	NEW	06 Jan 2025		CNE1000031L2	CNY			50.0000	ACT/360	2.096892	3,564.72	2.096892	2.00	1.000000
SDB3262179000	Buy	Upsize Trade	31 Dec 2024	1,700			7.323000	90.00	50.0000	ACT/360	2.096892	3,564.72	3,564.72	(0.71)	0.00
	Open	NEW	09 Nov 2034		CNE1000031L2	CNY			50.0000	ACT/360	2.098729	4,407.33	4,407.33	(2.50)	
SDB3262179000	Buy	Upsize Trade	31 Dec 2024	2,100	603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.369760	32,276.50	2.098729	2.00	1.000000
	Open	NEW	09 Nov 2034		CNE1000031L2	CNY	7.323000	90.00	50.0000	ACT/360	2.098729	4,407.33	4,407.33	(0.88)	0.00
SDB3262179000		Equity Reset	31 Dec 2024		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.980000	1,848,532.00	2.164969	0.00	
		NEW	06 Jan 2025	123,400	CNE1000031L2	CNY	7.322700	90.00	50.0000	ACT/360	2.045694	252,438.64	267,157.19	-	1.000000
			09 Nov 2034											0.00	(14,726.48)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
SDB3260123468		Equity Reset	31 Dec 2024		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.600000	3,137,215.00	5.241755	0.00	
		NEW	06 Jan 2025	81,275	CNE100002PC5	CNY	7.322700	90.00	50.0000	ACT/360	5.271280	428,423.28	426,023.61	-	1.000000
			25 Sep 2034											0.00	2,399.67
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260490837		Equity Reset	31 Dec 2024		300999.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.610000	78,264.00	4.726270	0.00	
		NEW	06 Jan 2025	2,400	CNE1000048D3	CNY	7.322700	90.00	50.0000	ACT/360	4.453275	10,687.86	11,343.05	-	1.000000
			11 Oct 2034											0.00	(655.19)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123341		Equity Reset	31 Dec 2024		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.370000	1,324,894.00	2.249815	0.00	
		NEW	06 Jan 2025	86,200	CNE0000012L4	CNY	7.322700	90.00	50.0000	ACT/360	2.098953	180,929.75	193,934.05	-	1.000000
			25 Sep 2034											0.00	(8,828.19)
YIPINHONG PHARMACY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263372445		Equity Reset	31 Dec 2024		300723.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.060000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE1000035J7	CNY	7.322700	100.00	(2,225.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			01 Dec 2034											0.00	(389.16)
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260961787		Equity Reset	31 Dec 2024		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.060000	1,508,512.00	2.882748	0.00	
		NEW	06 Jan 2025	75,200	CNE100001YB1	CNY	7.322700	90.00	50.0000	ACT/360	2.739427	206,004.91	216,782.65	-	1.000000
			13 Oct 2034											0.00	(10,777.74)
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263645043		Equity Reset	31 Dec 2024		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.340000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE100000XX9	CNY	7.322700	100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			07 Dec 2034											0.00	(465.50)
SDB3264857823		Equity Reset	31 Dec 2024		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.340000	(124,898.00)	0.935117	0.00	
		NEW	06 Jan 2025	(19,700)	CNE100000XX9	CNY	7.322700	100.00	(2,175.0000)	ACT/360	0.865801	(17,056.28)	(18,421.80)	-	1.000000
			02 Jan 2035											0.00	1,365.52
YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262681177		Equity Reset	31 Dec 2024		002756.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.720000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE100001XB3	CNY	7.322700	100.00	(1,825.0000)	ACT/360	0.000000	0.00	0.00	-	0.000000
			16 Nov 2034											0.00	(6.43)
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123669		Equity Reset	31 Dec 2024		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.730000	0.00	0.000000	0.00	
		NEW	06 Jan 2025	0	CNE00000017Y6	CNY	7.322700	100.00	(999.7604)	ACT/360	0.000000	0.00	0.00	-	0.000000
			25 Sep 2034											0.00	4,501.41

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and any official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3264716692	Sell	Upsize Trade	31 Dec 2024		600588.SH	USD								5.84	
	Open	NEW	06 Jan 2025 02 Jan 2035	(14,500)	CNE0000017Y6	CNY	USD	7.323000	100.00	4.330000 (1,525.0000)	USD-Federal Funds-H.15 ACT/360	11.055656 1.508533	(160,307.01) (21,873.73)	1.508533 (21,873.73)	2.00 (4.38)
SDB3264716692	Sell	Upsize Trade	31 Dec 2024		600588.SH	USD								2.50	
	Open	NEW	06 Jan 2025 02 Jan 2035	(10,800)	CNE0000017Y6	CNY	USD	7.323000	100.00	4.330000 (1,525.0000)	USD-Federal Funds-H.15 ACT/360	11.016391 1.503678	(118,977.02) (16,239.72)	1.503678 (16,239.72)	2.00 (3.25)
SDB3264716692		Equity Reset	31 Dec 2024		600588.SH	USD								0.00	
		NEW	06 Jan 2025 02 Jan 2035	(136,400)	CNE0000017Y6	CNY	USD	7.322700	100.00	4.330000 (1,525.0000)	USD-Federal Funds-H.15 ACT/360	10.730000 1.465307	(1,463,572.00) (199,867.87)	1.609669 (219,558.84)	- 0.00
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3261862948		Spread Change	31 Dec 2024		002489.ZK	USD								0.00	
		NEW	31 Dec 2024 02 Nov 2034	0	CNE100000VP9	CNY	USD		100.00	4.330000 (1,450.5086)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00
SDB3261862948		Equity Reset	31 Dec 2024		002489.ZK	USD								0.00	
		AMEND	06 Jan 2025 02 Nov 2034	(162,200)	CNE100000VP9	CNY	USD	7.322700	100.00	4.330000 (1,450.5086)	USD-Federal Funds-H.15 ACT/360	3.240000 0.442460	(525,528.00) (71,767.01)	0.476577 (77,300.74)	- 0.00
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264328827		Equity Reset	31 Dec 2024		600177.SH	USD								0.00	
		NEW	06 Jan 2025 21 Dec 2034	(151,400)	CNE000000XR2	CNY	USD	7.322700	100.00	4.330000 (1,800.0000)	USD-Federal Funds-H.15 ACT/360	8.900000 1.215399	(1,347,460.00) (184,011.41)	1.199131 (181,548.48)	- 0.00
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123415		Equity Reset	31 Dec 2024		600233.SH	USD								0.00	
		NEW	06 Jan 2025 25 Sep 2034	0	CNE0000012J8	CNY	USD	7.322700	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	14.190000 0.000000	0.00 0.00	0.000000 0.00	- 0.00
YUE YUEN INDUSTRIAL HLDG CMN															
SDB3264120667		Equity Reset	31 Dec 2024		0551.HK	HKD								0.00	
		NEW	03 Jan 2025 13 Dec 2034	15,500	BMG988031446	HKD	HKD	1.000000	100.00	5.188260 30.0000	HKD-HONIX ACT/365	17.400000 17.400000	269,700.00 269,700.00	17.529243 271,703.27	- 0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123527	Sell	Partial Termination	31 Dec 2024		002120.ZK	USD								2.50	
	Close	NEW	06 Jan 2025 25 Sep 2034	(2,600)	CNE100000015	CNY	USD	7.323000	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.635767 1.042241	(19,852.99) (2,709.83)	1.094505 (2,845.71)	2.00 (0.54)
SDB3260123527	Sell	Partial Termination	31 Dec 2024		002120.ZK	USD								5.84	
	Close	NEW	06 Jan 2025 25 Sep 2034	(4,400)	CNE100000015	CNY	USD	7.323000	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.588865 1.035493	(33,391.01) (4,556.17)	1.094505 (4,815.82)	2.00 (0.91)
SDB3260123527		Equity Reset	31 Dec 2024		002120.ZK	USD								0.00	
		NEW	06 Jan 2025 25 Sep 2034	350,000	CNE100000015	CNY	USD	7.322700	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.520000 1.026944	2,632,000.00 359,430.40	1.094505 383,076.75	- 0.00
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123257		Equity Reset	31 Dec 2024		000807.ZK	USD								0.00	
		NEW	06 Jan 2025 25 Sep 2034	255,000	CNE000000VG9	CNY	USD	7.322700	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	13.530000 1.847679	3,450,150.00 471,158.15	1.884538 480,557.28	- 0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

																Stamp Duty /		FX Contract to	
																		Settlement /	
Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Commission Rate / Commission Amount	Net Amount (Settle CCY)			
066831553 (Cont.)																			
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																			
SDB3262441811			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		000538.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	59.950000	(2,338,050.00)	7.919957	-	1.000000			
		NEW	13 Nov 2034	(39,000)	CNE0000008X7	CNY	7.322700	100.00	(809.4871)	ACT/360	8.186871	(319,287.97)	(308,878.32)	0.00	(10,409.65)				
YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND																			
SDB3263530528			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		300957.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	42.690000	0.00	0.000000	-	0.000000			
		NEW	07 Dec 2034	0	CNE100004G74	CNY	7.322700	100.00	(1,850.0000)	ACT/360	0.000000	0.00	0.00	0.00	(845.18)				
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																			
SDB3260427096			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		600497.SH	USD	USD			4.330000	USD-Federal Funds-H.15	5.570000	465,095.00	0.804295	-	1.000000			
		NEW	10 Oct 2034	83,500	CNE000001HC5	CNY	7.322700	90.00	50.0000	ACT/360	0.760648	63,514.11	67,158.63	0.00	(3,644.52)				
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND																			
SDB3262800236			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		000878.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	12.190000	(45,103.00)	1.750931	-	1.000000			
		NEW	20 Nov 2034	(3,700)	CNE000000W13	CNY	7.322700	100.00	(1,075.0000)	ACT/360	1.664687	(6,159.34)	(6,478.44)	0.00	319.10				
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND																			
SDB3262115476			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002053.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	11.400000	144,780.00	1.553312	-	1.000000			
		NEW	09 Nov 2034	12,700	CNE000001N39	CNY	7.322700	90.00	50.0000	ACT/360	1.556803	19,771.40	19,727.06	0.00	1,483.48				
YUNNAN ENERGY NEW MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																			
SDB3262741479			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002812.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	31.990000	0.00	0.000000	-	0.000000			
		NEW	17 Nov 2034	0	CNE100002BR3	CNY	7.322700	100.00	(1,475.0000)	ACT/360	0.000000	0.00	0.00	0.00	17.23				
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND																			
SDB3261230684			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		000948.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.730000	(219,163.00)	2.633247	-	1.000000			
		NEW	19 Oct 2034	(13,100)	CNE0000010M6	CNY	7.322700	100.00	(1,470.9923)	ACT/360	2.284676	(29,929.26)	(34,495.54)	0.00	4,566.28				
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND																			
SDB3260188344			31 Dec 2024												0.00				
		Spread Change	31 Dec 2024		002059.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000			
		NEW	10 Oct 2034	0	CNE000001NB5	CNY		100.00	(1,858.9420)	ACT/360	0.000000	0.00	0.00	0.00	0.00				
			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002059.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	5.390000	(1,996,730.89)	0.787297	-	1.000000			
SDB3260188344		AMEND	10 Oct 2034	(370,451)	CNE000001NB5	CNY	7.322700	100.00	(1,858.9420)	ACT/360	0.736067	(272,676.76)	(291,654.78)	0.00	18,110.20				
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																			
SDB3261285259			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002265.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	23.270000	0.00	0.000000	-	0.000000			
		NEW	23 Oct 2034	0	CNE100000CK0	CNY	7.322700	100.00	(1,120.2201)	ACT/360	0.000000	0.00	0.00	0.00	(124,769.09)				
SDB3263985593			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002265.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	23.270000	0.00	0.000000	-	0.000000			
		NEW	14 Dec 2034	0	CNE100000CK0	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	2,269.85				
SDB3263985635			31 Dec 2024												0.00				
		Equity Reset	06 Jan 2025		002265.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	23.270000	0.00	0.000000	-	0.000000			
		NEW	14 Dec 2034	0	CNE100000CK0	CNY	7.322700	100.00	(1,086.7948)	ACT/360	0.000000	0.00	0.00	0.00	(5,939.88)				

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)														
SDB3264054736		Equity Reset	31 Dec 2024		002265.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	23.270000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100000CK0	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	-
			14 Dec 2034											(173.95)
SDB3264054749		Equity Reset	31 Dec 2024		002265.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	23.270000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100000CK0	CNY	7.322700	100.00	(1,050.0000) ACT/360	0.000000	0.00	0.00	0.00	-
			14 Dec 2034											(8,747.28)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260123235		Equity Reset	31 Dec 2024		600096.SH	USD	USD		4.330000 USD-Federal Funds-H.15	22.300000	4,431,010.00	3.034763	0.00	1.000000
		NEW	06 Jan 2025	198,700	CNE000000S01	CNY	7.322700	90.00	50.0000 ACT/360	3.045325	605,106.08	603,007.41	0.00	-
			25 Sep 2034											2,194.58
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263185966		Equity Reset	31 Dec 2024		300674.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	19.520000	70,272.00	2.986395	0.00	1.000000
		NEW	06 Jan 2025	3,600	CNE100003FQ4	CNY	7.322700	90.00	50.0000 ACT/360	2.665683	9,596.46	10,751.02	0.00	-
			30 Nov 2034											(1,154.56)
ZAI LAB LIMITED CMN														
SDB3264857822	Sell	Upsize Trade	31 Dec 2024		9688.HK	HKD	HKD		5.188260 HKD-HONIX	20.900001	(2,090.00)	20.874816	10.85	1.000000
	Open	NEW	03 Jan 2025	(100)	KYG9887T1168	HKD	1.000000	100.00	(30.0000) ACT/365	20.874816	(2,087.48)	(2,087.48)	1.20	0.00
			29 Dec 2034											(0.25)
SDB3264857822	Sell	Upsize Trade	31 Dec 2024		9688.HK	HKD	HKD		5.188260 HKD-HONIX	20.853947	(39,622.50)	20.851445	0.00	1.000000
	Open	NEW	03 Jan 2025	(1,900)	KYG9887T1168	HKD	1.000000	100.00	(30.0000) ACT/365	20.851445	(39,617.75)	(39,617.75)	1.20	0.00
			29 Dec 2034											(4.75)
SDB3264857822		Equity Reset	31 Dec 2024		9688.HK	HKD	HKD		5.188260 HKD-HONIX	20.900000	(125,400.00)	20.813694	0.00	1.000000
		NEW	03 Jan 2025	(6,000)	KYG9887T1168	HKD	1.000000	100.00	(30.0000) ACT/365	20.900000	(125,400.00)	(124,882.16)	0.00	-
			29 Dec 2034											(517.84)
ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262115537		Equity Reset	31 Dec 2024		603801.SH	USD	USD		4.330000 USD-Federal Funds-H.15	12.810000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100002QR1	CNY	7.322700	100.00	(2,225.0000) ACT/360	0.000000	0.00	0.00	0.00	-
			09 Nov 2034											763.71
ZERO ONE TECHNOLOGY CO LTD CMN														
SDB3263985564		Equity Reset	31 Dec 2024		3029.TW	USD	USD		4.330000 USD-Federal Funds-H.15	138.500000	0.00	0.000000	0.00	0.000000
		NEW	03 Jan 2025	0	TW0003029005	TWD	32.800000	100.00	(325.0000) ACT/360	0.000000	0.00	0.00	0.00	-
			13 Dec 2034											(9.33)
ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND														
SDB3263589479		Equity Reset	31 Dec 2024		600436.SH	USD	USD		4.330000 USD-Federal Funds-H.15	214.500000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE000001F21	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	-
			07 Dec 2034											(763.40)
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122900		Equity Reset	31 Dec 2024		300094.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	3.790000	0.00	0.000000	0.00	0.000000
		NEW	06 Jan 2025	0	CNE100000RB7	CNY	7.322700	90.00	50.0000 ACT/360	0.000000	0.00	0.00	0.00	-
			25 Sep 2034											(14,121.96)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260122907	Sell	Partial Termination	31 Dec 2024		300718.ZK	USD	USD		4.330000 USD-Federal Funds-H.15	30.682502	(36,819.00)	2.524823	2.50	1.000000
	Close	NEW	06 Jan 2025	(1,200)	CNE1000035C2	CNY	7.323000	90.00	50.0000 ACT/360	4.187996	(5,025.60)	(3,029.79)	2.00	0.00
			25 Sep 2034										(1.01)	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
SDB3260122907	Sell	Partial Termination	31 Dec 2024 06 Jan 2025		300718.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	30.735715	(43,030.00)	2.524823	5.84	1.000000
	Close	NEW	25 Sep 2034	(1,400)	CNE1000035C2	CNY	7.323000	90.00		50.0000	ACT/360	4.193857	(5,871.40)	(3,534.75)	2.00 (1.18)	0.00
SDB3260122907		Equity Reset	31 Dec 2024 06 Jan 2025		300718.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	30.690000	1,144,737.00	2.545074	0.00	1.000000
		NEW	25 Sep 2034	37,300	CNE1000035C2	CNY	7.322700	90.00		50.0000	ACT/360	4.191077	156,327.17	94,931.25	0.00	79,574.68
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263242809		Equity Reset	31 Dec 2024 06 Jan 2025		601877.SH	USD	USD			4.330000	USD-Federal Funds-H.15	23.410000	(1,182,205.00)	3.110688	0.00	1.000000
		NEW	30 Nov 2034	(50,500)	CNE100000KD8	CNY	7.322700	100.00		(105.5445)	ACT/360	3.196908	(161,443.85)	(157,089.76)	0.00	(4,354.09)
ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3263040687		Equity Reset	31 Dec 2024 06 Jan 2025		002761.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	8.780000	0.00	0.000000	0.00	0.000000
		NEW	24 Nov 2034	0	CNE1000021W0	CNY	7.322700	100.00		(200.0000)	ACT/360	0.000000	0.00	0.00	0.00	(3,388.82)
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																
SDB3260264436		Equity Reset	31 Dec 2024 06 Jan 2025		002011.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.810000	1,198,829.00	1.516934	0.00	1.000000
		NEW	10 Oct 2034	110,900	CNE000001JT5	CNY	7.322700	90.00		50.0000	ACT/360	1.476231	163,714.02	168,228.03	0.00	(4,514.01)
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262681155		Equity Reset	31 Dec 2024 06 Jan 2025		300401.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	14.660000	(331,316.00)	2.086534	0.00	1.000000
		NEW	16 Nov 2034	(22,600)	CNE100001XX7	CNY	7.322700	100.00		(2,072.6769)	ACT/360	2.001994	(45,245.06)	(47,155.66)	0.00	1,910.59
ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260123041		Equity Reset	31 Dec 2024 06 Jan 2025		300349.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	13.670000	0.00	0.000000	0.00	0.000000
		NEW	25 Sep 2034	0	CNE100001KX4	CNY	7.322700	90.00		50.0000	ACT/360	0.000000	0.00	0.00	0.00	967.16
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3262800204		Equity Reset	31 Dec 2024 06 Jan 2025		002203.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	10.750000	(235,425.00)	1.346020	0.00	1.000000
		NEW	20 Nov 2034	(21,900)	CNE1000008X5	CNY	7.322700	100.00		(1,100.0000)	ACT/360	1.468038	(32,150.03)	(29,477.84)	0.00	(2,672.19)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3263868380		Spread Change	31 Dec 2024 31 Dec 2024		600477.SH	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	11 Dec 2034	0	CNE000001G79	CNY		100.00		(1,903.6508)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3263868380		Equity Reset	31 Dec 2024 06 Jan 2025		600477.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.570000	(346,693.00)	0.413130	0.00	1.000000
		AMEND	11 Dec 2034	(134,900)	CNE000001G79	CNY	7.322700	100.00		(1,903.6508)	ACT/360	0.350963	(47,344.91)	(55,731.19)	0.00	10,759.39
ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264255549		Equity Reset	31 Dec 2024 06 Jan 2025		603661.SH	USD	USD			4.330000	USD-Federal Funds-H.15	30.640000	0.00	0.000000	0.00	0.000000
		NEW	18 Dec 2034	0	CNE100002TH6	CNY	7.322700	100.00		(2,160.0000)	ACT/360	0.000000	0.00	0.00	0.00	496.97

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

			Trade Date /	Underlier RIC /	Contract	Settlement CCY /		Benchmark	Trade Gross		Trade Gross	Reference Price /	Stamp Duty /	FX Contract to
Contract ID	Buy/Sell /	Event /	Settle Date /	Underlier ISIN	CCY /	FX Contract to	Div Rate	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Settlement /
	Open/Close	Action	Maturity Date	Quantity	Underlier CCY	Underlier		Spread L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount	Net Amount (Settle
066831553 (Cont.)														
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260864119			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.260000	(2,042,348.00)	4.469227	-	1.000000
		NEW	12 Oct 2034	(69,800) CNE100001VW3	CNY	7.322700	100.00	(1,507.0558)	ACT/360	3.995794	(278,906.42)	(311,952.04)	0.00	33,045.62
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262990902			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.500000	(273,900.00)	2.731233	-	1.000000
		NEW	24 Nov 2034	(16,600) CNE000001JL2	CNY	7.322700	100.00	(1,902.9411)	ACT/360	2.253267	(37,404.23)	(45,338.46)	0.00	9,143.50
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3264716698			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.120000	(91,656.00)	3.276240	-	1.000000
		NEW	02 Jan 2035	(3,800) CNE000000WQ6	CNY	7.322700	100.00	(1,550.0000)	ACT/360	3.293867	(12,516.69)	(12,449.71)	0.00	(66.98)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3262115566			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600352.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.290000	2,274,727.98	1.401624	-	1.000000
		NEW	09 Nov 2034	221,062 CNE000001FJ4	CNY	7.322700	90.00	50.0000	ACT/360	1.405219	310,640.52	309,845.74	0.00	794.78
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3261790021			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600216.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.860000	53,924.00	2.184863	-	1.000000
		NEW	02 Nov 2034	3,400 CNE0000010J2	CNY	7.322700	90.00	50.0000	ACT/360	2.165868	7,363.95	7,428.53	0.00	(64.58)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND														
SDB3260427189			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.970000	1,735,630.00	2.996247	-	1.000000
		NEW	10 Oct 2034	79,000 CNE000001J84	CNY	7.322700	90.00	50.0000	ACT/360	3.000259	237,020.46	236,703.53	0.00	316.93
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260427095	Buy Close		31 Dec 2024										0.00	
		Partial Termination	06 Jan 2025	688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.983701	59,967.40	4.429233	0.00	1.000000
		NEW	10 Oct 2034	2,000 CNE100003RM8	CNY	7.323000	100.00	(706.8399)	ACT/360	4.094456	8,188.91	8,858.47	0.00	0.00
SDB3260427095			31 Dec 2024										0.00	
		Spread Change	31 Dec 2024	688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0 CNE100003RM8	CNY		100.00	(735.1514)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3260427095			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.330000	(627,280.71)	4.241043	-	1.000000
		AMEND	10 Oct 2034	(21,387) CNE100003RM8	CNY	7.322700	100.00	(735.1514)	ACT/360	4.005353	(85,662.48)	(90,703.18)	0.00	29,730.01
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3263185967			31 Dec 2024										0.00	
		Equity Reset	06 Jan 2025	600032.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.400000	105,820.00	1.080685	-	1.000000
		NEW	30 Nov 2034	14,300 CNE1000051S5	CNY	7.322700	90.00	50.0000	ACT/360	1.010556	14,450.95	15,453.80	0.00	(1,002.84)
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND														
SDB3260123529	Sell Close		31 Dec 2024										2.50	
		Partial Termination	06 Jan 2025	002273.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.618747	(27,142.50)	2.832998	2.00	1.000000
		NEW	25 Sep 2034	(1,200) CNE100000CT1	CNY	7.323000	90.00	50.0000	ACT/360	3.087337	(3,704.80)	(3,399.60)	(0.74)	0.00
SDB3260123529			31 Dec 2024										5.84	
		Full Termination	06 Jan 2025	002273.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.461428	(31,446.00)	2.832998	2.00	1.000000
		NEW	25 Sep 2034	(1,400) CNE100000CT1	CNY	7.323000	90.00	50.0000	ACT/360	3.064839	(4,290.77)	(3,966.20)	(0.86)	0.00

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlyer CCY	Settlement CCY / FX Contract to Underlyer	Div Rate	Spread	Benchmark Rate(%) / L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)																
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																
SDB3260123529		Equity Reset	31 Dec 2024 06 Jan 2025		002273.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	22.220000	0.00	0.000000	0.00	0.000000
		NEW	25 Sep 2034	0	CNE100000CT1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	3,530.80
	ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263242786		Equity Reset	31 Dec 2024 06 Jan 2025		002050.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	23.510000	0.00	0.000000	0.00	0.000000
		NEW	30 Nov 2034	0	CNE000001M22	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	13,140.29
		Equity Reset	31 Dec 2024 06 Jan 2025		002050.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	23.510000	0.00	0.000000	0.00	0.000000
SDB3264520318		NEW	22 Dec 2034	0	CNE000001M22	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	13,819.36
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3264921624	Sell	Upsize Trade	31 Dec 2024 06 Jan 2025		002648.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.970057	(1,737,657.22)	2.588445	5.84	1.000000
	Open	NEW	05 Jan 2035	(91,600)	CNE100001B07	CNY	7.323000	100.00	(125.0000)	ACT/360	2.588445	(237,101.56)	(237,101.56)	(47.46)	0.00	
		Equity Reset	31 Dec 2024 06 Jan 2025		002648.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.929773	(1,362,943.66)	2.583812	2.50	1.000000
SDB3264921624	Open	NEW	05 Jan 2035	(72,000)	CNE100001B07	CNY	7.323000	100.00	(125.0000)	ACT/360	2.583812	(186,034.46)	(186,034.46)	(37.22)	0.00	
SDB3264921624		Equity Reset	31 Dec 2024 06 Jan 2025		002648.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.790000	(3,166,115.00)	2.586805	0.00	1.000000
		NEW	05 Jan 2035	(168,500)	CNE100001B07	CNY	7.322700	100.00	(125.0000)	ACT/360	2.565993	(432,369.82)	(435,876.58)	0.00	3,506.76	
	ZHEJIANG SHENGHUA BLOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054695		Equity Reset	31 Dec 2024 06 Jan 2025		600226.SH	USD	USD			4.330000	USD-Federal Funds-H.15	2.550000	(219,300.00)	0.367731	0.00	1.000000
		NEW	14 Dec 2034	(86,000)	CNE0000010Q7	CNY	7.322700	100.00	(1,343.1395)	ACT/360	0.348232	(29,947.95)	(31,624.90)	0.00	1,676.95	
	ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123424		Equity Reset	31 Dec 2024 06 Jan 2025		002032.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	53.210000	0.00	0.000000	0.00	0.000000
		NEW	25 Sep 2034	0	CNE000001KS5	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	851.22	
	ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262800251		Equity Reset	31 Dec 2024 06 Jan 2025		300702.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.660000	(416,500.00)	2.396302	0.00	1.000000
		NEW	20 Nov 2034	(25,000)	CNE1000034X1	CNY	7.322700	100.00	(1,341.8000)	ACT/360	2.275117	(56,877.93)	(59,907.55)	0.00	3,029.63	
	ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123115		Equity Reset	31 Dec 2024 06 Jan 2025		603595.SH	USD	USD			4.330000	USD-Federal Funds-H.15	17.090000	0.00	0.000000	0.00	0.000000
		NEW	25 Sep 2034	0	CNE100002RV1	CNY	7.322700	100.00	(1,690.9025)	ACT/360	0.000000	0.00	0.00	0.00	(7,555.47)	
	ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123021		Equity Reset	31 Dec 2024 06 Jan 2025		603568.SH	USD	USD			4.330000	USD-Federal Funds-H.15	21.630000	1,775,823.00	2.838676	0.00	1.000000
		NEW	25 Sep 2034	82,100	CNE1000023N5	CNY	7.322700	90.00	50.0000	ACT/360	2.953829	242,509.36	233,055.27	0.00	9,454.09	
	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260427177	Buy	Upsize Trade	31 Dec 2024 06 Jan 2025		002372.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	12.895848	83,823.01	1.760918	(2.50)	1.000000
	Open	NEW	10 Oct 2034	6,500	CNE100000MK9	CNY	7.323000	90.00	50.0000	ACT/360	1.760918	11,445.97	11,445.97	(2.29)	0.00	

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

				Trade Date /		Underlier RIC /		Contract		Settlement CCY /		Benchmark		Trade Gross		Trade Gross		Reference Price /		Stamp Duty /		FX Contract to	
Contract ID	Buy/Sell /	Event /	Settle Date /	Quantity	Underlier ISIN	Underlier	CCY	FX Contract to	Div Rate	Spread	Rate(%) /	Benchmark /	Price /	Notional /	Initial/Reset Net	Commission Rate /	Commission	Net Amount (Settle					
	Open/Close	Action	Maturity Date			CCY		Underlier			L/S (BPS)	Day Count	Trade Net Price	Trade Net Notional	Notional	Amount	Amount	CCY)					
066831553 (Cont.)																							
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																							
SDB3260427177	Buy	Upsize Trade	31 Dec 2024		002372.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	12.740751	136,326.04	1.740321		0.84	1.000000					
		NEW	10 Oct 2034	10,700	CNE100000MK9	CNY	7.323000	90.00	50.0000	ACT/360	1.740321	18,621.43	18,621.43	(3.72)	0.00								
		Equity Reset	31 Dec 2024		002372.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	12.630000	1,567,383.00	1.762341		0.00	1.000000					
		NEW	06 Jan 2025	124,100	CNE100000MK9	CNY	7.322700	90.00	50.0000	ACT/360	1.724774	214,044.45	218,706.58	0.00	(4,662.12)								
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260123135	Buy	Upsize Trade	31 Dec 2024		300357.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	20.606575	72,123.01	2.814752		0.84	1.000000					
		NEW	06 Jan 2025	3,500	CNE100001R58	CNY	7.323000	90.00	50.0000	ACT/360	2.814752	9,851.63	9,851.63	(1.97)	2.00	0.00							
		Upsize Trade	31 Dec 2024		300357.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	20.812670	31,219.01	2.841954		(2.50)	1.000000					
		NEW	06 Jan 2025	1,500	CNE100001R58	CNY	7.323000	90.00	50.0000	ACT/360	2.841954	4,262.93	4,262.93	(0.85)	2.00	0.00							
SDB3260123135		Equity Reset	31 Dec 2024		300357.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	20.320000	2,444,496.00	3.053563		0.00	1.000000					
		NEW	06 Jan 2025	120,300	CNE100001R58	CNY	7.322700	90.00	50.0000	ACT/360	2.774933	333,824.44	367,343.57	0.00	(33,519.13)								
ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260122857		Equity Reset	31 Dec 2024		603667.SH	USD		USD			4.330000	USD-Federal Funds-H.15	24.750000	0.00	0.000000		0.00	0.000000					
		NEW	06 Jan 2025	0	CNE1000030D1	CNY	7.322700	90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	0.00	0.000000					
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3264520303		Equity Reset	31 Dec 2024		002332.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	9.940000	146,118.00	1.438704		0.00	1.000000					
		NEW	06 Jan 2025	14,700	CNE100000K64	CNY	7.322700	90.00	50.0000	ACT/360	1.357423	19,954.12	21,148.94	0.00	(1,194.82)								
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND																							
SDB3264649727		Spread Change	31 Dec 2024		300913.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000		0.00	0.000000					
		NEW	31 Dec 2024	0	CNE1000049C3	CNY		100.00	(1,915.6250)	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	0.00	0.000000					
		Equity Reset	31 Dec 2024		300913.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	57.510000	(46,008.00)	7.997023		0.00	1.000000					
		AMEND	06 Jan 2025	(800)	CNE1000049C3	CNY	7.322700	100.00	(1,915.6250)	ACT/360	7.853661	(6,282.93)	(6,397.62)	0.00	114.69								
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																							
SDB3260123552		Equity Reset	31 Dec 2024		600023.SH	USD		USD			4.330000	USD-Federal Funds-H.15	5.660000	(6,271,846.00)	0.777908		0.00	1.000000					
		NEW	06 Jan 2025	(1,108,100)	CNE100001SP3	CNY	7.322700	100.00	(393.2632)	ACT/360	0.772939	(856,493.71)	(861,999.87)	0.00	5,506.16								
ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3263645023		Equity Reset	31 Dec 2024		002915.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	12.780000	0.00	0.000000		0.00	0.000000					
		NEW	06 Jan 2025	0	CNE100003365	CNY	7.322700	100.00	(1,523.4513)	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	0.000000						
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND																							
SDB3260427133		Dividends	31 Dec 2024		000403.ZK	USD		USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000		0.00	1.000000					
		NEW	06 Jan 2025	(23,700)	CNE000000F14	CNY		100.00	(1,577.2421)	ACT/360	0.000000	0.00	0.00	0.00	0.00	0.00	0.00	0.000000					

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES

Goldman Sachs

This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
SDB3260427133		Equity Reset	31 Dec 2024 06 Jan 2025		000403.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.130000	(471,199.00)	2.987777	0.00	1.000000
		NEW	10 Oct 2034		CNE000000F14	CNY	7.322700							-	
				(22,300)				100.00	(1,577.2421)	ACT/360	2.885548	(64,347.72)	(66,627.43)	0.00	2,467.98
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262867366		Equity Reset	31 Dec 2024 06 Jan 2025	0	000906.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.600000	0.00	0.000000	0.00	0.000000
		NEW	24 Nov 2034		CNE000000YS8	CNY	7.322700							-	
								100.00	(2,148.7654)	ACT/360	0.000000	0.00	0.00	0.00	659.45
SDB3263530561		Equity Reset	31 Dec 2024 06 Jan 2025	0	000906.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.600000	0.00	0.000000	0.00	0.000000
		NEW	07 Dec 2034		CNE000000YS8	CNY	7.322700							-	
								90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.32)
SDB3263530606		Equity Reset	31 Dec 2024 06 Jan 2025	0	000906.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.600000	0.00	0.000000	0.00	0.000000
		NEW	07 Dec 2034		CNE000000YS8	CNY	7.322700							-	
								100.00	(2,100.0000)	ACT/360	0.000000	0.00	0.00	0.00	(19.93)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262741478	Buy Close	Partial Termination	31 Dec 2024 06 Jan 2025	8,900	300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.644603	1,118,236.97	17.936433	0.84	1.000000
		NEW	17 Nov 2034		CNE100001CY9	CNY	7.323000							2.00	
								100.00	(325.0000)	ACT/360	17.162406	152,745.41	159,634.25	(30.54)	0.00
SDB3262741478	Buy Close	Partial Termination	31 Dec 2024 06 Jan 2025	8,400	300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.911492	1,057,656.53	17.843104	(2.50)	1.000000
		NEW	17 Nov 2034		CNE100001CY9	CNY	7.323000							2.00	
								100.00	(325.0000)	ACT/360	17.193117	144,422.18	149,882.07	(28.89)	0.00
SDB3262741478		Spread Change	31 Dec 2024 06 Jan 2025	0	300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
		NEW	17 Nov 2034		CNE100001CY9	CNY								-	
								100.00	(973.5148)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SDB3262741478		Equity Reset	31 Dec 2024 06 Jan 2025	(9,960)	300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	123.510000	(1,230,159.60)	17.875171	0.00	1.000000
		AMEND	17 Nov 2034		CNE100001CY9	CNY	7.322700							-	
								100.00	(973.5148)	ACT/360	16.866729	(167,992.62)	(178,036.71)	0.00	21,428.66
ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND															
SDB3260962013		Equity Reset	31 Dec 2024 06 Jan 2025		600489.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.030000	0.00	0.000000	0.00	0.000000
		NEW	13 Oct 2034		CNE0000001FM8	CNY	7.322700							-	
								90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	212.38
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260427150		Equity Reset	31 Dec 2024 06 Jan 2025	(88,800)	603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.360000	(1,719,168.00)	2.846818	0.00	1.000000
		NEW	10 Oct 2034		CNE100002TK0	CNY	7.322700							-	
								100.00	(1,843.4121)	ACT/360	2.643834	(234,772.46)	(252,797.44)	0.00	18,024.98
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260122823	Buy Open	Upsize Trade	31 Dec 2024 06 Jan 2025	2,300	600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.159134	14,166.01	0.841306	0.84	1.000000
		NEW	25 Sep 2034		CNE000000W62	CNY	7.323000							2.00	
								90.00	50.0000	ACT/360	0.841306	1,935.00	1,935.00	(0.39)	0.00
SDB3260122823	Buy Open	Upsize Trade	31 Dec 2024 06 Jan 2025	2,600	600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.212309	16,152.00	0.848286	(2.50)	1.000000
		NEW	25 Sep 2034		CNE000000W62	CNY	7.323000							2.00	
								90.00	50.0000	ACT/360	0.848286	2,205.54	2,205.54	(0.44)	0.00
SDB3260122823		Equity Reset	31 Dec 2024 06 Jan 2025	426,400	600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.090000	2,596,776.00	0.869840	0.00	1.000000
		NEW	25 Sep 2034		CNE000000W62	CNY	7.322700							-	
								90.00	50.0000	ACT/360	0.831660	354,619.82	370,899.84	0.00	(16,280.02)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123647			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.230000	(751,322.00)	1.231604	-	1.000000
		NEW	25 Sep 2034	(81,400)	CNE0000006B7	CNY	7.322700	100.00	(1,280.0061)	ACT/360	1.260464	(102,601.77)	(100,252.56)	0.00	(2,690.57)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262115493			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		600918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.570000	201,042.00	0.961837	-	1.000000
		NEW	09 Nov 2034	30,600	CNE100004900	CNY	7.322700	90.00	50.0000	ACT/360	0.897210	27,454.63	29,432.21	0.00	(1,977.59)
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260865423			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.730000	(508,086.00)	1.227172	-	1.000000
		NEW	12 Oct 2034	(58,200)	CNE000000F30	CNY	7.322700	100.00	(869.4158)	ACT/360	1.192183	(69,385.05)	(71,421.41)	0.00	2,036.36
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260760885			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.390000	302,614.00	2.125915	-	1.000000
		NEW	12 Oct 2034	22,600	CNE100000PX5	CNY	7.322700	90.00	50.0000	ACT/360	1.828561	41,325.48	48,045.68	0.00	(6,720.20)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260122849			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688772.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.080000	1,093.44	2.274690	-	1.000000
		NEW	25 Sep 2034	68	CNE100005030	CNY	7.322700	90.00	50.0000	ACT/360	2.195911	149.32	154.68	0.00	(5.36)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123097			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688187.SH	USD	USD		4.330000	USD-Federal Funds-H.15	47.920000	967,169.36	6.408104	-	1.000000
		NEW	25 Sep 2034	20,183	CNE100004QK2	CNY	7.322700	90.00	50.0000	ACT/360	6.544034	132,078.24	129,334.76	0.00	2,743.48
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123508			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		300726.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.100000	65,310.00	4.505158	-	1.000000
		NEW	25 Sep 2034	2,100	CNE1000035L3	CNY	7.322700	90.00	50.0000	ACT/360	4.247067	8,918.84	9,460.83	0.00	(547.62)
ZHUZHOU HUARUI PRECISION CUTTING TOOLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3262741457			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		688059.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.700000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE1000054B5	CNY	7.322700	100.00	(1,559.0909)	ACT/360	0.000000	0.00	0.00	0.00	(3,220.34)
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264328858			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.610000	(148,665.00)	0.841925	-	1.000000
		NEW	21 Dec 2034	(26,500)	CNE100001666	CNY	7.322700	100.00	(1,800.0000)	ACT/360	0.766111	(20,301.94)	(22,311.02)	0.00	2,009.07
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123645			31 Dec 2024											0.00	
		Dividends	06 Jan 2025		002408.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	87,200	CNE100000P93	CNY		90.00	50.0000	ACT/360	0.000000	0.00	0.00	0.00	643.04
SDB3260123645			31 Dec 2024											0.00	
		Equity Reset	06 Jan 2025		002408.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.030000	438,616.00	0.731052	-	1.000000
		NEW	25 Sep 2034	87,200	CNE100000P93	CNY	7.322700	90.00	50.0000	ACT/360	0.686905	59,898.12	63,747.73	0.00	(3,849.62)

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Dec 31, 2024
Run Date: Jan 1, 2025 02:28 AM EST

Equity Synthetic Daily Activity AR=302304.7

GLOBAL
SECURITIES
SERVICES



This material is for your private information, and Goldman Sachs is not soliciting any action based upon it. This material is provided to you to assist in your management of the reference portfolio. This material contains information provided by you and third parties, including pricing services, which may be indicative and subject to change and may not be complete, accurate or current and Goldman Sachs has no liability with respect thereto. This material may include debits or credits arising as a consequence of corporate actions and such debits or credits are indicative and may be subject to change as a consequence of, but not limited to, actions or omissions of the issuer and fluctuations in applicable foreign exchange rates. Values may be obtained from pricing services. This material and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This material may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs. The stated prices/values are as of the date indicated, and cannot be relied upon as a representation that any transaction can be effected at this price. This material is intended only as a reference and should not be relied upon for the maintenance of your books and records or for tax, accounting, financial or regulatory reporting purposes, or for any disclosure purposes without your independent review of such material and, in consultation with your professional advisors, your determination of whether any adjustments are appropriate given your circumstances. Securities positions not held at Goldman Sachs or its affiliates have not been verified for their existence or valuation. Any questions regarding the nature of this material should be raised promptly with your Goldman Sachs contact person.

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Benchmark / Spread L/S (BPS) Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)														
ZIP CO LIMITED CMN ORDINARY FULLY PAID														
SDB3260121497	Sell	Upsize Trade	31 Dec 2024		ZIPAX	AUD							0.00	
	Open	NEW	03 Jan 2025				AUD		4.337606	2.966978	(24,990.86)	2.966681	1.00	1.000000
SDB3260121497			22 Sep 2034	(8,423)	AU0000218307	AUD	1.000000	100.00	(25.0000)	2.966681	(24,988.35)	(24,988.35)	(2.50)	0.00
		Equity Reset	31 Dec 2024		ZIPAX	AUD							0.00	
SDB3260121497		NEW	03 Jan 2025				AUD		4.337606	2.960000	(528,635.28)	3.344254	-	1.000000
			22 Sep 2034	(178,593)	AU0000218307	AUD	1.000000	100.00	(25.0000)	2.960000	(528,635.28)	(597,260.35)	0.00	75,017.35
ZJLD GROUP INC. CMN														
SDB3263645047	Sell	Upsize Trade	31 Dec 2024		6979.HK	HKD							0.00	
	Open	NEW	03 Jan 2025				HKD		5.188260	6.721250	(10,754.00)	6.720443	1.20	1.000000
SDB3263645047			06 Dec 2034	(1,600)	KYG989BA1027	HKD	1.000000	100.00	(1,325.0000)	6.720443	(10,752.71)	(10,752.71)	(1.29)	0.00
			31 Dec 2024		6979.HK	HKD							10.85	
SDB3263645047	Sell	Upsize Trade	03 Jan 2025				HKD		5.188260	6.736739	(123,956.00)	6.728621	1.20	1.000000
	Open	NEW	06 Dec 2034	(18,400)	KYG989BA1027	HKD	1.000000	100.00	(1,325.0000)	6.728621	(123,806.63)	(123,806.63)	(14.87)	0.00
SDB3263645047			31 Dec 2024		6979.HK	HKD							0.00	
		Equity Reset	03 Jan 2025				HKD		5.188260	6.790000	(1,030,722.00)	6.971097	-	1.000000
SDB3263645047		NEW	06 Dec 2034	(151,800)	KYG989BA1027	HKD	1.000000	100.00	(1,325.0000)	6.790000	(1,030,722.00)	(1,058,212.46)	0.00	27,490.46
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H														
SDB3264983864	Sell	New Trade	31 Dec 2024		1157.HK	HKD							0.00	
	Open	NEW	03 Jan 2025				HKD		5.188260	5.620000	(5,620.00)	5.619326	1.20	1.000000
SDB3264983864			04 Jan 2035	(1,000)	CNE100000X85	HKD	1.000000	100.00	(375.0000)	5.619326	(5,619.33)	(5,619.33)	(0.67)	0.00
			31 Dec 2024		1157.HK	HKD							10.85	
SDB3264983864	Sell	Upsize Trade	03 Jan 2025				HKD		5.188260	5.641777	(50,775.99)	5.634979	1.20	1.000000
	Open	NEW	04 Jan 2035	(9,000)	CNE100000X85	HKD	1.000000	100.00	(375.0000)	5.634979	(50,714.81)	(50,714.81)	(6.09)	0.00
SDB3264983864			31 Dec 2024		1157.HK	HKD							0.00	
		Equity Reset	03 Jan 2025				HKD		5.188260	5.700000	(57,000.00)	5.633414	-	1.000000
SDB3264983864		NEW	04 Jan 2035	(10,000)	CNE100000X85	HKD	1.000000	100.00	(375.0000)	5.700000	(57,000.00)	(56,334.14)	0.00	(665.86)
ZTE CORPORATION CMN CLASS H														
SDB32606681403		Equity Reset	31 Dec 2024		0763.HK	HKD							0.00	
		NEW	03 Jan 2025				HKD		5.188260	24.350000	9,740.00	18.920000	-	1.000000
SDB32606681403			11 Oct 2034	400	CNE1000004Y2	HKD	1.000000	90.00	30.0000	24.350000	9,740.00	7,568.00	0.00	120,895.92
ZTO EXPRESS (CAYMAN) INC. CMN														
SDB3260121476		Equity Reset	31 Dec 2024		2057.HK	HKD							0.00	
		NEW	03 Jan 2025				HKD		5.188260	151.300000	204,255.00	147.500000	-	1.000000
SDB3260121476			22 Sep 2034	1,350	KYG9897K1058	HKD	1.000000	100.00	30.0000	151.300000	204,255.00	199,125.00	0.00	56,182.54

This material is not an official Goldman Sachs statement: if there is any discrepancy between this material and your official statement, the official statement should be relied upon. In addition, this report may include positions in the variation margin collateral account, which are not subject to the protections provided by the customer protection rule (Rule 15c3-3 under the Exchange Act of 1934), the Securities Investor Protection Act and any excess SIPC coverage. Credits or positive balances in the variation margin account reflect collateral that has been transferred to you by GS and not Client Money within the meaning given to that term in the FCA Handbook. The effect of this is that such balance will not be segregated from the money of GS and will be by GS in the course of its business and you will rank as a general creditor of GS.