

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Month to Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(187,558.80)	13,975.84	4,703.77	45,579.31	0.00	(1,340.79)	(123,299.87)	0.621040	(76,574.15)	LONG	109,994,810.27	109,994,810.27	USD
HKD	(1,512,986.54)	(38,712.83)	(52,828.89)	32,590.84	0.00	(6,819.67)	(1,571,937.42)	0.128546	(202,066.69)	SHORT	(111,632,111.77)	111,632,111.77	USD
JPY	(46,999,127.37)	(2,266,337.99)	(176,765.01)	11,668,543.63	0.00	(14,074.69)	(37,773,686.74)	0.006311	(238,375.44)				
NZD	90,315.12	0.00	585.51	0.00	0.00	0.00	90,900.63	0.560360	50,937.08				
SGD	6,359.69	0.00	(1,402.11)	7,303.86	0.00	(305.31)	12,261.45	0.730994	8,963.05				
USD	(234,048.01)	(33,786.13)	(64,117.09)	416,540.09	0.00	(7,470.27)	84,588.86	1.000000	84,588.86				
GRAND TOTAL									(372,527.30)			221,626,922.04	

Exposure Summary

Position & Valuation Summary

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553															
AUD															
Long															
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
ANZ.AX	0	AUD	29.520000	1,153,917.24	0.00	0.00	4.334432	ACT/365					23,566.37	0.00	22,626.31
AU000000ANZ3	40,011	1.000000	0.000000	1,141,913.94	0.00	0.00	25.000000	1	(143.51)	(940.06)	100.00	0.00	(1,019.13)	0.00	22,626.31
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
APA.AX	4,275	AUD	6.890000	29,748.66	29,454.75		4.334432	ACT/365					0.00	0.00	(297.65)
AU000000APA1	4,275	1.000000	6.958752	29,748.66	29,748.66	(293.91)	25.000000	1	(3.74)	(3.74)	100.00	0.00	0.00	0.00	(297.65)
ASX LIMITED CMN ORDINARY FULLY PAID															
ASX.AX	0	AUD	65.260000	0.00	0.00	0.00	0.000000	ACT/365					37.02	0.00	31.38
AU000000ASX7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.64)	100.00	0.00	(5.64)	0.00	31.38
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
BHP.AX	60,301	AUD	39.400000	1,386,004.79	2,375,859.40		4.334432	ACT/365					0.00	0.00	28,455.28
AU000000BHP4	35,535	1.000000	38.925226	1,386,004.79	2,347,230.04	28,629.36	25.000000	1	(174.08)	(174.08)	100.00	0.00	0.00	0.00	28,455.28
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	159.750000	0.00	0.00	0.00	0.000000	ACT/365					39,389.93	0.00	38,361.98
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,027.95)	100.00	0.00	(1,027.95)	0.00	38,361.98
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
CPU.AX	3,924	AUD	34.770000	170,953.83	136,437.48		4.334432	ACT/365					578.30	0.00	234.58
AU000000CPU5	4,883	1.000000	34.849899	169,836.50	136,751.00	(313.52)	25.000000	1	(21.34)	(30.20)	100.00	0.00	(8.50)	0.00	234.58
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
FMG.AX	36,924	AUD	17.570000	281,132.15	648,754.68		4.334432	ACT/365					835.06	0.00	(6,077.04)
AU000000FMG4	15,516	1.000000	17.755509	281,132.15	655,604.42	(6,849.74)	25.000000	1	(35.31)	(62.36)	100.00	0.00	(27.05)	0.00	(6,077.04)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT'ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
GMG.AX	0	AUD	37.240000	121,285.71	0.00		4.334432	ACT/365					6,687.58	0.00	7,125.25
AU000000GMG2	3,263	1.000000	0.000000	116,293.32	0.00	0.00	25.000000	1	(14.64)	(105.63)	100.00	543.30	(105.63)	0.00	7,121.72
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
MQG.AX	453	AUD	230.060000	435,022.86	104,217.18		4.334432	ACT/365					9,187.61	0.00	12,673.24
AU000000MQG1	1,938	1.000000	221.650000	429,557.70	100,407.45	3,809.73	25.000000	1	(53.99)	(324.09)	100.00	0.00	(273.82)	0.00	12,673.24
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
MPL.AX	72,752	AUD	3.840000	279,643.10	279,367.68		4.334432	ACT/365					14.28	0.00	2,563.10
AU000000MPL3	73,205	1.000000	3.803289	278,413.76	276,696.89	2,670.79	25.000000	1	(34.98)	(121.97)	100.00	0.00	(1.30)	0.00	2,563.10
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
MGR.AX	236,712	AUD	1.900000	593,393.80	449,752.80		4.334432	ACT/365					2,043.19	0.00	20,877.76
AU000000MGR9	315,635	1.000000	1.875318	591,890.88	443,910.25	5,842.55	25.000000	1	(74.35)	(440.52)	100.00	13,432.55	(127.73)	0.00	20,790.46
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
NWL.AX	45,582	AUD	29.770000	1,302,262.90	1,356,976.14		4.334432	ACT/365					0.00	0.00	45,509.54
AU000000NWL7	45,061	1.000000	28.751008	1,294,998.03	1,310,528.46	46,447.68	25.000000	1	(162.70)	(938.14)	100.00	0.00	0.00	0.00	45,509.54
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
NHC.AX	47,209	AUD	4.840000	174,763.98	228,491.56		4.334432	ACT/365					0.00	0.00	(7,681.47)
AU000000NHC7	34,635	1.000000	5.002247	174,763.98	236,151.08	(7,659.52)	25.000000	1	(21.95)	(21.95)	100.00	0.00	0.00	0.00	(7,681.47)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
PME.AX	1,478	AUD	259.380000	359,196.37	383,363.64		4.334432	ACT/365					0.00	0.00	8,890.56
AU000000PME8	1,409	1.000000	253.286999	356,537.96	374,358.18	9,005.46	25.000000	1	(44.80)	(114.90)	100.00	0.00	0.00	0.00	8,890.56
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
QAN.AX	0	AUD	9.280000	0.00	0.00		0.000000	ACT/365					(249.24)	0.00	(254.93)
AU000000QAN2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.70)	100.00	0.00	(5.70)	0.00	(254.93)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
REA.AX	0	AUD	240.570000	17,120.16	0.00		4.334432	ACT/365					1,949.58	0.00	1,895.82
AU000000REA9	72	1.000000	0.000000	16,798.32	0.00	0.00	25.000000	1	(2.11)	(53.76)	100.00	0.00	(53.76)	0.00	1,895.82
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	2,465	AUD	115.930000	117,169.41	285,767.45		4.334432	ACT/365					0.00	0.00	1,789.87
AU000000RIO1	1,015	1.000000	115.197918	117,169.41	283,962.87	1,804.58	25.000000	1	(14.72)	(14.72)	100.00	0.00	0.00	0.00	1,789.87
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
STO.AX	88,221	AUD	6.980000	606,677.82	615,782.58		4.334432	ACT/365					3,878.73	0.00	29,495.43
AU000000STO6	88,437	1.000000	6.683374	591,056.83	589,613.95	26,168.63	25.000000	1	(74.34)	(551.94)	100.00	0.00	(114.08)	0.00	29,495.43
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
SUN.AX	0	AUD	19.690000	0.00	0.00		0.000000	ACT/365					182.42	0.00	179.39
AU000000SUN6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.03)	100.00	0.00	(3.03)	0.00	179.39

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Long (Cont.)															
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
TNE.AX	47,285	AUD	30.140000	1,410,599.19	1,425,169.90		4.334432	ACT/365					0.00	0.00	(50,824.69)
AU000000TNE8	45,903	1.000000	31.194864	1,432,391.29	1,475,049.13	(49,879.23)	25.000000	1	(179.76)	(945.46)	100.00	0.00	0.00	0.00	(50,824.69)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
TCL.AX	0	AUD	13.600000	22,717.19	0.00		4.334432	ACT/365					(107.87)	0.00	(110.73)
AU000000TCL6	1,659	1.000000	0.000000	22,717.19	0.00	0.00	25.000000	1	(2.85)	(2.85)	100.00	0.00	(2.85)	0.00	(110.73)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
SOL.AX	0	AUD	33.730000	22,106.34	0.00		4.334432	ACT/365					(269.88)	0.00	(275.10)
AU000000SOL3	643	1.000000	0.000000	22,035.56	0.00	0.00	25.000000	1	(2.77)	(5.23)	100.00	0.00	(5.23)	0.00	(275.10)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
WBC.AX	0	AUD	33.330000	153,327.70	0.00		4.334432	ACT/365					1,783.52	0.00	1,764.27
AU000000WBC1	4,692	1.000000	0.000000	153,327.70	0.00	0.00	25.000000	1	(19.26)	(19.26)	100.00	0.00	(33.53)	0.00	1,764.27
TOTAL Long				8,637,043.22	8,319,395.24	59,382.85			(1,081.20)	(5,913.17)		13,975.84	89,506.61	0.00	156,952.14
				8,606,587.98	8,260,012.39								(2,814.91)	0.00	156,861.31
Short															
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
AGL.AX	(68,650)	AUD	11.230000	(736,812.16)	(770,939.50)		4.334432	ACT/365					0.00	0.00	4,727.65
AU000000AGL7	(64,576)	1.000000	11.292050	(729,500.77)	(775,199.22)	4,259.72	(25.000000)	1	81.58	467.93	100.00	0.00	0.00	0.00	4,727.65
AMPOL LTD CMN ORDINARY FULLY PAID															
ALD.AX	(30,874)	AUD	29.280000	(890,013.75)	(903,990.72)		4.334432	ACT/365					(311.28)	0.00	(29,340.96)
AU00000088338	(30,957)	1.000000	28.323588	(876,802.24)	(874,462.47)	(29,528.25)	(25.000000)	1	98.03	498.57	100.00	0.00	6.78	0.00	(29,340.96)
ANSELL LIMITED CMN ORDINARY FULLY PAID															
ANN.AX	(30,786)	AUD	33.900000	(989,118.96)	(1,043,645.40)		4.334432	ACT/365					0.00	0.00	(1,696.48)
AU000000ANN9	(29,126)	1.000000	33.824608	(985,055.13)	(1,041,324.38)	(2,321.02)	(25.000000)	1	110.20	624.54	100.00	0.00	0.00	0.00	(1,696.48)
APPEN LIMITED CMN ORDINARY FULLY PAID															
APX.AX	(21,910)	AUD	3.030000	(57,673.98)	(66,387.30)		4.334432	ACT/365					0.00	0.00	(5,530.39)
AU000000APX3	(19,617)	1.000000	2.777854	(54,077.63)	(60,862.77)	(5,524.53)	(538.350600)	1	(2.08)	(5.87)	100.00	0.00	0.00	0.00	(5,530.39)
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
ALL.AX	(1,427)	AUD	71.560000	(95,416.60)	(102,116.12)		4.334432	ACT/365					(1,598.64)	0.00	(5,193.46)
AU000000ALL7	(1,367)	1.000000	68.998995	(94,178.93)	(98,461.57)	(3,654.55)	(25.000000)	1	10.53	59.74	100.00	0.00	31.96	0.00	(5,193.46)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
BGL.AX	(18,886)	AUD	1.060000	(19,618.25)	(20,019.16)		4.334432	ACT/365					217.52	0.00	1,460.73
AU0000019374	(19,917)	1.000000	1.125009	(22,406.80)	(21,246.92)	1,227.76	(25.000000)	1	2.53	15.45	100.00	0.00	1.40	0.00	1,460.73
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
BRG.AX	(23,980)	AUD	36.080000	(867,188.70)	(865,198.40)		4.334432	ACT/365					(1,277.25)	0.00	(17,249.75)
AU000000BRG2	(24,291)	1.000000	35.387732	(859,415.58)	(848,597.82)	(16,600.58)	(25.000000)	1	96.12	628.08	100.00	0.00	63.53	0.00	(17,249.75)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
CAR GROUP LTD CMN ORDINARY FULLY PAID															
CAR.AX	(1,267)	AUD	38.230000	0.00	(48,437.41)		4.334946	ACT/365					0.00	0.00	(27.84)
AU000000CAR3	0	1.000000	38.208026	0.00	(48,409.57)	(27.84)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(27.84)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
CU6.AX	0	AUD	4.220000	0.00	0.00		0.000000	ACT/365					412.31	0.00	412.26
AU0000165375	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.05)	100.00	0.00	(0.05)	0.00	412.26
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
COH.AX	(204)	AUD	301.870000	(25,596.90)	(61,581.48)		4.334432	ACT/365					(2,411.66)	0.00	(3,559.37)
AU000000COH5	(85)	1.000000	295.994953	(24,639.80)	(60,382.97)	(1,198.51)	(25.000000)	1	2.75	50.80	100.00	0.00	34.25	0.00	(3,559.37)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
CBA.AX	0	AUD	159.750000	(1,243,600.89)	0.00		4.334432	ACT/365					(21,922.57)	0.00	(21,783.41)
AU000000CBA7	(7,973)	1.000000	0.000000	(1,243,600.89)	0.00	0.00	(25.000000)	1	139.16	139.16	100.00	0.00	278.26	0.00	(21,783.41)
CSL LIMITED CMN ORDINARY FULLY PAID															
CSL.AX	0	AUD	288.330000	0.00	0.00		0.000000	ACT/365					(10,056.37)	0.00	(9,555.47)
AU000000CSL8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	500.90	100.00	0.00	500.90	0.00	(9,555.47)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
DEG.AX	(27,039)	AUD	1.870000	(50,517.83)	(50,562.93)		4.334432	ACT/365					(141.21)	0.00	(2,926.61)
AU000000DEG6	(27,681)	1.000000	1.765751	(48,877.28)	(47,744.15)	(2,818.78)	(25.000000)	1	5.46	33.38	100.00	0.00	1.94	0.00	(2,926.61)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
DMP.AX	(394)	AUD	29.840000	(13,148.80)	(11,756.96)		4.334432	ACT/365					(13.59)	0.00	(193.63)
AU000000DMP0	(448)	1.000000	29.372885	(13,156.06)	(11,572.92)	(184.04)	(25.000000)	1	1.47	4.00	100.00	0.00	0.71	0.00	(193.63)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
DRO.AX	(251,442)	AUD	0.840000	(181,591.30)	(211,211.28)		4.334432	ACT/365					0.00	0.00	(19,798.34)
AU000000DRO2	(247,063)	1.000000	0.762397	(188,333.84)	(191,698.71)	(19,512.57)	(1,426.103400)	1	(48.59)	(285.78)	100.00	0.00	0.00	0.00	(19,798.34)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
EDV.AX	(39,820)	AUD	4.210000	(72,126.39)	(167,642.20)		4.334432	ACT/365					1,260.67	0.00	368.86
AU0000154833	(17,549)	1.000000	4.184190	(73,705.80)	(166,614.44)	(1,027.76)	(25.000000)	1	8.26	135.95	100.00	0.00	86.39	0.00	368.86
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
GMD.AX	(120,212)	AUD	2.690000	(307,458.60)	(323,370.28)		4.334432	ACT/365					0.00	0.00	(26,136.16)
AU000000GMD9	(119,170)	1.000000	2.470946	(294,359.47)	(297,037.37)	(26,332.91)	(25.000000)	1	32.85	196.75	100.00	0.00	0.00	0.00	(26,136.16)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
TLC.AX	(32,066)	AUD	5.000000	(129,113.31)	(160,330.00)		4.334432	ACT/365					76.76	0.00	838.60
AU0000219529	(25,756)	1.000000	5.023308	(129,113.31)	(161,077.39)	747.39	(25.000000)	1	14.45	14.45	100.00	0.00	8.94	0.00	838.60
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
LYC.AX	(10,857)	AUD	6.940000	(71,680.85)	(75,347.58)		4.334432	ACT/365					(275.12)	0.00	(5,492.80)
AU000000LYC6	(10,495)	1.000000	6.455162	(67,540.84)	(70,083.69)	(5,263.89)	(25.000000)	1	7.53	46.20	100.00	0.00	2.46	0.00	(5,492.80)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
MIN.AX	(8,621)	AUD	35.500000	(341,742.19)	(306,045.50)		4.334432	ACT/365					(1,088.13)	0.00	(10,887.01)
AU000000MIN4	(9,857)	1.000000	34.341559	(338,355.94)	(296,058.58)	(9,986.92)	(25.000000)	1	37.84	188.05	100.00	0.00	36.65	0.00	(10,887.01)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
NXT.AX	(22,656)	AUD	15.500000	(203,834.90)	(351,168.00)		4.334432	ACT/365					0.00	0.00	(5,930.18)
AU000000NXT8	(13,499)	1.000000	15.234985	(203,552.25)	(345,163.81)	(6,004.19)	(25.000000)	1	22.78	74.01	100.00	0.00	0.00	0.00	(5,930.18)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
ORG.AX	(60,241)	AUD	11.000000	(666,587.46)	(662,651.00)		4.334432	ACT/365					(1,928.48)	0.00	(7,695.78)
AU000000ORG5	(60,654)	1.000000	10.896348	(660,908.57)	(656,406.87)	(6,244.13)	(25.000000)	1	73.92	476.83	100.00	0.00	105.68	0.00	(7,695.78)
ORORA LIMITED CMN ORDINARY FULLY PAID															
ORA.AX	(320,855)	AUD	2.440000	(779,388.48)	(782,886.20)		4.334432	ACT/365					211.79	0.00	7,050.39
AU000000ORA8	(320,736)	1.000000	2.459668	(788,905.64)	(789,196.84)	6,310.64	(25.000000)	1	88.35	527.96	100.00	0.00	10.95	0.00	7,050.39
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
PDN.AX	0	AUD	8.280000	(20,328.56)	0.00		4.334432	ACT/365					(3,886.17)	0.00	(3,867.50)
AU000000PDN8	(2,342)	1.000000	0.000000	(17,705.52)	0.00	0.00	(25.000000)	1	1.96	18.67	100.00	0.00	19.74	0.00	(3,867.50)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
PLS.AX	(46,289)	AUD	2.290000	(85,783.04)	(106,001.81)		4.334432	ACT/365					0.00	0.00	(3,635.74)
AU000000PLS0	(38,296)	1.000000	2.210830	(84,260.64)	(102,337.09)	(3,664.72)	(50.000000)	1	8.83	28.98	100.00	0.00	0.00	0.00	(3,635.74)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
RHC.AX	(7,226)	AUD	34.810000	(52,635.78)	(251,537.06)		4.334432	ACT/365					(84.57)	0.00	(1,800.72)
AU000000RHC8	(1,531)	1.000000	34.569985	(52,097.41)	(249,802.71)	(1,734.35)	(25.000000)	1	5.83	18.20	100.00	0.00	0.70	0.00	(1,800.72)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
RIO.AX	0	AUD	115.930000	0.00	0.00		0.000000	ACT/365					510.91	0.00	518.57
AU000000RIO1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	7.66	100.00	0.00	7.66	0.00	518.57
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SFR.AX	(39,515)	AUD	9.300000	(366,699.20)	(367,489.50)		4.334432	ACT/365					(43.59)	0.00	(574.25)
AU000000SFR8	(39,515)	1.000000	9.280054	(366,701.32)	(366,701.32)	(788.18)	(25.000000)	1	41.03	257.52	100.00	0.00	11.39	0.00	(574.25)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SIG.AX	(44,959)	AUD	2.960000	(119,541.24)	(133,078.64)		4.334432	ACT/365					0.00	0.00	(13,168.95)
AU000000SIG5	(41,652)	1.000000	2.665705	(110,081.00)	(119,847.43)	(13,231.21)	(25.000000)	1	12.25	62.27	100.00	0.00	0.00	0.00	(13,168.95)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
SHL.AX	(22,801)	AUD	28.240000	(409,045.34)	(643,900.24)		4.334432	ACT/365					(3,886.72)	0.00	(21,816.64)
AU000000SHL7	(14,698)	1.000000	27.438286	(396,992.98)	(625,620.35)	(18,279.89)	(25.000000)	1	44.34	349.96	100.00	0.00	83.29	0.00	(21,816.64)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
S32.AX	0	AUD	3.410000	0.00	0.00		0.000000	ACT/365					215.82	0.00	220.07
AU000000S320	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	4.24	100.00	0.00	4.24	0.00	220.07

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
AUD (Cont.)															
Short (Cont.)															
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
TLX.AX	(33,024)	AUD	24.840000	(855,435.60)	(820,316.16)		4.334432	ACT/365					(127.28)	0.00	(7,150.02)
AU000000TLX2	(34,605)	1.000000	24.610000	(851,629.05)	(812,720.64)	(7,595.52)	(25.000000)	1	95.27	572.78	100.00	0.00	26.17	0.00	(7,150.02)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
TWE.AX	(195,502)	AUD	11.090000	(2,167,825.00)	(2,168,117.18)		4.334432	ACT/365					4,078.38	0.00	51,987.08
AU000000TWE9	(197,075)	1.000000	11.327053	(2,232,320.58)	(2,214,461.43)	46,344.25	(25.000000)	1	250.24	1,564.45	100.00	0.00	103.94	0.00	51,987.08
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
VEA.AX	(503,742)	AUD	2.740000	(1,350,028.56)	(1,380,253.08)		4.334432	ACT/365					(339.01)	0.00	(54,457.55)
AU0000016875	(503,742)	1.000000	2.630802	(1,325,245.34)	(1,325,245.34)	(55,007.74)	(25.000000)	1	148.13	889.21	100.00	0.00	7.16	0.00	(54,457.55)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
WEB.AX	(7,905)	AUD	4.600000	(51,441.80)	(36,363.00)		4.334432	ACT/365					(100.63)	0.00	(145.19)
AU000000WEB7	(11,183)	1.000000	4.590000	(51,329.97)	(36,283.95)	(79.05)	(25.000000)	1	5.74	34.50	100.00	0.00	11.79	0.00	(145.19)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
WTC.AX	(1,624)	AUD	127.050000	(110,325.02)	(206,329.20)		4.334432	ACT/365					(144.13)	0.00	(2,479.38)
AU000000WTC3	(874)	1.000000	125.598420	(108,963.08)	(203,971.83)	(2,357.37)	(25.000000)	1	12.18	22.12	100.00	0.00	2.50	0.00	(2,479.38)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
WDS.AX	0	AUD	25.450000	0.00	0.00		0.000000	ACT/365					(1,119.44)	0.00	(1,109.59)
AU0000224040	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	9.85	100.00	0.00	9.85	0.00	(1,109.59)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
WOW.AX	(104,477)	AUD	30.880000	(3,141,162.60)	(3,226,249.76)		4.334432	ACT/365					(143.34)	0.00	(36,532.10)
AU000000WOW2	(102,318)	1.000000	30.513585	(3,122,129.07)	(3,187,967.86)	(38,281.90)	(25.000000)	1	349.24	1,893.14	100.00	0.00	14.27	0.00	(36,532.10)
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
WOR.AX	(18,186)	AUD	13.810000	(250,966.80)	(251,148.66)		4.334432	ACT/365					(12.27)	0.00	(1,755.53)
AU000000WOR2	(18,186)	1.000000	13.707636	(249,287.07)	(249,287.07)	(1,861.59)	(25.000000)	1	27.88	118.33	100.00	0.00	0.65	0.00	(1,755.53)
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
ZIP.AX	(243,154)	AUD	3.120000	(671,262.13)	(758,640.48)		4.334432	ACT/365					0.00	0.00	(26,345.43)
AU0000218307	(210,427)	1.000000	3.010113	(626,421.73)	(731,921.04)	(26,719.44)	(25.000000)	1	69.79	374.01	100.00	0.00	0.00	0.00	(26,345.43)
TOTAL Short				(17,394,710.96)	(17,334,712.19)								(43,927.31)	0.00	(280,252.01)
TOTAL AUD				(8,757,667.75)	(9,015,316.95)	(246,941.65)			1,855.86	10,616.95		0.00	1,474.12	0.00	(280,252.01)
				(8,685,063.55)	(8,827,758.15)	(187,558.80)			774.66	4,703.77		13,975.84	(1,340.79)	0.00	(123,390.70)
HKD															
Long															
AIA GROUP LIMITED CMN															
1299.HK	0	HKD	53.800000	0.00	0.00		0.000000	ACT/365					(147,260.03)	0.00	(151,356.21)
HK0000069689	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4,096.18)	100.00	0.00	(4,096.18)	0.00	(151,356.21)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	0	HKD	80.900000	0.00	0.00		0.000000	ACT/365					(7,548.15)	0.00	(8,612.46)
KYG017191142	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,064.31)	100.00	0.00	(1,064.31)	0.00	(8,612.46)
BOC HONG KONG (HOLDINGS) LTD CMN															
2388.HK	169,000	HKD	24.600000	4,208,100.00	4,157,400.00		3.972930	ACT/365					0.00	0.00	(62,101.75)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(59,150.00)	30.000000	1	(493.55)	(2,951.75)	100.00	0.00	0.00	0.00	(62,101.75)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A															
3998.HK	536,000	HKD	3.640000	1,951,040.00	1,951,040.00		3.972930	ACT/365					0.00	0.00	(98,174.67)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,079,680.00	(128,640.00)	30.000000	1	(242.40)	(1,454.67)	100.00	31,920.00	0.00	0.00	(98,273.33)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H															
1359.HK	110,000	HKD	1.100000	126,500.00	121,000.00		3.972930	ACT/365					0.00	0.00	(18,797.51)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(18,700.00)	30.000000	1	(16.25)	(97.51)	90.00	0.00	0.00	0.00	(18,797.51)
CHINA CONSTRUCTION BANK CORP CMN CL H															
0939.HK	1,396,000	HKD	6.030000	7,030,980.00	8,417,880.00		3.972930	ACT/365					0.00	0.00	4,071.73
CNE1000002H1	1,166,000	1.000000	6.026039	7,031,492.80	8,412,350.72	5,529.28	30.000000	1	(823.15)	(1,457.55)	90.00	0.00	0.00	0.00	4,071.73
CHINA FEIHE LIMITED CMN															
6186.HK	254,000	HKD	5.080000	1,282,700.00	1,290,320.00		3.972930	ACT/365					0.00	0.00	(94,947.13)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(93,980.00)	30.000000	1	(161.22)	(967.13)	100.00	0.00	0.00	0.00	(94,947.13)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H															
6881.HK	18,500	HKD	6.580000	125,245.00	121,730.00		3.972930	ACT/365					0.00	0.00	(8,028.75)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(9,435.00)	30.000000	1	(15.31)	(91.63)	90.00	1,497.88	0.00	0.00	(8,033.38)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H															
3908.HK	400	HKD	11.920000	4,888.00	4,768.00		3.972930	ACT/365					0.00	0.00	(363.58)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(360.00)	30.000000	1	(0.60)	(3.58)	90.00	0.00	0.00	0.00	(363.58)
CHINA LIFE INSURANCE CO LTD CMN CLASS H															
2628.HK	206,000	HKD	13.840000	2,879,880.00	2,851,040.00		3.972930	ACT/365					0.00	0.00	(175,153.72)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(173,040.00)	30.000000	1	(352.83)	(2,113.72)	90.00	0.00	0.00	0.00	(175,153.72)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S															
0772.HK	200	HKD	24.650000	4,990.00	4,930.00		3.972930	ACT/365					0.00	0.00	(113.53)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(110.00)	30.000000	1	(0.59)	(3.53)	100.00	0.00	0.00	0.00	(113.53)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H															
0916.HK	1,000	HKD	5.840000	6,070.00	5,840.00		3.972930	ACT/365					0.00	0.00	(604.50)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(600.00)	30.000000	1	(0.75)	(4.50)	90.00	0.00	0.00	0.00	(604.50)
CHINA MENGNIU DAIRY CO CMN															
2319.HK	43,000	HKD	16.100000	520,320.00	692,300.00		3.972930	ACT/365					0.00	0.00	(31,564.46)
KYG210961051	32,000	1.000000	16.828538	544,670.22	723,627.13	(31,327.13)	30.000000	1	(63.56)	(237.33)	100.00	0.00	0.00	0.00	(31,564.46)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
CHINA MERCHANTS PORT HOLDINGS CMN															
0144.HK	508,000	HKD	13.140000	6,929,120.00	6,675,120.00		3.972930	ACT/365					0.00	0.00	(360,517.73)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(355,600.00)	30.000000	1	(822.23)	(4,917.73)	100.00	0.00	0.00	0.00	(360,517.73)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H															
2601.HK	200	HKD	22.850000	4,620.00	4,570.00		3.972930	ACT/365					0.00	0.00	(473.52)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(470.00)	30.000000	1	(0.59)	(3.52)	90.00	0.00	0.00	0.00	(473.52)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
0788.HK	1,678,000	HKD	1.120000	1,862,580.00	1,879,360.00		3.972930	ACT/365					0.00	0.00	(3,461.82)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(2,278.45)	30.000000	1	(220.12)	(1,183.37)	90.00	0.00	0.00	0.00	(3,461.82)
CHINA VANKE CO LTD. CMN CLASS H															
2202.HK	900	HKD	4.930000	4,527.00	4,437.00		3.972930	ACT/365					0.00	0.00	(327.33)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(324.00)	30.000000	1	(0.56)	(3.33)	90.00	0.00	0.00	0.00	(327.33)
CITIC SECURITIES CO., LTD CMN CLASS H															
6030.HK	39,000	HKD	19.500000	783,900.00	760,500.00		3.972930	ACT/365					0.00	0.00	(72,731.50)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(72,150.00)	30.000000	1	(97.07)	(581.50)	90.00	0.00	0.00	0.00	(72,731.50)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN															
1038.HK	3,000	HKD	55.700000	171,300.00	167,100.00		3.972930	ACT/365					0.00	0.00	(6,271.21)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(6,150.00)	30.000000	1	(20.27)	(121.21)	100.00	0.00	0.00	0.00	(6,271.21)
CRRC CORPORATION LIMITED CMN CLASS H															
1766.HK	1,000	HKD	4.760000	4,870.00	4,760.00		3.972930	ACT/365					0.00	0.00	(253.50)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(250.00)	30.000000	1	(0.59)	(3.50)	90.00	0.00	0.00	0.00	(253.50)
GEELY AUTOMOBILE HOLDINGS LTD CMN															
0175.HK	285,000	HKD	13.980000	4,047,000.00	3,984,300.00		3.972930	ACT/365					0.00	0.00	(188,730.08)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(186,373.65)	30.000000	1	(487.23)	(2,356.43)	100.00	0.00	0.00	0.00	(188,730.08)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
2611.HK	0	HKD	10.340000	0.00	0.00		0.000000	ACT/365					(2,917.79)	0.00	(2,943.78)
CNE100002FK9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(25.99)	90.00	0.00	(25.99)	0.00	(2,943.78)
HANG LUNG PROPERTIES LIMITED CMN															
0101.HK	88,000	HKD	6.060000	509,040.00	533,280.00		3.972930	ACT/365					0.00	0.00	(14,603.62)
HK0101000591	84,000	1.000000	6.221791	523,320.00	547,517.59	(14,237.59)	30.000000	1	(61.15)	(366.03)	100.00	0.00	0.00	0.00	(14,603.62)
HONG KONG EXCHANGES & CLEAR CMN															
0388.HK	400	HKD	284.000000	0.00	113,600.00		3.585011	ACT/365					(32,730.39)	0.00	(33,159.95)
HK0388045442	0	1.000000	283.740176	0.00	113,496.07	103.93	30.000000	0	0.00	(533.49)	100.00	0.00	(533.49)	0.00	(33,159.95)
J&T GLOBAL EXPRESS LIMITED CMN															
1519.HK	1,400	HKD	5.820000	8,190.00	8,148.00		3.972930	ACT/365					0.00	0.00	(440.00)
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	(434.00)	30.000000	1	(1.00)	(6.00)	100.00	0.00	0.00	0.00	(440.00)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
JD LOGISTICS, INC. CMN															
2618.HK	100	HKD	11.960000	1,208.00	1,196.00		3.972930	ACT/365					0.00	0.00	(84.90)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(84.00)	30.000000	1	(0.15)	(0.90)	100.00	0.00	0.00	0.00	(84.90)
JD.COM, INC. CMN															
9618.HK	150	HKD	135.300000	20,355.00	20,295.00		3.972930	ACT/365					0.00	0.00	(119.28)
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	(105.00)	30.000000	1	(2.39)	(14.28)	100.00	0.00	0.00	0.00	(119.28)
JUIMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN															
9922.HK	1,000	HKD	2.810000	3,110.00	2,810.00		3.972930	ACT/365					0.00	0.00	(622.40)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(620.00)	30.000000	1	(0.40)	(2.40)	90.00	0.00	0.00	0.00	(622.40)
KINGSOFT CORPORATION LTD CMN															
3888.HK	189,800	HKD	31.850000	6,196,970.00	6,045,130.00		3.972930	ACT/365					0.00	0.00	(344,535.63)
KYG5264Y1089	189,800	1.000000	33.641816	6,385,216.65	6,385,216.65	(340,086.65)	30.000000	1	(745.95)	(4,448.99)	100.00	0.00	0.00	0.00	(344,535.63)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
0135.HK	8,000	HKD	7.790000	64,800.00	62,320.00		3.972930	ACT/365					0.00	0.00	(4,927.00)
BMG5320C1082	8,000	1.000000	8.400000	67,200.00	67,200.00	(4,880.00)	30.000000	1	(7.85)	(47.00)	100.00	0.00	0.00	0.00	(4,927.00)
MINISO GROUP HOLDING LIMITED CMN															
9896.HK	1,000	HKD	48.350000	51,050.00	48,350.00		3.972930	ACT/365					0.00	0.00	1,266.98
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	1,300.00	30.000000	1	(5.54)	(33.02)	100.00	0.00	0.00	0.00	1,266.98
MTR CORP LTD CMN															
0066.HK	5,500	HKD	25.300000	0.00	139,150.00		3.585011	ACT/365					0.00	0.00	(67.56)
HK0066009694	0	1.000000	25.312283	0.00	139,217.56	(67.56)	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(67.56)
NETEASE, INC. CMN															
9999.HK	300	HKD	141.600000	41,190.00	42,480.00		3.972930	ACT/365					0.00	0.00	930.94
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	960.00	30.000000	1	(4.86)	(29.06)	100.00	0.00	0.00	0.00	930.94
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H															
1336.HK	83,800	HKD	22.050000	1,868,740.00	1,847,790.00		3.972930	ACT/365					0.00	0.00	(131,271.83)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(129,890.00)	30.000000	1	(230.62)	(1,381.83)	90.00	0.00	0.00	0.00	(131,271.83)
ORIENT OVERSEAS INTL LTD CMN															
0316.HK	34,000	HKD	111.500000	3,923,600.00	3,791,000.00		3.972930	ACT/365					0.00	0.00	(125,140.94)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(122,400.00)	30.000000	1	(458.21)	(2,740.94)	100.00	0.00	0.00	0.00	(125,140.94)
PEOPLE'S INSURANCE COMPANY (GR' OUP) OF CHINA LTD CMN CLASS H															
1339.HK	1,122,000	HKD	3.640000	4,106,520.00	4,084,080.00		3.972930	ACT/365					0.00	0.00	(190,416.89)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(258,060.00)	30.000000	1	(506.38)	(3,034.51)	90.00	70,677.62	0.00	0.00	(190,635.35)
PHARMARON BEIJING CO LTD CMN															
3759.HK	100	HKD	12.800000	1,306.00	1,280.00		3.972930	ACT/365					0.00	0.00	(130.98)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(130.00)	30.000000	1	(0.16)	(0.98)	90.00	0.00	0.00	0.00	(130.98)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
PICC PPTY & CASUALTY CO LTD CMN CLASS H															
2328.HK	116,000	HKD	11.740000	1,361,840.00	1,361,840.00		3.972930	ACT/365					0.00	0.00	(61,314.21)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(60,320.00)	30.000000	1	(165.99)	(994.21)	90.00	0.00	0.00	0.00	(61,314.21)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H															
2318.HK	1,500	HKD	43.050000	65,850.00	64,575.00		3.972930	ACT/365					0.00	0.00	(4,548.29)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(4,500.00)	30.000000	1	(8.06)	(48.29)	90.00	0.00	0.00	0.00	(4,548.29)
POWER ASSETS HOLDINGS LTD CMN															
0006.HK	35,000	HKD	52.250000	1,881,250.00	1,828,750.00		3.972930	ACT/365					0.00	0.00	(69,577.37)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(68,250.00)	30.000000	1	(221.95)	(1,327.37)	100.00	0.00	0.00	0.00	(69,577.37)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN															
1308.HK	291,000	HKD	19.820000	6,256,500.00	5,767,620.00		3.972930	ACT/365					0.00	0.00	(260,299.74)
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	(256,080.00)	30.000000	1	(707.09)	(4,219.74)	100.00	0.00	0.00	0.00	(260,299.74)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A															
0016.HK	18,500	HKD	71.700000	1,362,525.00	1,326,450.00		3.972930	ACT/365					0.00	0.00	(55,541.48)
HK0016000132	18,500	1.000000	74.650000	1,381,025.00	1,381,025.00	(54,575.00)	30.000000	1	(161.52)	(966.48)	100.00	0.00	0.00	0.00	(55,541.48)
TECHTRONIC INDUSTRIES CO LTD CMN															
0669.HK	45,000	HKD	96.800000	9,282,800.00	4,356,000.00		3.972930	ACT/365					(140,220.02)	0.00	(403,372.34)
HK0669013440	92,000	1.000000	102.500000	9,430,000.00	4,612,500.00	(256,500.00)	30.000000	1	(1,102.73)	(6,652.32)	100.00	0.00	(3,696.75)	0.00	(403,372.34)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN															
0322.HK	136,000	HKD	9.980000	1,362,720.00	1,357,280.00		3.972930	ACT/365					0.00	0.00	(20,003.21)
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	(19,040.00)	30.000000	1	(161.01)	(963.21)	100.00	0.00	0.00	0.00	(20,003.21)
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
6110.HK	88,000	HKD	2.910000	180,840.00	256,080.00		3.972930	ACT/365					0.00	0.00	(3,857.99)
KYG8924B1041	66,000	1.000000	2.952279	196,680.00	259,800.52	(3,720.51)	30.000000	1	(22.89)	(137.48)	100.00	0.00	0.00	0.00	(3,857.99)
WH GROUP LIMITED CMN															
0288.HK	1,041,500	HKD	5.960000	6,124,020.00	6,207,340.00		3.972930	ACT/365					0.00	0.00	(56,455.28)
KYG960071028	1,041,500	1.000000	6.010000	6,259,415.00	6,259,415.00	(52,075.00)	30.000000	1	(731.66)	(4,380.28)	100.00	0.00	0.00	0.00	(56,455.28)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN															
1997.HK	34,000	HKD	19.000000	665,720.00	646,000.00		3.972930	ACT/365					0.00	0.00	(29,712.47)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(29,240.00)	30.000000	1	(78.97)	(472.47)	100.00	0.00	0.00	0.00	(29,712.47)
WUXI APPTCE CO., LTD. CMN CLASS H															
2359.HK	500	HKD	51.100000	26,100.00	25,550.00		3.972930	ACT/365					0.00	0.00	(2,719.73)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(2,700.00)	30.000000	1	(3.29)	(19.73)	90.00	0.00	0.00	0.00	(2,719.73)
YUE YUEN INDUSTRIAL HLDG CMN															
0551.HK	16,500	HKD	16.520000	272,910.00	272,580.00		3.972930	ACT/365					0.00	0.00	(14,102.69)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(13,910.21)	30.000000	1	(33.43)	(192.48)	100.00	0.00	0.00	0.00	(14,102.69)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Long (Cont.)															
ZTE CORPORATION CMN CLASS H															
0763.HK	400	HKD	21.550000	8,820.00	8,620.00		3.972930	ACT/365					0.00	0.00	(1,126.80)
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	(1,120.00)	30.000000	1	(1.13)	(6.80)	90.00	0.00	0.00	0.00	(1,126.80)
ZTO EXPRESS (CAYMAN) INC. CMN															
2057.HK	1,350	HKD	146.700000	202,095.00	198,045.00		3.972930	ACT/365					0.00	0.00	(6,352.97)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(6,210.00)	30.000000	1	(23.89)	(142.97)	100.00	0.00	0.00	0.00	(6,352.97)
TOTAL Long				77,798,699.00	73,516,034.00	(2,830,280.53)			(9,267.12)	(56,903.23)		104,095.50	(330,676.38)	0.00	(3,113,764.64)
				79,263,967.97	76,346,314.53								(9,416.72)	0.00	(3,114,086.38)
Short															
AKESO INC CMN															
9926.HK	(14,000)	HKD	56.200000	(830,900.00)	(786,800.00)		3.972930	ACT/365					0.00	0.00	63,381.23
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	63,000.00	(125.000000)	1	64.04	381.23	100.00	0.00	0.00	0.00	63,381.23
ALIBABA GROUP HOLDING LIMITED CMN															
9988.HK	(103,200)	HKD	80.900000	(6,670,580.00)	(8,348,880.00)		3.972930	ACT/365					0.00	0.00	132,582.44
KYG017191142	(81,200)	1.000000	82.176943	(6,690,721.16)	(8,480,660.53)	131,780.53	(30.000000)	1	673.44	801.91	100.00	0.00	0.00	0.00	132,582.44
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
0241.HK	(158,000)	HKD	3.220000	(446,600.00)	(508,760.00)		3.972930	ACT/365					0.00	0.00	400.58
BMG0171K1018	(140,000)	1.000000	3.222022	(451,431.18)	(509,079.49)	319.49	(150.000000)	1	30.78	81.09	100.00	0.00	0.00	0.00	400.58
ALIBABA PICTURES GROUP LIMITED CMN															
1060.HK	(1,360,000)	HKD	0.475000	(632,400.00)	(646,000.00)		3.972930	ACT/365					0.00	0.00	(2,800.26)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(3,109.27)	(30.000000)	1	64.78	309.01	100.00	0.00	0.00	0.00	(2,800.26)
BAIDU, INC. CMN															
9888.HK	(5,850)	HKD	79.850000	(472,387.50)	(467,122.50)		3.972930	ACT/365					0.00	0.00	16,963.76
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(483,795.00)	16,672.50	(30.000000)	1	48.78	291.26	100.00	0.00	0.00	0.00	16,963.76
BANK OF COMMUNICATIONS - HK BR CLASS H															
3328.HK	(52,000)	HKD	6.230000	(326,560.00)	(323,960.00)		3.972930	ACT/365					0.00	0.00	8,520.02
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	8,320.00	(30.000000)	1	33.48	200.02	100.00	0.00	0.00	0.00	8,520.02
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
1876.HK	(23,600)	HKD	7.000000	(165,436.00)	(165,200.00)		3.972930	ACT/365					0.00	0.00	6,282.37
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	6,230.62	(30.000000)	1	17.30	51.75	100.00	0.00	0.00	0.00	6,282.37
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H															
0998.HK	(189,000)	HKD	5.280000	(994,140.00)	(997,920.00)		3.972930	ACT/365					0.00	0.00	17,620.98
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	17,010.00	(30.000000)	1	102.30	610.98	100.00	0.00	0.00	0.00	17,620.98
CHINA GAS HOLDINGS LIMITED CMN															
0384.HK	(18,200)	HKD	6.330000	(116,844.00)	(115,206.00)		3.972930	ACT/365					0.00	0.00	2,581.53
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	5,276.21	(30.000000)	1	12.15	35.32	100.00	(2,730.00)	0.00	0.00	2,597.74

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CHINA HONGQIAO GROUP LIMITED CMN															
1378.HK	(43,500)	HKD	10.960000	(482,850.00)	(476,760.00)		3.972930	ACT/365					0.00	0.00	35,108.16
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	34,800.00	(30.000000)	1	51.71	308.16	100.00	0.00	0.00	0.00	35,108.16
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H															
1988.HK	(458,000)	HKD	3.440000	(1,580,100.00)	(1,575,520.00)		3.972930	ACT/365					0.00	0.00	948.09
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	0.00	(30.000000)	1	158.50	948.09	100.00	0.00	0.00	0.00	948.09
CHINA OILFIELD SERVICES LIMITED CMN CLASS H															
2883.HK	(56,000)	HKD	7.220000	(417,760.00)	(404,320.00)		3.972930	ACT/365					0.00	0.00	(9,843.18)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(10,080.00)	(30.000000)	1	39.48	236.82	100.00	0.00	0.00	0.00	(9,843.18)
CHINA OVERSEAS LAND LTD (ORD) CMN															
0688.HK	(21,000)	HKD	12.120000	(258,720.00)	(254,520.00)		3.972930	ACT/365					0.00	0.00	3,065.69
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	2,992.28	(30.000000)	1	25.90	73.41	100.00	0.00	0.00	0.00	3,065.69
CHINA POWER INTL DEV LTD CMN															
2380.HK	(535,000)	HKD	2.930000	(1,599,650.00)	(1,567,550.00)		3.972930	ACT/365					0.00	0.00	63,692.71
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	63,223.09	(30.000000)	1	164.36	469.62	100.00	0.00	0.00	0.00	63,692.71
CHINA RAILWAY GROUP LIMITED CMN CLASS H															
0390.HK	(28,000)	HKD	3.700000	(105,840.00)	(103,600.00)		3.972930	ACT/365					0.00	0.00	7,346.80
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,280.00	(30.000000)	1	11.20	66.80	100.00	0.00	0.00	0.00	7,346.80
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
0291.HK	(31,000)	HKD	23.150000	(717,650.00)	(717,650.00)		3.972930	ACT/365					0.00	0.00	47,188.64
HK0291001490	(31,000)	1.000000	24.664511	(764,599.85)	(764,599.85)	46,949.85	(30.000000)	1	77.33	238.79	100.00	0.00	0.00	0.00	47,188.64
CHINA RESOURCES LAND LIMITED CMN															
1109.HK	(9,500)	HKD	22.000000	(210,425.00)	(209,000.00)		3.972930	ACT/365					0.00	0.00	4,024.78
KYG2108Y1052	(9,500)	1.000000	22.416295	(212,954.81)	(212,954.81)	3,954.81	(30.000000)	1	21.45	69.98	100.00	0.00	0.00	0.00	4,024.78
CHINA RUYI HOLDINGS LTD CMN															
0136.HK	(3,572,000)	HKD	2.490000	(8,579,040.00)	(8,894,280.00)		3.972930	ACT/365					0.00	0.00	(136,269.24)
BMG4404N1149	(3,516,000)	1.000000	2.451846	(8,620,828.50)	(8,757,994.68)	(136,285.32)	(393.088700)	1	14.43	16.08	100.00	0.00	0.00	0.00	(136,269.24)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
0956.HK	0	HKD	3.680000	0.00	0.00		0.000000	ACT/365					457.40	0.00	470.65
CNE100000TW9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	13.25	100.00	0.00	13.25	0.00	470.65
CITIC LTD CMN															
0267.HK	(37,000)	HKD	8.440000	(2,009,250.00)	(312,280.00)		3.972930	ACT/365					202,170.29	0.00	232,344.40
HK0267001375	(235,000)	1.000000	9.210000	(2,164,350.00)	(340,770.00)	28,490.00	(30.000000)	1	219.07	1,684.11	100.00	0.00	1,563.58	0.00	232,344.40
CK ASSET HOLDINGS LIMITED CMN															
1113.HK	0	HKD	31.500000	0.00	0.00		0.000000	ACT/365					158.42	0.00	161.52
KYG2177B1014	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	3.11	100.00	0.00	3.11	0.00	161.52

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
CLP HOLDINGS LIMITED CMN															
0002.HK	(5,000)	HKD	63.500000	(321,250.00)	(317,500.00)		3.972930	ACT/365					0.00	0.00	4,023.47
HK0002007356	(5,000)	1.000000	64.285307	(321,426.54)	(321,426.54)	3,926.54	(30.000000)	1	32.35	96.93	100.00	0.00	0.00	0.00	4,023.47
CONCH CEMENT CO LTD CMN CLASS H															
0914.HK	(4,000)	HKD	19.260000	(76,560.00)	(77,040.00)		3.972930	ACT/365					0.00	0.00	2,527.92
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	2,480.00	(30.000000)	1	8.03	47.92	100.00	0.00	0.00	0.00	2,527.92
COWELL E HOLDINGS INC CMN															
1415.HK	(24,000)	HKD	25.850000	(654,000.00)	(620,400.00)		3.972930	ACT/365					0.00	0.00	57,586.51
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	58,800.00	(1,500.000000)	1	(194.84)	(1,213.49)	100.00	0.00	0.00	0.00	57,586.51
DONGYUE GROUP LTD CMN															
0189.HK	(64,000)	HKD	8.070000	(524,160.00)	(516,480.00)		3.972930	ACT/365					0.00	0.00	1,738.50
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	1,460.25	(30.000000)	1	52.07	278.24	100.00	0.00	0.00	0.00	1,738.50
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
1797.HK	0	HKD	17.300000	0.00	0.00		0.000000	ACT/365					2,933.61	0.00	2,914.93
KYG5313A1013	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(18.68)	100.00	0.00	(18.68)	0.00	2,914.93
EVEREST MEDICINES LIMITED CMN															
1952.HK	(16,000)	HKD	44.600000	(844,000.00)	(713,600.00)		3.972930	ACT/365					0.00	0.00	61,060.34
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	61,881.91	(1,056.250000)	1	(159.83)	(821.57)	100.00	0.00	0.00	0.00	61,060.34
FLAT GLASS GROUP CO., LTD. CMN															
6865.HK	(6,000)	HKD	12.160000	(69,360.00)	(72,960.00)		3.972930	ACT/365					0.00	0.00	(7,560.96)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(7,440.00)	(1,475.000000)	1	(20.90)	(120.96)	100.00	0.00	0.00	0.00	(7,560.96)
GALAXY ENTERTAINMENT GROUP LTD CMN															
0027.HK	(36,000)	HKD	33.250000	0.00	(1,197,000.00)		3.585011	ACT/365					0.00	0.00	(4,194.90)
HK0027032686	0	1.000000	33.133475	0.00	(1,192,805.10)	(4,194.90)	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(4,194.90)
GANFENG LITHIUM CO., LTD. CMN															
1772.HK	(6,000)	HKD	20.500000	(120,000.00)	(123,000.00)		3.972930	ACT/365					0.00	0.00	(2,478.85)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(2,400.00)	(800.000000)	1	(13.17)	(78.85)	100.00	0.00	0.00	0.00	(2,478.85)
GIANT BIOGENE HOLDING CO., LTD CMN															
2367.HK	(8,400)	HKD	46.250000	(390,600.00)	(388,500.00)		3.972930	ACT/365					0.00	0.00	30,912.57
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	30,660.00	(30.000000)	1	42.41	252.57	100.00	0.00	0.00	0.00	30,912.57
HAIDILAO INTERNATIONAL HOLDING LTD CMN															
6862.HK	(10,000)	HKD	14.640000	(298,800.00)	(146,400.00)		3.972930	ACT/365					11,736.03	0.00	24,527.61
KYG4290A1013	(20,000)	1.000000	15.900000	(318,000.00)	(159,000.00)	12,600.00	(30.000000)	1	32.16	191.57	100.00	0.00	110.15	0.00	24,527.61
HANG SENG BANK (ORD) CMN															
0011.HK	0	HKD	92.200000	(765,470.00)	0.00		3.972930	ACT/365					10,367.39	0.00	10,524.72
HK0011000095	(8,200)	1.000000	0.000000	(774,706.13)	0.00	0.00	(30.000000)	1	78.03	157.33	100.00	0.00	157.33	0.00	10,524.72

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
HENGAN INTL GROUP CO LTD CMN															
1044.HK	(24,000)	HKD	20.850000	(512,400.00)	(500,400.00)		3.972930	ACT/365					0.00	0.00	38,724.48
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	38,400.00	(30.000000)	1	54.44	324.48	100.00	0.00	0.00	0.00	38,724.48
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H															
0921.HK	(4,000)	HKD	28.000000	(105,600.00)	(112,000.00)		3.972930	ACT/365					0.00	0.00	(13,741.06)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(13,800.00)	(30.000000)	1	9.82	58.94	100.00	0.00	0.00	0.00	(13,741.06)
HUA HONG SEMICONDUCTOR LIMITED CMN															
1347.HK	(18,000)	HKD	20.100000	(362,700.00)	(361,800.00)		3.972930	ACT/365					0.00	0.00	28,033.48
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	27,900.00	(194.444400)	1	23.10	133.48	100.00	0.00	0.00	0.00	28,033.48
HUADIAN POWER INTL CORP LTD CMN CLASS H															
1071.HK	(68,000)	HKD	3.690000	(257,040.00)	(250,920.00)		3.972930	ACT/365					0.00	0.00	21,102.06
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	21,080.00	(355.147000)	1	4.60	22.06	100.00	0.00	0.00	0.00	21,102.06
HUANENG POWER INTL INC CMN CLASS H															
0902.HK	(64,000)	HKD	4.040000	(263,040.00)	(258,560.00)		3.972930	ACT/365					0.00	0.00	15,525.02
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	15,360.00	(30.000000)	1	27.65	165.02	100.00	0.00	0.00	0.00	15,525.02
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H															
1398.HK	0	HKD	4.940000	0.00	0.00		0.000000	ACT/365					130,704.06	0.00	74,338.30
CNE1000003G1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	777.57	100.00	(57,143.34)	777.57	0.00	74,514.92
INNOVENT BIOLOGICS INC CMN															
1801.HK	(34,000)	HKD	33.950000	(1,200,200.00)	(1,154,300.00)		3.972930	ACT/365					0.00	0.00	90,849.47
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	90,100.00	(30.000000)	1	125.59	749.47	100.00	0.00	0.00	0.00	90,849.47
JD HEALTH INTERNATIONAL INC. CMN															
6618.HK	(36,150)	HKD	27.950000	(986,895.00)	(1,010,392.50)		3.972930	ACT/365					0.00	0.00	6,034.69
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	5,422.50	(30.000000)	1	102.46	612.19	100.00	0.00	0.00	0.00	6,034.69
KINGSOFT CLOUD HOLDINGS LTD CMN															
3896.HK	(118,000)	HKD	5.310000	(656,080.00)	(626,580.00)		3.972930	ACT/365					0.00	0.00	68,281.60
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	68,636.81	(800.847400)	1	(68.28)	(355.21)	100.00	0.00	0.00	0.00	68,281.60
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN															
9901.HK	(18,000)	HKD	48.800000	(874,800.00)	(878,400.00)		3.972930	ACT/365					0.00	0.00	(3,894.33)
KYG6470A1168	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	(4,305.88)	(30.000000)	1	87.95	411.56	100.00	0.00	0.00	0.00	(3,894.33)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
1833.HK	(100,977)	HKD	6.300000	(632,116.02)	(636,155.10)		3.972930	ACT/365					0.00	0.00	(186,886.48)
KYG711391022	(100,977)	1.000000	5.280410	(533,200.00)	(533,200.00)	(102,955.10)	(1,650.000000)	1	(227.71)	(996.38)	100.00	(82,935.00)	0.00	0.00	(186,630.14)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H															
1658.HK	(112,000)	HKD	4.550000	(506,240.00)	(509,600.00)		3.972930	ACT/365					0.00	0.00	3,668.69
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	3,360.00	(30.000000)	1	51.67	308.69	100.00	0.00	0.00	0.00	3,668.69

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H															
1385.HK	0	HKD	13.980000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.24)	100.00	0.00	(22.24)	0.00	1,578.92
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
2252.HK	(22,000)	HKD	9.210000	(217,580.00)	(202,620.00)		3.972930	ACT/365					0.00	0.00	4,874.21
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	5,762.69	(3,306.818100)	1	(174.44)	(888.48)	100.00	0.00	0.00	0.00	4,874.21
SHENZHOU INTL GROUP LTD CMN															
2313.HK	(8,000)	HKD	60.800000	(489,600.00)	(486,400.00)		3.972930	ACT/365					0.00	0.00	9,898.32
KYG8087W1015	(8,000)	1.000000	62.000000	(496,000.00)	(496,000.00)	9,600.00	(30.000000)	1	49.96	298.32	100.00	0.00	0.00	0.00	9,898.32
SUNNY OPTICAL TECH GROUP CO LT'D CMN															
2382.HK	(5,000)	HKD	62.150000	(333,250.00)	(310,750.00)		3.972930	ACT/365					0.00	0.00	33,707.33
KYG8586D1097	(5,000)	1.000000	68.850000	(344,250.00)	(344,250.00)	33,500.00	(30.000000)	1	34.73	207.33	100.00	0.00	0.00	0.00	33,707.33
TONGCHENG TRAVEL HOLDINGS LIMITED CMN															
0780.HK	(16,000)	HKD	17.780000	(291,200.00)	(284,480.00)		3.972930	ACT/365					0.00	0.00	6,895.29
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	6,720.00	(30.000000)	1	29.30	175.29	100.00	0.00	0.00	0.00	6,895.29
UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN															
0220.HK	(66,000)	HKD	7.420000	(496,980.00)	(489,720.00)		3.972930	ACT/365					0.00	0.00	26,050.27
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	25,740.00	(30.000000)	1	52.02	310.27	100.00	0.00	0.00	0.00	26,050.27
VOBILE GROUP LIMITED CMN															
3738.HK	(121,000)	HKD	3.340000	(414,120.00)	(404,140.00)		3.972930	ACT/365					0.00	0.00	24,626.97
KYG9390R1103	(116,000)	1.000000	3.546135	(411,643.42)	(429,082.38)	24,942.38	(1,525.000000)	1	(128.22)	(315.42)	100.00	0.00	0.00	0.00	24,626.97
WEIMOB INC CMN															
2013.HK	(357,000)	HKD	3.180000	(1,094,950.00)	(1,135,260.00)		3.972930	ACT/365					362.57	0.00	29,035.92
KYG9T20A1060	(359,000)	1.000000	3.270000	(1,173,930.00)	(1,167,390.00)	32,130.00	(2,232.660100)	1	(541.99)	(3,456.65)	100.00	0.00	(22.25)	0.00	29,035.92
WEST CHINA CEMENT LIMITED CMN															
2233.HK	(88,000)	HKD	1.510000	(139,040.00)	(132,880.00)		3.972930	ACT/365					0.00	0.00	6,227.05
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	6,160.00	(115.340900)	1	10.74	67.05	100.00	0.00	0.00	0.00	6,227.05
WUXI BIOLOGICS (CAYMAN) INC. CMN															
2269.HK	0	HKD	16.480000	0.00	0.00		0.000000	ACT/365					2,776.30	0.00	2,811.52
KYG970081173	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	35.22	100.00	0.00	35.22	0.00	2,811.52
XD INC CMN															
2400.HK	(22,600)	HKD	22.900000	(548,050.00)	(517,540.00)		3.972930	ACT/365					0.00	0.00	51,034.79
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	50,850.00	(202.212300)	1	31.51	184.79	100.00	0.00	0.00	0.00	51,034.79
XIAOMI CORPORATION CMN CLASS B															
1810.HK	(10,000)	HKD	32.800000	(363,000.00)	(328,000.00)		3.972930	ACT/365					0.00	0.00	17,207.26
KYG9830T1067	(10,000)	1.000000	34.500000	(345,000.00)	(345,000.00)	17,000.00	(30.000000)	1	34.57	207.26	100.00	0.00	0.00	0.00	17,207.26

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
HKD (Cont.)															
Short (Cont.)															
YANKUANG ENERGY GROUP CO LTD CMN CLASS H															
1171.HK	(650,000)	HKD	8.260000	(5,674,500.00)	(5,369,000.00)		3.972930	ACT/365					0.00	0.00	449,355.79
CNE1000004Q8	(650,000)	1.000000	8.950000	(5,817,500.00)	(5,817,500.00)	448,500.00	(309.753800)	1	151.66	855.79	100.00	0.00	0.00	0.00	449,355.79
ZAI LAB LIMITED CMN															
9688.HK	(6,000)	HKD	19.420000	(116,280.00)	(116,520.00)		3.972930	ACT/365					0.00	0.00	8,955.65
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	8,880.00	(30.000000)	1	12.69	75.65	100.00	0.00	0.00	0.00	8,955.65
ZJLD GROUP INC. CMN															
6979.HK	(151,800)	HKD	6.450000	(944,196.00)	(979,110.00)		3.972930	ACT/365					0.00	0.00	50,075.74
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	51,612.00	(1,321.739100)	1	(229.72)	(1,536.26)	100.00	0.00	0.00	0.00	50,075.74
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H															
1157.HK	(10,000)	HKD	5.490000	(54,900.00)	(54,900.00)		3.972930	ACT/365					0.00	0.00	2,102.73
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	2,100.00	(375.000000)	1	0.56	2.73	100.00	0.00	0.00	0.00	2,102.73
TOTAL Short				(48,216,089.52)	(48,158,636.10)	1,317,294.00			1,211.46	4,074.34		(142,808.34)	363,267.22	0.00	1,541,827.22
				(49,044,758.29)	(49,475,930.10)								2,597.04	0.00	1,542,276.39
TOTAL HKD				29,582,609.48	25,357,397.90				(8,055.65)	(52,828.89)		(38,712.83)	32,590.84	0.00	(1,571,937.42)
				30,219,209.68	26,870,384.44	(1,512,986.54)							(6,819.67)	0.00	(1,571,809.99)
JPY															
Long															
AIR WATER CMN															
4088.T	28,800	JPY	1,901.500000	55,108,800.00	54,763,200.00		0.230000	ACT/365					0.00	0.00	(433,446.58)
JP3160670000	28,800	1.000000	1,916.500000	55,195,200.00	55,195,200.00	(432,000.00)	25.000000	1	(725.26)	(1,446.58)	90.00	0.00	0.00	0.00	(433,446.58)
AJINOMOTO CO., INC. CMN															
2802.T	3,300	JPY	6,349.000000	13,366,500.00	20,951,700.00		0.230000	ACT/365					0.00	0.00	(136,012.04)
JP3119600009	2,100	1.000000	6,390.136740	13,477,956.66	21,087,451.24	(135,751.24)	25.000000	1	(176.48)	(260.80)	90.00	0.00	0.00	0.00	(136,012.04)
ASAHI KASEI CMN															
3407.T	8,900	JPY	1,081.500000	8,443,500.00	9,625,350.00		0.230000	ACT/365					0.00	0.00	(87,650.32)
JP3111200006	7,800	1.000000	1,091.323307	8,521,500.00	9,712,777.43	(87,427.43)	25.000000	1	(111.53)	(222.89)	90.00	0.00	0.00	0.00	(87,650.32)
BAYCURRENT CMN															
6532.T	11,600	JPY	5,312.000000	47,935,400.00	61,619,200.00		0.230000	ACT/365					0.00	0.00	(366,989.22)
JP3835250006	8,900	1.000000	5,343.544465	47,632,382.93	61,985,115.79	(365,915.79)	25.000000	1	(628.47)	(1,073.43)	90.00	0.00	0.00	0.00	(366,989.22)
CENTRAL JAPAN RAILWAY COMPANY CMN															
9022.T	47,600	JPY	2,906.000000	139,420,400.00	138,325,600.00		0.230000	ACT/365					0.00	0.00	(2,812,088.68)
JP3566800003	47,600	1.000000	2,965.000000	141,134,000.00	141,134,000.00	(2,808,400.00)	25.000000	1	(1,844.27)	(3,688.68)	90.00	0.00	0.00	0.00	(2,812,088.68)
CHIBA BANK LTD CMN															
8331.T	0	JPY	1,228.000000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
CHUGAI PHARMACEUTICAL LTD CMN															
4519.T	3,100	JPY	6,717.000000	0.00	20,822,700.00		0.226996	ACT/365					0.00	0.00	(304,773.20)
JP3519400000	0	1.000000	6,815.313934	0.00	21,127,473.20	(304,773.20)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(304,773.20)
CONCORDIA FINANCIAL GROUP CMN															
7186.T	0	JPY	888.000000	6,439,480.00	0.00		0.230000	ACT/365					(32,202.71)	0.00	(32,433.15)
JP3305990008	7,400	1.000000	0.000000	6,446,140.00	0.00	0.00	25.000000	1	(84.73)	(230.44)	90.00	0.00	(230.44)	0.00	(32,433.15)
DAI-ICHI LIFE HOLDINGS CMN															
8750.T	0	JPY	4,275.000000	0.00	0.00		0.000000	ACT/365					2,844.76	0.00	2,833.69
JP3476480003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(11.07)	90.00	0.00	(11.07)	0.00	2,833.69
DAIFUKU CO LTD CMN															
6383.T	700	JPY	3,236.000000	0.00	2,265,200.00		0.226998	ACT/365					0.00	0.00	4,753.08
JP3497400006	0	1.000000	3,229.209885	0.00	2,260,446.92	4,753.08	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,753.08
DAIWA SECURITIES CMN															
8601.T	10,700	JPY	1,038.500000	23,182,900.00	11,111,950.00		0.230000	ACT/365					68,905.91	0.00	(33,504.89)
JP3502200003	22,100	1.000000	1,048.000000	23,160,800.00	11,213,600.00	(101,650.00)	25.000000	1	(304.73)	(760.80)	90.00	0.00	(466.72)	0.00	(33,504.89)
FAST RETAILING CO LTD CMN															
9983.T	1,500	JPY	51,810.000000	0.00	77,715,000.00		0.226996	ACT/365					0.00	0.00	(240,066.75)
JP3802300008	0	1.000000	51,970.044500	0.00	77,955,066.75	(240,066.75)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(240,066.75)
FP PARTNER INC. CMN															
7388.T	1,300	JPY	2,119.000000	2,704,000.00	2,754,700.00		0.230000	ACT/365					0.00	0.00	79,229.66
JP3167010002	1,300	1.000000	2,058.000000	2,675,400.00	2,675,400.00	79,300.00	25.000000	1	(35.38)	(70.34)	90.00	0.00	0.00	0.00	79,229.66
FUJIFILM HOLDINGS CORPORATION CMN															
4901.T	51,100	JPY	3,273.000000	171,714,800.00	167,250,300.00		0.230000	ACT/365					(42,076.89)	0.00	(1,886,211.59)
JP3814000000	52,400	1.000000	3,309.000000	173,391,600.00	169,089,900.00	(1,839,600.00)	25.000000	1	(2,268.73)	(4,534.70)	90.00	0.00	(168.81)	0.00	(1,886,211.59)
FUKUOKA FINANCIAL GROUP CMN															
8354.T	700	JPY	3,968.000000	11,481,100.00	2,777,600.00		0.230000	ACT/365					(1,843.56)	0.00	13,920.11
JP3805010000	2,900	1.000000	3,945.000000	11,440,500.00	2,761,500.00	16,100.00	25.000000	1	(150.73)	(336.33)	90.00	0.00	(279.31)	0.00	13,920.11
GMO PAYMENT GATEWAY, INC. CMN															
3769.T	2,500	JPY	7,652.000000	11,562,000.00	19,130,000.00		0.230000	ACT/365					0.00	0.00	(464,048.60)
JP3385890003	1,500	1.000000	7,837.499279	11,961,552.14	19,593,748.20	(463,748.20)	25.000000	1	(154.57)	(300.40)	90.00	0.00	0.00	0.00	(464,048.60)
HIKARI TSUSHIN, INC. CMN															
9435.T	2,300	JPY	33,780.000000	60,570,000.00	77,694,000.00		0.230000	ACT/365					0.00	0.00	(1,086,568.82)
JP3783420007	1,800	1.000000	34,358.837617	62,116,227.50	79,025,326.52	(1,331,326.52)	25.000000	1	(806.28)	(1,572.30)	90.00	246,330.00	0.00	0.00	(1,086,665.00)
HITACHI CMN															
6501.T	14,300	JPY	3,965.000000	56,785,300.00	56,699,500.00		0.230000	ACT/365					0.00	0.00	349,892.17
JP3788600009	14,300	1.000000	3,940.432494	56,348,184.67	56,348,184.67	351,315.33	25.000000	1	(744.01)	(1,423.16)	90.00	0.00	0.00	0.00	349,892.17

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
IHI CORPORATION CMN															
7013.T	2,300	JPY	8,325.000000	0.00	19,147,500.00		0.226998	ACT/365					0.00	0.00	(182,256.35)
JP3134800006	0	1.000000	8,404.241892	0.00	19,329,756.35	(182,256.35)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(182,256.35)
INPEX CMN															
1605.T	23,500	JPY	1,993.500000	46,905,300.00	46,847,250.00		0.230000	ACT/365					0.00	0.00	668,802.35
JP3294460005	23,400	1.000000	1,984.104582	46,428,194.79	46,626,457.68	220,792.32	25.000000	1	(613.83)	(909.97)	90.00	448,920.00	0.00	0.00	668,627.07
JAPAN EXCHANGE GROUP CMN															
8697.T	75,400	JPY	1,735.000000	133,792,050.00	130,819,000.00		0.230000	ACT/365					346.43	0.00	(2,642,185.88)
JP3183200009	76,300	1.000000	1,770.000000	135,051,000.00	133,458,000.00	(2,639,000.00)	25.000000	1	(1,767.39)	(3,532.30)	90.00	0.00	(51.02)	0.00	(2,642,185.88)
JAPAN POST BANK CMN															
7182.T	0	JPY	1,548.000000	51,471,000.00	0.00		0.230000	ACT/365					1,292,950.49	0.00	1,291,217.30
JP3946750001	34,200	1.000000	0.000000	51,111,900.00	0.00	0.00	25.000000	1	(674.62)	(1,733.19)	90.00	0.00	(1,733.19)	0.00	1,291,217.30
JAPAN POST HOLDINGS CO. LTD. CMN															
6178.T	45,400	JPY	1,554.000000	143,053,200.00	70,551,600.00		0.230000	ACT/365					2,601,844.56	0.00	5,458,536.87
JP3752900005	94,800	1.000000	1,490.996164	141,321,925.84	67,691,225.84	2,860,374.16	25.000000	1	(1,870.34)	(3,681.85)	90.00	0.00	(2,658.53)	0.00	5,458,536.87
JAPAN POST INSURANCE CO., LTD CMN															
7181.T	14,100	JPY	2,971.500000	40,120,450.00	41,898,150.00		0.230000	ACT/365					0.00	0.00	883,966.19
JP3233250004	13,700	1.000000	2,908.734237	39,832,325.99	41,013,152.74	884,997.26	25.000000	1	(525.80)	(1,031.06)	90.00	0.00	0.00	0.00	883,966.19
JAPAN TOBACCO INC. CMN															
2914.T	51,800	JPY	3,942.000000	202,854,900.00	204,195,600.00		0.230000	ACT/365					0.00	0.00	(2,871,974.92)
JP3726800000	50,100	1.000000	4,073.859132	204,260,563.30	211,025,903.02	(6,830,303.02)	25.000000	1	(2,676.54)	(5,091.91)	90.00	3,963,420.00	0.00	0.00	(2,873,522.43)
KAKAKU.COM, INC. CMN															
2371.T	58,700	JPY	2,328.500000	130,159,200.00	136,682,950.00		0.230000	ACT/365					0.00	0.00	(5,167,405.64)
JP3206000006	56,200	1.000000	2,416.470694	136,004,000.00	141,846,829.76	(5,163,879.76)	25.000000	1	(1,748.51)	(3,525.88)	90.00	0.00	0.00	0.00	(5,167,405.64)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
7012.T	1,500	JPY	7,018.000000	0.00	10,527,000.00		0.226998	ACT/365					0.00	0.00	(43,887.06)
JP3224200000	0	1.000000	7,047.258042	0.00	10,570,887.06	(43,887.06)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(43,887.06)
KDDI CORPORATION CMN															
9433.T	37,800	JPY	4,881.000000	63,622,000.00	184,501,800.00		0.230000	ACT/365					0.00	0.00	(2,273,384.66)
JP3496400007	13,000	1.000000	4,941.097335	65,546,000.00	186,773,479.28	(2,271,679.28)	25.000000	1	(848.80)	(1,705.38)	90.00	0.00	0.00	0.00	(2,273,384.66)
KEIHAN ELECTRIC RAILWAY CMN															
9045.T	200	JPY	3,267.000000	0.00	653,400.00		0.226998	ACT/365					0.00	0.00	(1,842.59)
JP3279400000	0	1.000000	3,276.212940	0.00	655,242.59	(1,842.59)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,842.59)
KEYENCE CORP. CMN															
6861.T	1,100	JPY	64,640.000000	56,871,000.00	71,104,000.00		0.230000	ACT/365					0.00	0.00	44,645.94
JP3236200006	900	1.000000	64,598.034409	58,167,000.00	71,057,837.85	46,162.15	25.000000	1	(756.06)	(1,516.21)	90.00	0.00	0.00	0.00	44,645.94

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
KIKKOMAN CORP. CMN															
2801.T	30,700	JPY	1,651.000000	22,503,600.00	50,685,700.00		0.230000	ACT/365					0.00	0.00	(1,737,419.47)
JP3240400006	13,300	1.000000	1,707.574725	23,359,305.05	52,422,544.05	(1,736,844.05)	25.000000	1	(301.33)	(575.43)	90.00	0.00	0.00	0.00	(1,737,419.47)
KINDEN CORPORATION CMN															
1944.T	8,700	JPY	3,092.000000	23,696,050.00	26,900,400.00		0.230000	ACT/365					0.00	0.00	478,885.98
JP3263000006	7,900	1.000000	3,036.885865	23,976,848.17	26,420,907.03	479,492.97	25.000000	1	(313.39)	(606.99)	90.00	0.00	0.00	0.00	478,885.98
KOTOBUKI SPIRITS CO., LTD. CMN															
2222.T	15,300	JPY	2,031.000000	30,641,850.00	31,074,300.00		0.230000	ACT/365					0.00	0.00	(2,210,491.85)
JP3299600001	14,900	1.000000	2,175.421771	32,467,100.00	33,283,953.09	(2,209,653.09)	25.000000	1	(414.46)	(838.76)	90.00	0.00	0.00	0.00	(2,210,491.85)
LASERTEC CORP CMN															
6920.T	0	JPY	16,360.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	31,050.00
JP3979200007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	31,050.00	0.00	0.00	31,037.88
LY CMN															
4689.T	0	JPY	425.700000	0.00	0.00		0.000000	ACT/365					(20,365.89)	0.00	(20,395.49)
JP3933800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(29.60)	90.00	0.00	(29.60)	0.00	(20,395.49)
M&A RESEARCH INSTITUTE HOLDING CMN															
9552.T	10,100	JPY	2,025.000000	18,546,200.00	20,452,500.00		0.230000	ACT/365					0.00	0.00	(107,689.69)
JP3167370000	9,400	1.000000	2,035.613046	19,147,800.00	20,559,691.77	(107,191.77)	25.000000	1	(247.69)	(497.92)	90.00	0.00	0.00	0.00	(107,689.69)
MEBUKI FINANCIAL GROUP CMN															
7167.T	11,400	JPY	657.100000	8,112,760.00	7,490,940.00		0.230000	ACT/365					(17,916.51)	0.00	150,583.20
JP3117700009	12,700	1.000000	642.300000	8,157,210.00	7,322,220.00	168,720.00	25.000000	1	(106.97)	(220.29)	90.00	0.00	(28.58)	0.00	150,583.20
MEIDENSHA CORP. CMN															
6508.T	3,200	JPY	4,255.000000	12,455,500.00	13,616,000.00		0.230000	ACT/365					0.00	0.00	(344,413.78)
JP3919800007	2,900	1.000000	4,362.525848	12,687,500.00	13,960,082.71	(344,082.71)	25.000000	1	(165.26)	(331.07)	90.00	0.00	0.00	0.00	(344,413.78)
MEITEC CORP. CMN															
9744.T	39,300	JPY	2,955.000000	114,144,000.00	116,131,500.00		0.230000	ACT/365					0.00	0.00	(395,360.58)
JP3919200000	38,400	1.000000	2,964.984056	113,856,000.00	116,523,873.40	(392,373.40)	25.000000	1	(1,499.26)	(2,987.18)	90.00	0.00	0.00	0.00	(395,360.58)
MISUMI GROUP INC. CMN															
9962.T	11,400	JPY	2,450.000000	25,701,400.00	27,930,000.00		0.230000	ACT/365					0.00	0.00	(52,446.21)
JP3885400006	10,700	1.000000	2,454.540470	26,268,500.00	27,981,761.35	(51,761.35)	25.000000	1	(341.56)	(684.85)	90.00	0.00	0.00	0.00	(52,446.21)
MITSUBISHI ELEC CORP CMN															
6503.T	1,200	JPY	2,658.500000	0.00	3,190,200.00		0.226998	ACT/365					0.00	0.00	4,892.97
JP3902400005	0	1.000000	2,654.422526	0.00	3,185,307.03	4,892.97	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,892.97
MITSUBISHI HC CAPITAL CMN															
8593.T	141,900	JPY	1,027.500000	153,394,500.00	145,802,250.00		0.230000	ACT/365					(53,388.41)	0.00	(2,092,296.84)
JP3499800005	147,000	1.000000	1,041.840220	153,174,000.00	147,837,127.21	(2,034,877.20)	25.000000	1	(2,015.85)	(4,031.22)	90.00	0.00	(204.93)	0.00	(2,092,296.84)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
MITSUBISHI HEAVY IND CMN															
7011.T	15,500	JPY	2,230.500000	27,813,200.00	34,572,750.00		0.230000	ACT/365					12,641.38	0.00	(40,150.87)
JP3900000005	12,400	1.000000	2,233.866461	27,718,423.45	34,624,930.14	(52,180.14)	25.000000	1	(365.17)	(612.10)	90.00	0.00	(23.37)	0.00	(40,150.87)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	0	JPY	1,919.000000	0.00	0.00		0.000000	ACT/365					332,006.55	0.00	330,544.61
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
MITSUI FUDOSAN CO., LTD. CMN															
8801.T	700	JPY	1,239.500000	0.00	867,650.00		0.226998	ACT/365					0.00	0.00	(5,756.77)
JP3893200000	0	1.000000	1,247.723954	0.00	873,406.77	(5,756.77)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(5,756.77)
MIURA CO., LTD CMN															
6005.T	500	JPY	3,942.000000	0.00	1,971,000.00		0.226998	ACT/365					0.00	0.00	4,372.18
JP3880800002	0	1.000000	3,933.255645	0.00	1,966,627.82	4,372.18	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,372.18
NGK INSULATORS CMN															
5333.T	29,900	JPY	1,981.000000	59,441,200.00	59,231,900.00		0.230000	ACT/365					(19,216.52)	0.00	(977,613.17)
JP3695200000	29,900	1.000000	2,013.000000	60,188,700.00	60,188,700.00	(956,800.00)	25.000000	1	(786.40)	(1,596.65)	90.00	0.00	(23.68)	0.00	(977,613.17)
NICHIREI CORP CMN															
2871.T	20,800	JPY	4,001.000000	82,416,000.00	83,220,800.00		0.230000	ACT/365					0.00	0.00	(3,375,215.14)
JP3665200006	20,400	1.000000	4,163.163677	84,986,400.00	86,593,804.47	(3,373,004.47)	25.000000	1	(1,100.02)	(2,210.67)	90.00	0.00	0.00	0.00	(3,375,215.14)
NIPPON PAINT CO., LTD. CMN															
4612.T	29,300	JPY	994.000000	19,939,800.00	29,124,200.00		0.230000	ACT/365					0.00	0.00	(515,500.45)
JP3749400002	19,900	1.000000	1,016.318823	20,348,798.65	29,778,141.52	(653,941.52)	25.000000	1	(264.80)	(518.94)	90.00	138,960.00	0.00	0.00	(515,554.71)
NIPPON SANSO HOLDINGS CORP CMN															
4091.T	18,900	JPY	4,404.000000	83,315,000.00	83,235,600.00		0.230000	ACT/365					271.22	0.00	(379,927.58)
JP3711600001	19,000	1.000000	4,424.000000	84,056,000.00	83,613,600.00	(378,000.00)	25.000000	1	(1,100.32)	(2,198.80)	90.00	0.00	(17.41)	0.00	(379,927.58)
NIPPON SHINYAKU CMN															
4516.T	600	JPY	4,010.000000	2,421,600.00	2,406,000.00		0.230000	ACT/365					0.00	0.00	12,537.05
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	12,600.00	25.000000	1	(31.67)	(62.95)	90.00	0.00	0.00	0.00	12,537.05
NIPPON SHOKUBAI LTD CMN															
4114.T	45,900	JPY	1,920.000000	88,357,500.00	88,128,000.00		0.230000	ACT/365					0.00	0.00	227,192.23
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	229,500.00	25.000000	1	(1,159.07)	(2,307.77)	90.00	0.00	0.00	0.00	227,192.23
NISSAN CHEMICAL IND CMN															
4021.T	1,400	JPY	4,865.000000	6,843,200.00	6,811,000.00		0.230000	ACT/365					0.00	0.00	(117,781.08)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(117,600.00)	25.000000	1	(90.53)	(181.08)	90.00	0.00	0.00	0.00	(117,781.08)
NISSIN FOODS HOLDINGS CMN															
2897.T	1,100	JPY	3,672.000000	3,759,000.00	4,039,200.00		0.230000	ACT/365					0.00	0.00	(159,844.08)
JP3675600005	1,000	1.000000	3,817.226621	3,823,024.85	4,198,949.28	(159,749.28)	25.000000	1	(49.84)	(94.80)	90.00	0.00	0.00	0.00	(159,844.08)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
NITTO DENKO CMN															
6988.T	3,000	JPY	2,681.500000	1,054,118.51	8,044,500.00		0.230000	ACT/365					6,802.80	0.00	(42,824.65)
JP3684000007	400	1.000000	2,698.037861	1,054,118.51	8,094,113.58	(49,613.58)	25.000000	1	(13.86)	(13.86)	90.00	0.00	(6.96)	0.00	(42,824.65)
NOF CORPORATION CMN															
4403.T	31,600	JPY	2,183.500000	66,047,750.00	68,998,600.00		0.230000	ACT/365					0.00	0.00	(683,834.37)
JP3753400005	30,500	1.000000	2,205.084953	67,278,978.41	69,680,684.52	(682,084.52)	25.000000	1	(876.33)	(1,749.85)	90.00	0.00	0.00	0.00	(683,834.37)
NS SOLUTIONS CMN															
2327.T	0	JPY	3,888.000000	0.00	0.00		0.000000	ACT/365					(20,504.55)	0.00	(20,525.83)
JP3379900008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(21.29)	90.00	0.00	(21.29)	0.00	(20,525.83)
OBAYASHI CORP CMN															
1802.T	0	JPY	2,064.500000	2,980,600.00	0.00		0.230000	ACT/365					12,908.69	0.00	12,831.51
JP3190000004	1,400	1.000000	0.000000	2,930,200.00	0.00	0.00	25.000000	1	(38.88)	(77.17)	90.00	0.00	(77.17)	0.00	12,831.51
OBIC BUSINESS CONSULTANTS CMN															
4733.T	22,700	JPY	6,707.000000	148,044,000.00	152,248,900.00		0.230000	ACT/365					0.00	0.00	(5,049,578.93)
JP3173500004	21,900	1.000000	6,929.274929	151,885,289.31	157,294,540.89	(5,045,640.89)	25.000000	1	(1,971.09)	(3,938.04)	90.00	0.00	0.00	0.00	(5,049,578.93)
OBIC CO., LTD CMN															
4684.T	55,300	JPY	4,604.000000	252,628,000.00	254,601,200.00		0.230000	ACT/365					0.00	0.00	(4,899,162.41)
JP3173400007	54,800	1.000000	4,692.471078	257,176,400.00	259,493,650.61	(4,892,450.61)	25.000000	1	(3,350.89)	(6,711.80)	90.00	0.00	0.00	0.00	(4,899,162.41)
ONO PHARMACEUTICAL CMN															
4528.T	0	JPY	1,635.500000	16,998,300.00	0.00		0.230000	ACT/365					260,908.05	0.00	260,430.24
JP3197600004	10,200	1.000000	0.000000	16,671,900.00	0.00	0.00	25.000000	1	(221.48)	(477.81)	90.00	0.00	(548.91)	0.00	260,430.24
ORACLE CORPORATION JAPAN CMN															
4716.T	4,200	JPY	14,495.000000	63,855,000.00	60,879,000.00		0.230000	ACT/365					(36,694.64)	0.00	(2,810,414.08)
JP3689500001	4,300	1.000000	15,155.000000	65,166,500.00	63,651,000.00	(2,772,000.00)	25.000000	1	(848.00)	(1,719.43)	90.00	0.00	(78.86)	0.00	(2,810,414.08)
OTSUKA HOLDINGS CO., LTD. CMN															
4578.T	500	JPY	8,409.000000	0.00	4,204,500.00		0.226996	ACT/365					0.00	0.00	(56,876.97)
JP3188220002	0	1.000000	8,522.753943	0.00	4,261,376.97	(56,876.97)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(56,876.97)
RECRUIT HOLDINGS CMN															
6098.T	600	JPY	11,385.000000	0.00	6,831,000.00		0.226996	ACT/365					35,110.27	0.00	97,884.65
JP3970300004	0	1.000000	11,280.376034	0.00	6,768,225.62	62,774.38	25.000000	0	0.00	0.00	90.00	0.00	(117.93)	0.00	97,884.65
RESONA HOLDINGS CMN															
8308.T	14,900	JPY	1,173.000000	60,517,600.00	17,477,700.00		0.230000	ACT/365					523,877.84	0.00	946,345.32
JP3500610005	52,900	1.000000	1,144.500000	60,544,050.00	17,053,050.00	424,650.00	25.000000	1	(796.01)	(2,182.52)	90.00	0.00	(1,848.27)	0.00	946,345.32
SANSAN CMN															
4443.T	4,300	JPY	2,136.000000	5,944,400.00	9,184,800.00		0.230000	ACT/365					0.00	0.00	(443,473.31)
JP3332540008	2,800	1.000000	2,239.094912	6,426,000.00	9,628,108.12	(443,308.12)	25.000000	1	(81.21)	(165.19)	90.00	0.00	0.00	0.00	(443,473.31)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SCREEN HOLDINGS CMN															
7735.T		JPY	10,380.000000	0.00	0.00		0.000000	ACT/365					62,664.10	0.00	62,577.29
JP3494600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(86.81)	90.00	0.00	(86.81)	0.00	62,577.29
SCSK CORPORATION CMN															
9719.T	11,200	JPY	3,194.000000	36,973,600.00	35,772,800.00		0.230000	ACT/365					(21,185.23)	0.00	(1,556,580.63)
JP3400400002	11,300	1.000000	3,331.000000	37,640,300.00	37,307,200.00	(1,534,400.00)	25.000000	1	(490.43)	(995.39)	90.00	0.00	(26.05)	0.00	(1,556,580.63)
SECOM CO., LTD. CMN															
9735.T	1,300	JPY	5,216.000000	0.00	6,780,800.00		0.226998	ACT/365					0.00	0.00	2,059.41
JP3421800008	0	1.000000	5,214.415838	0.00	6,778,740.59	2,059.41	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,059.41
SEIBU HOLDINGS INC CMN															
9024.T	1,100	JPY	3,390.000000	5,572,600.00	3,729,000.00		0.230000	ACT/365					91,368.94	0.00	259,839.59
JP3417200007	1,700	1.000000	3,236.733007	5,485,206.31	3,560,406.31	168,593.69	25.000000	1	(72.73)	(123.04)	90.00	0.00	(72.23)	0.00	259,839.59
SEVEN BANK CMN															
8410.T	281,200	JPY	304.500000	76,173,720.00	85,625,400.00		0.230000	ACT/365					0.00	0.00	(1,809,183.12)
JP3105220002	247,800	1.000000	310.926684	77,227,700.41	87,432,583.67	(1,807,183.67)	25.000000	1	(1,008.38)	(1,999.45)	90.00	0.00	0.00	0.00	(1,809,183.12)
SHIMAMURA CO LTD CMN															
8227.T	3,300	JPY	8,544.000000	28,611,000.00	28,195,200.00		0.230000	ACT/365					0.00	0.00	(891,759.36)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	29,086,200.00	(891,000.00)	25.000000	1	(379.25)	(759.36)	90.00	0.00	0.00	0.00	(891,759.36)
SHIN-ETSU CHEMICAL CMN															
4063.T	2,700	JPY	5,200.000000	0.00	14,040,000.00		0.226998	ACT/365					0.00	0.00	8,288.00
JP3371200001	0	1.000000	5,196.930371	0.00	14,031,712.00	8,288.00	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	8,288.00
SHIZUOKA FINANCIAL GROUP CMN															
5831.T	2,200	JPY	1,336.500000	16,905,450.00	2,940,300.00		0.230000	ACT/365					351,233.74	0.00	465,196.99
JP3351500008	12,900	1.000000	1,284.500000	16,570,050.00	2,825,900.00	114,400.00	25.000000	1	(220.20)	(436.75)	90.00	0.00	(374.15)	0.00	465,196.99
SOMPO HOLDINGS, INC. CMN															
8630.T	16,200	JPY	4,011.000000	67,237,500.00	64,978,200.00		0.230000	ACT/365					2,073.09	0.00	(1,749,287.93)
JP3165000005	16,300	1.000000	4,119.000000	67,139,700.00	66,727,800.00	(1,749,600.00)	25.000000	1	(883.60)	(1,761.02)	90.00	0.00	(10.80)	0.00	(1,749,287.93)
SUMITOMO BAKELITE CO., LTD. CMN															
4203.T	2,400	JPY	3,870.000000	9,146,400.00	9,288,000.00		0.230000	ACT/365					1,974.69	0.00	(7,873.11)
JP3409400003	2,400	1.000000	3,874.000000	9,297,600.00	9,297,600.00	(9,600.00)	25.000000	1	(121.23)	(247.80)	90.00	0.00	(5.06)	0.00	(7,873.11)
SUMITOMO FORESTRY CO LTD CMN															
1911.T	0	JPY	5,040.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	64,800.00
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	64,800.00	0.00	0.00	64,774.70
SUMITOMO MITSUI TRUST GROUP CMN															
8309.T	0	JPY	3,754.000000	0.00	0.00		0.000000	ACT/365					36,737.62	0.00	36,665.25
JP3892100003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(72.37)	90.00	0.00	(72.37)	0.00	36,665.25

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
SUMITOMO REALTY & DEV CO LTD CMN															
8830.T	1,400	JPY	4,800.000000	0.00	6,720,000.00		0.226998	ACT/365					0.00	0.00	(9,637.40)
JP3409000001	0	1.000000	4,806.883856	0.00	6,729,637.40	(9,637.40)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(9,637.40)
SWCC SHOWA HOLDINGS CO., LTD. CMN															
5805.T	4,900	JPY	7,450.000000	36,603,000.00	36,505,000.00		0.230000	ACT/365					0.00	0.00	(735,972.04)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(735,000.00)	25.000000	1	(485.37)	(972.04)	90.00	0.00	0.00	0.00	(735,972.04)
TAKASAGO THERMAL ENGINEERING CMN															
1969.T	200	JPY	6,214.000000	0.00	1,242,800.00		0.226998	ACT/365					0.00	0.00	1,319.31
JP3455200000	0	1.000000	6,207.403455	0.00	1,241,480.69	1,319.31	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,319.31
TECHNOPRO HOLDINGS, INC. CMN															
6028.T	14,500	JPY	2,893.000000	33,470,750.00	41,948,500.00		0.230000	ACT/365					0.00	0.00	(518,915.69)
JP3545240008	11,500	1.000000	2,949.395997	34,065,826.47	42,766,241.96	(817,741.96)	25.000000	1	(443.91)	(873.73)	90.00	299,700.00	0.00	0.00	(519,032.70)
TECMO KOEI HOLDINGS CO., LTD. CMN															
3635.T	29,000	JPY	1,792.500000	51,929,400.00	51,982,500.00		0.230000	ACT/365					0.00	0.00	(1,842,348.37)
JP3283460008	28,400	1.000000	1,855.981773	52,724,600.00	53,823,471.42	(1,840,971.42)	25.000000	1	(687.92)	(1,376.95)	90.00	0.00	0.00	0.00	(1,842,348.37)
TIS INC. CMN															
3626.T	6,000	JPY	3,615.000000	21,906,000.00	21,690,000.00		0.230000	ACT/365					0.00	0.00	(732,584.35)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(732,000.00)	25.000000	1	(291.33)	(584.35)	90.00	0.00	0.00	0.00	(732,584.35)
TOBU RAILWAY CMN															
9001.T	31,600	JPY	2,627.500000	79,389,600.00	83,029,000.00		0.230000	ACT/365					0.00	0.00	1,842,869.82
JP3597800006	30,400	1.000000	2,569.118445	78,038,888.44	81,184,142.87	1,844,857.13	25.000000	1	(1,035.52)	(1,987.32)	90.00	0.00	0.00	0.00	1,842,869.82
TOKIO MARINE HOLDINGS CMN															
8766.T	700	JPY	5,481.000000	10,792,000.00	3,836,700.00		0.230000	ACT/365					(70,591.16)	0.00	(243,805.83)
JP3910660004	1,900	1.000000	5,728.000000	10,883,200.00	4,009,600.00	(172,900.00)	25.000000	1	(142.50)	(314.67)	90.00	0.00	(209.77)	0.00	(243,805.83)
TORAY INDUSTRIES CMN															
3402.T	23,700	JPY	1,025.500000	12,799,661.93	24,304,350.00		0.230000	ACT/365					0.00	0.00	469,982.55
JP3621000003	12,800	1.000000	1,005.662410	12,799,661.93	23,834,199.12	470,150.88	25.000000	1	(168.32)	(168.32)	90.00	0.00	0.00	0.00	469,982.55
TOYO SUISAN KAISHA, LTD. CMN															
2875.T	100	JPY	10,570.000000	0.00	1,057,000.00		0.226996	ACT/365					0.00	0.00	1,431.39
JP3613000003	0	1.000000	10,555.686075	0.00	1,055,568.61	1,431.39	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	1,431.39
TREND MICRO INC. CMN															
4704.T	300	JPY	8,169.000000	0.00	2,450,700.00		0.226996	ACT/365					0.00	0.00	(17,860.45)
JP3637300009	0	1.000000	8,228.534820	0.00	2,468,560.45	(17,860.45)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(17,860.45)
USS CO LTD CMN															
4732.T	83,800	JPY	1,338.000000	112,751,000.00	112,124,400.00		0.230000	ACT/365					0.00	0.00	(3,234,406.41)
JP3944130008	82,300	1.000000	1,376.561346	113,327,408.97	115,355,840.81	(3,231,440.81)	25.000000	1	(1,486.39)	(2,965.60)	90.00	0.00	0.00	0.00	(3,234,406.41)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Long (Cont.)															
VISIONAL INC CMN															
4194.T	1,500	JPY	7,678.000000	6,174,400.00	11,517,000.00		0.230000	ACT/365					0.00	0.00	(329,961.38)
JP3800270005	800	1.000000	7,897.870162	6,428,653.09	11,846,805.24	(329,805.24)	25.000000	1	(82.80)	(156.14)	90.00	0.00	0.00	0.00	(329,961.38)
YAKULT HONSHA CO., LTD. CMN															
2267.T	25,900	JPY	2,881.000000	70,584,000.00	74,617,900.00		0.230000	ACT/365					0.00	0.00	(2,540,463.33)
JP3931600005	24,000	1.000000	2,979.016927	71,645,880.23	77,156,538.40	(2,538,638.40)	25.000000	1	(934.92)	(1,824.93)	90.00	0.00	0.00	0.00	(2,540,463.33)
YAMAZAKI BAKING CO LTD CMN															
2212.T	6,700	JPY	2,976.500000	19,500,350.00	19,942,550.00		0.230000	ACT/365					0.00	0.00	453,144.43
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	19,721,450.00	221,100.00	25.000000	1	(257.84)	(515.57)	90.00	232,560.00	0.00	0.00	453,053.63
ZENKOKU HOSHO CO LTD CMN															
7164.T	4,200	JPY	5,488.000000	0.00	23,049,600.00		0.226996	ACT/365					0.00	0.00	(154,608.18)
JP3429250008	0	1.000000	5,524.811470	0.00	23,204,208.18	(154,608.18)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(154,608.18)
ZOZO CMN															
3092.T	25,600	JPY	4,912.000000	102,963,500.00	125,747,200.00		0.230000	ACT/365					0.00	0.00	548,928.30
JP3399310006	21,500	1.000000	4,890.455565	105,130,058.29	125,195,662.47	551,537.53	25.000000	1	(1,367.69)	(2,609.22)	90.00	0.00	0.00	0.00	548,928.30
TOTAL Long				3,678,619,340.44	3,952,901,240.00	(59,097,151.03)						5,425,740.00	5,361,123.81	0.00	(48,408,906.07)
				3,718,668,284.36	4,011,998,391.03	(59,097,151.03)			(48,628.73)	(98,618.86)			(10,967.60)	0.00	(48,411,024.54)
Short															
ADVANTEST CORP CMN															
6857.T	(1,800)	JPY	10,075.000000	0.00	(18,135,000.00)		0.226996	ACT/365					0.00	0.00	(344,656.45)
JP3122400009	0	1.000000	9,883.524196	0.00	(17,790,343.55)	(344,656.45)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(344,656.45)
AGC INC. CMN															
5201.T	0	JPY	4,601.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(38,640.00)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(38,640.00)	0.00	0.00	(38,624.91)
APPIER GROUP CMN															
4180.T	(1,400)	JPY	1,449.000000	(3,132,800.00)	(2,028,600.00)		0.230000	ACT/365					19,125.33	0.00	30,474.09
JP3160960005	(2,200)	1.000000	1,460.000000	(3,212,000.00)	(2,044,000.00)	15,400.00	(25.000000)	1	(1.22)	(3.24)	92.00	(4,048.00)	(1.90)	0.00	30,475.67
ASAHI GROUP HOLDINGS LTD CMN															
2502.T	0	JPY	1,575.500000	0.00	0.00		0.000000	ACT/365					411,250.53	0.00	(129,258.45)
JP3116000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.98)	92.00	(540,500.00)	(8.98)	0.00	(129,135.11)
ASICS CORP CMN															
7936.T	(6,600)	JPY	3,116.000000	(35,484,400.00)	(20,565,600.00)		0.230000	ACT/365					148,894.72	0.00	23,692.35
JP3118000003	(11,600)	1.000000	3,110.000000	(36,076,000.00)	(20,526,000.00)	(39,600.00)	(25.000000)	1	(15.72)	(42.37)	92.00	(85,560.00)	(26.76)	0.00	23,711.88
BANDAI NAMCO HOLDINGS CMN															
7832.T	0	JPY	3,625.000000	(30,083,400.00)	0.00		0.230000	ACT/365					1,317,622.42	0.00	1,317,575.67
JP3778630008	(8,100)	1.000000	0.000000	(30,609,900.00)	0.00	0.00	(25.000000)	1	(13.17)	(46.74)	92.00	0.00	(53.73)	0.00	1,317,575.67

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
CAPCOM CO., LTD. CMN															
9697.T	(18,800)	JPY	3,378.000000	(68,768,400.00)	(63,506,400.00)		0.230000	ACT/365					190,551.11	0.00	1,995,282.01
JP3218900003	(20,400)	1.000000	3,474.000000	(70,869,600.00)	(65,311,200.00)	1,804,800.00	(25.000000)	1	(24.44)	(69.10)	92.00	0.00	(8.09)	0.00	1,995,282.01
CERES CMN															
3696.T	(3,000)	JPY	2,851.000000	(9,345,000.00)	(8,553,000.00)		0.230000	ACT/365					0.00	0.00	595,221.51
JP3423570005	(3,000)	1.000000	3,105.000000	(9,315,000.00)	(9,315,000.00)	762,000.00	(253.333300)	1	(589.91)	(1,178.49)	92.00	(165,600.00)	0.00	0.00	595,286.16
CHUBU ELECTRIC POWER COMPANY CMN															
9502.T	(1,700)	JPY	1,642.500000	(9,088,750.00)	(2,792,250.00)		0.230000	ACT/365					61,737.53	0.00	83,825.87
JP3526600006	(5,500)	1.000000	1,655.500000	(9,105,250.00)	(2,814,350.00)	22,100.00	(25.000000)	1	(4.88)	(11.66)	92.00	0.00	(11.73)	0.00	83,825.87
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
9504.T	(29,900)	JPY	887.000000	(27,008,670.00)	(26,521,300.00)		0.230000	ACT/365					0.00	0.00	744,479.64
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(27,265,810.00)	744,510.00	(25.000000)	1	(13.18)	(30.36)	92.00	0.00	0.00	0.00	744,479.64
COSMO ENERGY HOLDINGS CO., LTD. CMN															
5021.T	(7,500)	JPY	7,041.000000	(52,627,500.00)	(52,807,500.00)		0.230000	ACT/365					0.00	0.00	(840,065.74)
JP3298000005	(7,500)	1.000000	6,929.000000	(51,967,500.00)	(51,967,500.00)	(840,000.00)	(25.000000)	1	(33.00)	(65.74)	92.09	0.00	0.00	0.00	(840,065.74)
CUORIPS INC. CMN															
4894.T	(900)	JPY	4,895.000000	(4,284,000.00)	(4,405,500.00)		0.230000	ACT/365					0.00	0.00	(261,036.79)
JP3266030000	(900)	1.000000	4,610.000000	(4,149,000.00)	(4,149,000.00)	(256,500.00)	(1,986.111100)	1	(2,304.95)	(4,536.79)	92.00	0.00	0.00	0.00	(261,036.79)
CYBER AGENT LTD CMN															
4751.T	(11,100)	JPY	1,080.500000	(12,460,800.00)	(11,993,550.00)		0.230000	ACT/365					54,696.84	0.00	226,733.80
JP3311400000	(11,800)	1.000000	1,096.000000	(12,932,800.00)	(12,165,600.00)	172,050.00	(25.000000)	1	(3.85)	(13.04)	92.00	0.00	(2.11)	0.00	226,733.80
DAIHEN CORP. CMN															
6622.T	(1,900)	JPY	8,110.000000	(15,029,000.00)	(15,409,000.00)		0.230000	ACT/365					0.00	0.00	(38,015.77)
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	(38,000.00)	(25.000000)	1	(6.08)	(15.77)	92.00	0.00	0.00	0.00	(38,015.77)
DAIKIN INDUSTRIES CMN															
6367.T	(8,200)	JPY	18,770.000000	(65,817,500.00)	(153,914,000.00)		0.230000	ACT/365					(17,622.43)	0.00	475,504.29
JP3481800005	(3,500)	1.000000	18,830.147354	(65,310,000.00)	(154,407,208.31)	493,208.31	(25.000000)	1	(39.26)	(81.59)	92.00	0.00	(1.18)	0.00	475,504.29
DENA CMN															
2432.T	(5,900)	JPY	2,840.000000	(23,425,200.00)	(16,756,000.00)		0.230000	ACT/365					611,991.50	0.00	2,347,955.15
JP3548610009	(8,100)	1.000000	3,134.233884	(25,388,979.91)	(18,491,979.91)	1,735,979.92	(25.000000)	1	(0.46)	(16.27)	92.00	0.00	(4.81)	0.00	2,347,955.15
DENKA COMPANY LIMITED CMN															
4061.T	(600)	JPY	2,204.000000	(1,331,700.00)	(1,322,400.00)		0.230000	ACT/365					0.00	0.00	17,584.06
JP3549600009	(600)	1.000000	2,233.309040	(1,339,985.42)	(1,339,985.42)	17,585.42	(25.000000)	1	(0.68)	(1.37)	92.00	0.00	0.00	0.00	17,584.06
DENTSU GROUP CMN															
4324.T	0	JPY	3,655.000000	0.00	0.00		0.000000	ACT/365					32,112.76	0.00	32,112.76
JP3551520004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	0.00	(1.40)	0.00	32,112.76

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
DMG MORI CO., LTD. CMN															
6141.T	(5,300)	JPY	2,454.000000	(13,165,200.00)	(13,006,200.00)		0.230000	ACT/365					0.00	0.00	227,886.26
JP3924800000	(5,300)	1.000000	2,543.000000	(13,477,900.00)	(13,477,900.00)	471,700.00	(25.000000)	1	(5.24)	(13.74)	92.00	(243,800.00)	0.00	0.00	227,981.45
EBARA CORPORATION CMN															
6361.T	(3,100)	JPY	2,642.500000	0.00	(8,191,750.00)		0.226996	ACT/365					0.00	0.00	56,163.85
JP3166000004	0	1.000000	2,660.617371	0.00	(8,247,913.85)	56,163.85	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	56,163.85
EISAI CO., LTD. CMN															
4523.T	(11,400)	JPY	4,358.000000	(32,345,400.00)	(49,681,200.00)		0.230000	ACT/365					0.00	0.00	(90,181.11)
JP3160400002	(7,400)	1.000000	4,350.092873	(32,034,600.00)	(49,591,058.76)	(90,141.24)	(25.000000)	1	(19.68)	(39.87)	92.00	0.00	0.00	0.00	(90,181.11)
ENEOS HOLDINGS CMN															
5020.T	0	JPY	824.800000	0.00	0.00		0.000000	ACT/365					(695,177.19)	0.00	(695,212.60)
JP3386450005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(35.41)	92.00	0.00	(35.41)	0.00	(695,212.60)
FANUC CORP. CMN															
6954.T	(5,400)	JPY	4,201.000000	(34,739,500.00)	(22,685,400.00)		0.230000	ACT/365					8,680.96	0.00	(24,641.17)
JP3802400006	(8,500)	1.000000	4,194.836029	(35,487,500.00)	(22,652,114.55)	(33,285.44)	(25.000000)	1	(14.32)	(36.68)	92.00	0.00	(24.17)	0.00	(24,641.17)
FERROTEC CORPORATION CMN															
6890.T	(8,700)	JPY	2,663.000000	(22,289,400.00)	(23,168,100.00)		0.230000	ACT/365					0.00	0.00	(700,940.81)
JP3802720007	(8,700)	1.000000	2,582.434863	(22,467,183.31)	(22,467,183.31)	(700,916.69)	(25.000000)	1	(11.09)	(24.12)	92.00	0.00	0.00	0.00	(700,940.81)
FINANCIAL PARTNERS GROUP CMN															
7148.T	(14,500)	JPY	2,783.000000	(41,313,600.00)	(40,353,500.00)		0.230000	ACT/365					0.00	0.00	1,621,634.78
JP3166990006	(14,400)	1.000000	2,894.840092	(41,688,000.00)	(41,975,181.33)	1,621,681.33	(25.000000)	1	(20.28)	(46.55)	92.00	0.00	0.00	0.00	1,621,634.78
FREEE CMN															
4478.T	(10,000)	JPY	3,145.000000	(29,230,000.00)	(31,450,000.00)		0.230000	ACT/365					0.00	0.00	(1,102,998.92)
JP3826520003	(10,000)	1.000000	3,035.000000	(30,350,000.00)	(30,350,000.00)	(1,100,000.00)	(207.000000)	1	(1,466.45)	(2,998.92)	92.00	0.00	0.00	0.00	(1,102,998.92)
FUJITSU CMN															
6702.T	(23,300)	JPY	2,860.000000	0.00	(66,638,000.00)		0.226996	ACT/365					0.00	0.00	26,866.50
JP3818000006	0	1.000000	2,861.153069	0.00	(66,664,866.50)	26,866.50	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	26,866.50
GENDA INC. CMN															
9166.T	(900)	JPY	2,753.000000	(2,777,500.00)	(2,477,700.00)		0.230000	ACT/365					(27,135.11)	0.00	(197,279.43)
JP3386890002	(1,100)	1.000000	2,565.000000	(2,821,500.00)	(2,308,500.00)	(169,200.00)	(638.636300)	1	(468.20)	(944.32)	92.00	0.00	(262.46)	0.00	(197,279.43)
GS YUASA CMN															
6674.T	(1,900)	JPY	2,617.500000	(5,014,100.00)	(4,973,250.00)		0.230000	ACT/365					0.00	0.00	63,644.22
JP3385820000	(1,900)	1.000000	2,651.000000	(5,036,900.00)	(5,036,900.00)	63,650.00	(25.000000)	1	(2.60)	(5.78)	92.00	0.00	0.00	0.00	63,644.22
HARMONIC DRIVE SYSTEMS INC. CMN															
6324.T	(12,900)	JPY	3,680.000000	(49,868,000.00)	(47,472,000.00)		0.230000	ACT/365					(828,032.12)	0.00	(5,149,616.74)
JP3765150002	(13,700)	1.000000	3,345.000000	(45,826,500.00)	(43,150,500.00)	(4,321,500.00)	(25.000000)	1	(52.79)	(84.62)	92.00	0.00	(10.57)	0.00	(5,149,616.74)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
HINO MOTORS LTD CMN															
7205.T	(74,000)	JPY	545.600000	(41,987,400.00)	(40,374,400.00)		0.230000	ACT/365					58,943.47	0.00	1,568,502.69
JP3792600003	(76,900)	1.000000	566.000000	(43,525,400.00)	(41,884,000.00)	1,509,600.00	(25.000000)	1	(13.32)	(40.78)	92.00	0.00	(2.25)	0.00	1,568,502.69
HIS CMN															
9603.T	(15,400)	JPY	1,388.000000	(20,604,500.00)	(21,375,200.00)		0.230000	ACT/365					2,090.75	0.00	825,334.51
JP3160740001	(14,500)	1.000000	1,441.540925	(20,915,823.10)	(22,199,730.25)	824,530.25	(136.206800)	1	(637.10)	(1,286.49)	92.00	0.00	(13.96)	0.00	825,334.51
HITACHI CONSTRUCTION MACHINE CMN															
6305.T	(3,100)	JPY	3,472.000000	(10,464,000.00)	(10,763,200.00)		0.230000	ACT/365					0.00	0.00	138,765.35
JP3787000003	(3,000)	1.000000	3,516.766834	(10,551,000.00)	(10,901,977.19)	138,777.18	(25.000000)	1	(5.19)	(11.83)	92.00	0.00	0.00	0.00	138,765.35
HOKKAIDO ELEC PWR CO INC CMN															
9509.T	(14,000)	JPY	811.100000	(11,590,600.00)	(11,355,400.00)		0.230000	ACT/365					0.00	0.00	320,586.83
JP3850200001	(14,000)	1.000000	834.000000	(11,676,000.00)	(11,676,000.00)	320,600.00	(25.000000)	1	(5.81)	(13.17)	92.00	0.00	0.00	0.00	320,586.83
HONDA MOTOR CMN															
7267.T	(4,800)	JPY	1,594.500000	(6,156,150.00)	(7,853,600.00)		0.230000	ACT/365					0.00	0.00	(228,551.73)
JP3854600008	(3,900)	1.000000	1,546.886768	(5,986,500.00)	(7,425,056.49)	(228,543.51)	(25.000000)	1	(4.44)	(8.21)	92.00	0.00	0.00	0.00	(228,551.73)
HORIBA LTD CMN															
6856.T	0	JPY	9,415.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(15,180.00)
JP3853000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(15,180.00)	0.00	0.00	(15,174.07)
IDEMITSU KOSAN CO.,LTD. CMN															
5019.T	(92,800)	JPY	1,051.000000	(99,775,700.00)	(97,532,800.00)		0.230000	ACT/365					(139,533.99)	0.00	(1,578,064.71)
JP3142500002	(95,800)	1.000000	1,035.500000	(99,200,900.00)	(96,094,400.00)	(1,438,400.00)	(25.000000)	1	(58.29)	(130.72)	92.00	0.00	(15.55)	0.00	(1,578,064.71)
IHI CORPORATION CMN															
7013.T	0	JPY	8,325.000000	0.00	0.00		0.000000	ACT/365					97,824.81	0.00	97,823.16
JP3134800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.64)	100.00	0.00	(1.64)	0.00	97,823.16
INFORICH CMN															
9338.T	(1,300)	JPY	4,175.000000	(5,505,500.00)	(5,427,500.00)		0.230000	ACT/365					0.00	0.00	(8,377.94)
JP3153830009	(1,300)	1.000000	4,170.000000	(5,421,000.00)	(5,421,000.00)	(6,500.00)	(650.000000)	1	(946.27)	(1,877.94)	92.00	0.00	0.00	0.00	(8,377.94)
INFRENEER HOLDINGS INC. CMN															
5076.T	(8,000)	JPY	1,193.000000	(15,792,050.00)	(9,544,000.00)		0.230000	ACT/365					122,621.49	0.00	346,603.73
JP3153850007	(13,100)	1.000000	1,221.000000	(15,995,100.00)	(9,768,000.00)	224,000.00	(25.000000)	1	(7.37)	(17.76)	92.00	0.00	(9.53)	0.00	346,603.73
INSTITUTE FOR Q-SHU PIONEERS O CMN															
5595.T	(5,900)	JPY	1,184.000000	(4,880,500.00)	(6,985,600.00)		0.230000	ACT/365					0.00	0.00	(392,235.57)
JP3244850008	(4,300)	1.000000	1,118.556053	(4,764,400.00)	(6,599,480.71)	(386,119.29)	(2,337.209300)	1	(3,095.11)	(6,116.28)	92.00	0.00	0.00	0.00	(392,235.57)
ISETAN MITSUKOSHI HOLDINGS CMN															
3099.T	(2,700)	JPY	2,586.500000	(22,268,900.00)	(6,983,550.00)		0.230000	ACT/365					659,040.07	0.00	1,107,212.25
JP3894900004	(8,300)	1.000000	2,752.500000	(22,845,750.00)	(7,431,750.00)	448,200.00	(25.000000)	1	(8.57)	(27.82)	92.00	0.00	(23.82)	0.00	1,107,212.25

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ITO EN, LTD.															
2593.T	(21,000)	JPY	3,420.000000	(71,841,000.00)	(71,820,000.00)		0.230000	ACT/365					0.00	0.00	2,488,184.49
JP3143000002	(21,000)	1.000000	3,538.488318	(74,308,254.69)	(74,308,254.69)	2,488,254.69	(25.000000)	1	(23.82)	(70.20)	92.00	0.00	0.00	0.00	2,488,184.49
IWATANI INTERNATIONAL CMN															
8088.T	(4,400)	JPY	1,780.000000	(8,505,600.00)	(7,832,000.00)		0.230000	ACT/365					8,692.10	0.00	92,282.70
JP3151600008	(4,800)	1.000000	1,799.000000	(8,635,200.00)	(7,915,600.00)	83,600.00	(25.000000)	1	(3.84)	(9.40)	92.00	0.00	(1.25)	0.00	92,282.70
JAPAN AIRPORT TERMINAL CMN															
9706.T	(10,500)	JPY	4,852.000000	(51,450,000.00)	(50,946,000.00)		0.230000	ACT/365					0.00	0.00	1,553,945.34
JP3699400002	(10,500)	1.000000	5,000.000000	(52,500,000.00)	(52,500,000.00)	1,554,000.00	(25.000000)	1	(21.58)	(54.66)	92.00	0.00	0.00	0.00	1,553,945.34
JFE HOLDINGS CMN															
5411.T	(85,600)	JPY	1,778.500000	(165,383,400.00)	(152,239,600.00)		0.230000	ACT/365					(2,540.75)	0.00	82,866.95
JP3386030005	(93,200)	1.000000	1,779.500000	(165,849,400.00)	(152,325,200.00)	85,600.00	(25.000000)	1	(87.68)	(192.30)	92.00	0.00	(23.58)	0.00	82,866.95
JGC HOLDINGS CMN															
1963.T	(50,800)	JPY	1,323.500000	(67,272,700.00)	(67,233,800.00)		0.230000	ACT/365					0.00	0.00	(398,434.74)
JP3667600005	(50,600)	1.000000	1,315.658429	(66,569,515.46)	(66,835,448.17)	(398,351.83)	(25.000000)	1	(41.29)	(82.91)	92.00	0.00	0.00	0.00	(398,434.74)
K'S HOLDINGS CMN															
8282.T	(38,500)	JPY	1,407.000000	(53,025,050.00)	(54,169,500.00)		0.230000	ACT/365					0.00	0.00	40,810.10
JP3277150003	(37,700)	1.000000	1,408.061603	(53,083,194.98)	(54,210,371.71)	40,871.71	(25.000000)	1	(28.69)	(61.60)	92.00	0.00	0.00	0.00	40,810.10
KADOKAWA CORPORATION CMN															
9468.T	(300)	JPY	3,216.000000	0.00	(964,800.00)		0.226996	ACT/365					0.00	0.00	(262.70)
JP3214350005	0	1.000000	3,215.124337	0.00	(964,537.30)	(262.70)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(262.70)
KAJIMA CMN															
1812.T	(80,200)	JPY	2,800.000000	(240,408,000.00)	(224,560,000.00)		0.230000	ACT/365					276,887.91	0.00	6,772,812.11
JP3210200006	(84,000)	1.000000	2,881.000000	(242,004,000.00)	(231,056,200.00)	6,496,200.00	(25.000000)	1	(121.67)	(275.80)	92.00	0.00	(19.61)	0.00	6,772,812.11
KANSAI ELECTRIC POWER COMPANY CMN															
9503.T	(2,100)	JPY	1,719.500000	(2,087,400.00)	(3,610,950.00)		0.230000	ACT/365					0.00	0.00	43,074.28
JP3228600007	(1,200)	1.000000	1,740.012599	(2,103,927.22)	(3,654,026.46)	43,076.46	(25.000000)	1	(1.04)	(2.18)	92.00	0.00	0.00	0.00	43,074.28
KAO CORP LTD CMN															
4452.T	(7,800)	JPY	6,111.000000	(56,709,000.00)	(47,665,800.00)		0.230000	ACT/365					322,381.20	0.00	1,762,886.21
JP3205800000	(9,000)	1.000000	6,386.225561	(57,492,000.00)	(49,812,559.38)	2,146,759.38	(25.000000)	1	(26.14)	(62.37)	92.00	(706,192.00)	(12.62)	0.00	1,763,161.94
KASUMIGASEKI CAPITAL CMN															
3498.T	(5,100)	JPY	14,420.000000	(70,890,000.00)	(73,542,000.00)		0.230000	ACT/365					0.00	0.00	(5,031,934.75)
JP3211050004	(5,100)	1.000000	13,440.000000	(68,544,000.00)	(68,544,000.00)	(4,998,000.00)	(910.784300)	1	(17,257.26)	(33,934.75)	92.00	0.00	0.00	0.00	(5,031,934.75)
KINTETSU CORP CMN															
9041.T	(1,400)	JPY	3,296.000000	(5,305,600.00)	(4,614,400.00)		0.230000	ACT/365					256.99	0.00	19,850.68
JP3260800002	(1,600)	1.000000	3,310.000000	(5,296,000.00)	(4,634,000.00)	19,600.00	(25.000000)	1	(2.97)	(6.30)	92.00	0.00	(1.22)	0.00	19,850.68

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
KIRIN HOLDINGS COMPANY, LTD CMN															
2503.T	(60,700)	JPY	1,992.000000	(114,679,200.00)	(120,914,400.00)		0.230000	ACT/365					268,175.62	0.00	1,585,400.40
JP3258000003	(56,800)	1.000000	2,046.416651	(116,383,200.00)	(124,217,490.74)	3,303,090.74	(25.000000)	1	(52.10)	(137.96)	92.00	(1,985,728.00)	(12.52)	0.00	1,586,175.72
KOBAYASHI PHARMACEUTICAL CO CMN															
4967.T	(4,700)	JPY	6,011.000000	(28,641,800.00)	(28,251,700.00)		0.230000	ACT/365					0.00	0.00	774,153.88
JP3301100008	(4,700)	1.000000	6,230.000000	(29,281,000.00)	(29,281,000.00)	1,029,300.00	(25.000000)	1	(11.67)	(30.12)	92.00	(255,116.00)	0.00	0.00	774,253.49
KOBE BUSSAN CMN															
3038.T	0	JPY	3,375.000000	0.00	0.00		0.000000	ACT/365					9,173.33	0.00	9,165.31
JP3291200008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.02)	92.00	0.00	(8.02)	0.00	9,165.31
KOBE STEEL CMN															
5406.T	(16,900)	JPY	1,573.500000	(27,904,800.00)	(26,592,150.00)		0.230000	ACT/365					(3,992.63)	0.00	88,923.65
JP3289800009	(17,600)	1.000000	1,579.000000	(27,790,400.00)	(26,685,100.00)	92,950.00	(25.000000)	1	(16.01)	(33.72)	92.00	0.00	(2.23)	0.00	88,923.65
KOKUSAI ELECTRIC CMN															
6525.T	(400)	JPY	2,452.000000	0.00	(980,800.00)		0.226998	ACT/365					0.00	0.00	(15,962.72)
JP3293330001	0	1.000000	2,412.093204	0.00	(964,837.28)	(15,962.72)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(15,962.72)
KOSE CORPORATION. CMN															
4922.T	(200)	JPY	6,843.000000	(1,378,600.00)	(1,368,600.00)		0.230000	ACT/365					0.00	0.00	59,452.99
JP3283650004	(200)	1.000000	7,140.269185	(1,428,053.84)	(1,428,053.84)	59,453.84	(25.000000)	1	(0.44)	(0.84)	92.00	0.00	0.00	0.00	59,452.99
KUSURI NO AOKI HOLDINGS ORD CMN															
3549.T	(1,500)	JPY	3,258.000000	(3,751,200.00)	(4,887,000.00)		0.230000	ACT/365					0.00	0.00	(19,246.81)
JP3266190002	(1,200)	1.000000	3,253.757815	(3,907,200.00)	(4,880,636.72)	(6,363.28)	(25.000000)	1	(1.07)	(3.53)	92.00	(12,880.00)	0.00	0.00	(19,246.19)
KYOCERA CORPORATION CMN															
6971.T	(8,900)	JPY	1,640.000000	0.00	(14,596,000.00)		0.226998	ACT/365					0.00	0.00	230,986.19
JP3249600002	0	1.000000	1,665.953504	0.00	(14,826,986.19)	230,986.19	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	230,986.19
KYORITSU MAINTENANCE CMN															
9616.T	(47,500)	JPY	2,885.500000	(134,802,450.00)	(137,061,250.00)		0.230000	ACT/365					0.00	0.00	2,027,736.23
JP3253900009	(46,300)	1.000000	2,928.192405	(135,593,066.52)	(139,089,139.26)	2,027,889.26	(25.000000)	1	(68.88)	(153.03)	92.00	0.00	0.00	0.00	2,027,736.23
LAND CMN															
8918.T	(619,200)	JPY	7.000000	(4,222,400.00)	(4,334,400.00)		0.230000	ACT/365					0.00	0.00	1,429.81
JP3968800007	(603,200)	1.000000	7.002411	(4,222,400.00)	(4,335,892.62)	1,492.62	(50.000000)	1	(31.23)	(62.82)	92.00	0.00	0.00	0.00	1,429.81
LIFEDRINK COMPANY CMN															
2585.T	(4,300)	JPY	2,331.000000	(10,650,200.00)	(10,023,300.00)		0.230000	ACT/365					(14,560.07)	0.00	(259,672.40)
JP3966680005	(4,700)	1.000000	2,274.000000	(10,687,800.00)	(9,778,200.00)	(245,100.00)	(25.000000)	1	(5.60)	(12.33)	92.00	0.00	(1.44)	0.00	(259,672.40)
MARUBENI CORPORATION CMN															
8002.T	(7,600)	JPY	2,321.000000	(20,162,000.00)	(17,639,600.00)		0.230000	ACT/365					55,863.68	0.00	599,240.91
JP3877600001	(8,500)	1.000000	2,392.500000	(20,336,250.00)	(18,183,000.00)	543,400.00	(25.000000)	1	(9.95)	(22.76)	92.00	0.00	(3.58)	0.00	599,240.91

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
MATSUKIYOCOCOKARA CMN															
3088.T	(55,600)	JPY	2,295.000000	(129,623,050.00)	(127,602,000.00)		0.230000	ACT/365					222,620.82	0.00	776,235.33
JP3869010003	(57,700)	1.000000	2,304.959626	(132,998,500.00)	(128,155,755.20)	553,755.20	(25.000000)	1	(49.76)	(140.68)	92.00	0.00	(12.67)	0.00	776,235.33
MEDLEY CMN															
4480.T	(700)	JPY	3,675.000000	(2,621,500.00)	(2,572,500.00)		0.230000	ACT/365					0.00	0.00	111,997.27
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	112,000.00	(25.000000)	1	(1.04)	(2.73)	92.00	0.00	0.00	0.00	111,997.27
MERCARI CMN															
4385.T	(23,500)	JPY	1,697.500000	(38,012,000.00)	(39,891,250.00)		0.230000	ACT/365					0.00	0.00	2,071,242.65
JP3921290007	(22,100)	1.000000	1,785.639431	(39,548,533.54)	(41,962,526.62)	2,071,276.62	(25.000000)	1	(11.15)	(33.97)	92.00	0.00	0.00	0.00	2,071,242.65
MITSUBISHI MOTORS CMN															
7211.T	(17,300)	JPY	502.900000	(9,429,450.00)	(8,700,170.00)		0.230000	ACT/365					22,519.92	0.00	536,321.22
JP3899800001	(18,500)	1.000000	532.600000	(9,853,100.00)	(9,213,980.00)	513,810.00	(25.000000)	1	(2.50)	(8.71)	92.00	0.00	(0.56)	0.00	536,321.22
MITSUBISHI UFJ FINANCIAL GROUP CMN															
8306.T	(64,400)	JPY	1,919.000000	0.00	(123,583,600.00)		0.226998	ACT/365					0.00	0.00	(37,931.02)
JP3902900004	0	1.000000	1,918.411009	0.00	(123,545,668.98)	(37,931.02)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(37,931.02)
MITSUI E&S CMN															
7003.T	0	JPY	1,672.000000	(1,207,500.00)	0.00		0.230000	ACT/365					165,559.34	0.00	165,556.76
JP3891600003	(700)	1.000000	0.000000	(1,289,400.00)	0.00	0.00	(25.000000)	1	(0.15)	(2.58)	92.00	0.00	(2.58)	0.00	165,556.76
MITSUI O.S.K. LINES LTD CMN															
9104.T	(6,200)	JPY	5,676.000000	0.00	(35,191,200.00)		0.226996	ACT/365					0.00	0.00	(835,733.25)
JP3362700001	0	1.000000	5,541.204314	0.00	(34,355,466.75)	(835,733.25)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(835,733.25)
MODEC CMN															
6269.T	(7,800)	JPY	3,510.000000	(27,105,000.00)	(27,378,000.00)		0.230000	ACT/365					0.00	0.00	(1,502,317.68)
JP3888250002	(7,800)	1.000000	3,345.000000	(26,091,000.00)	(26,091,000.00)	(1,287,000.00)	(25.000000)	1	(21.24)	(37.68)	92.00	(215,280.00)	0.00	0.00	(1,502,233.63)
MONEY FORWARD, INC. CMN															
3994.T	(5,500)	JPY	4,921.000000	(26,312,000.00)	(27,065,500.00)		0.230000	ACT/365					0.00	0.00	(495,029.53)
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	(495,000.00)	(25.000000)	1	(12.79)	(29.53)	92.00	0.00	0.00	0.00	(495,029.53)
MURATA MFG. CO., LTD. CMN															
6981.T	(3,300)	JPY	2,603.000000	(8,082,474.60)	(8,589,900.00)		0.230000	ACT/365					0.00	0.00	(252,896.37)
JP3914400001	(3,200)	1.000000	2,526.366078	(8,082,474.60)	(8,337,008.06)	(252,891.94)	(25.000000)	1	(4.43)	(4.43)	92.00	0.00	0.00	0.00	(252,896.37)
NABTESCO CMN															
6268.T	(2,700)	JPY	2,802.000000	(8,316,000.00)	(7,565,400.00)		0.230000	ACT/365					(3,059.70)	0.00	(108,309.42)
JP3651210001	(3,000)	1.000000	2,808.000000	(8,424,000.00)	(7,581,600.00)	16,200.00	(25.000000)	1	(3.88)	(9.72)	92.00	(121,440.00)	(1.45)	0.00	(108,262.00)
NAMURA SHIPBUILDING CO., LTD. CMN															
7014.T	(11,300)	JPY	1,923.000000	(16,634,400.00)	(21,729,900.00)		0.230000	ACT/365					0.00	0.00	(1,396,170.08)
JP3651400008	(8,700)	1.000000	1,799.572223	(15,198,900.00)	(20,335,166.12)	(1,394,733.88)	(186.494200)	1	(754.15)	(1,436.20)	92.00	0.00	0.00	0.00	(1,396,170.08)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
NEC CORPORATION CMN															
6701.T	0	JPY	13,280.000000	(29,645,000.00)	0.00		0.230000	ACT/365					737,229.39	0.00	737,194.06
JP3733000008	(2,200)	1.000000	0.000000	(30,184,000.00)	0.00	0.00	(25.000000)	1	(12.85)	(35.33)	92.00	0.00	(44.76)	0.00	737,194.06
NEXON CO.LTD. CMN															
3659.T	0	JPY	2,204.500000	(23,174,450.00)	0.00		0.230000	ACT/365					1,716,201.47	0.00	1,551,958.87
JP3758190007	(10,100)	1.000000	0.000000	(24,002,650.00)	0.00	0.00	(25.000000)	1	(7.48)	(22.60)	92.00	(164,220.00)	(26.57)	0.00	1,551,996.34
NEXTAGE CO. LTD. CMN															
3186.T	(1,300)	JPY	1,416.000000	0.00	(1,840,800.00)		0.226998	ACT/365					0.00	0.00	(647,049.61)
JP3758210003	0	1.000000	1,439.060301	0.00	(1,870,778.39)	29,978.39	(100.000000)	0	0.00	0.00	-	(677,028.00)	0.00	0.00	(646,949.28)
NIDEC CMN															
6594.T	(12,100)	JPY	2,933.000000	0.00	(35,489,300.00)		0.226998	ACT/365					0.00	0.00	(65,252.71)
JP3734800000	0	1.000000	2,927.607214	0.00	(35,424,047.29)	(65,252.71)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(65,252.71)
NIHON KOHDEN CORP. CMN															
6849.T	(24,200)	JPY	2,090.500000	(50,622,050.00)	(50,590,100.00)		0.230000	ACT/365					0.00	0.00	1,576,784.47
JP3706800004	(24,100)	1.000000	2,155.658534	(51,959,600.00)	(52,166,936.52)	1,576,836.52	(25.000000)	1	(19.31)	(52.05)	92.00	0.00	0.00	0.00	1,576,784.47
NIPPON ELEC GLASS CO LTD															
5214.T	(22,800)	JPY	3,520.000000	(76,881,600.00)	(80,256,000.00)		0.230000	ACT/365					0.00	0.00	(4,797,442.69)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(3,397,200.00)	(25.000000)	1	(42.27)	(90.70)	92.05	(1,400,151.99)	0.00	0.00	(4,796,896.00)
NIPPON STEEL CMN															
5401.T	0	JPY	3,134.000000	(19,263,800.00)	0.00		0.230000	ACT/365					391,970.94	0.00	391,945.27
JP3381000003	(6,100)	1.000000	0.000000	(19,410,200.00)	0.00	0.00	(25.000000)	1	(9.63)	(25.67)	92.00	0.00	(32.18)	0.00	391,945.27
NISSAN MOTOR CMN															
7201.T	(21,900)	JPY	467.400000	(15,919,200.00)	(10,236,060.00)		0.230000	ACT/365					442,933.98	0.00	718,847.58
JP3672400003	(33,500)	1.000000	480.000000	(16,080,000.00)	(10,512,000.00)	275,940.00	(25.000000)	1	(7.71)	(26.40)	92.00	0.00	(18.16)	0.00	718,847.58
NOMURA MICRO SCIENCE CMN															
6254.T	(45,100)	JPY	2,732.000000	(156,010,500.00)	(123,213,200.00)		0.230000	ACT/365					(7,814,826.23)	0.00	(26,810,623.82)
JP3762950008	(55,500)	1.000000	2,311.000000	(128,260,500.00)	(104,226,100.00)	(18,987,100.00)	(126.396300)	1	(4,594.29)	(8,697.58)	92.00	0.00	(2,034.65)	0.00	(26,810,623.82)
OJI HOLDINGS CMN															
3861.T	(55,300)	JPY	601.300000	(33,148,200.00)	(33,251,890.00)		0.230000	ACT/365					(2,847.92)	0.00	151,016.73
JP3174410005	(54,700)	1.000000	604.083119	(33,044,270.00)	(33,405,796.50)	153,906.50	(25.000000)	1	(18.82)	(41.85)	92.00	0.00	(2.21)	0.00	151,016.73
OLYMPUS CMN															
7733.T	(9,400)	JPY	2,404.500000	(47,457,500.00)	(22,602,300.00)		0.230000	ACT/365					411,616.26	0.00	91,964.86
JP3201200007	(20,500)	1.000000	2,370.500000	(48,595,250.00)	(22,282,700.00)	(319,600.00)	(25.000000)	1	(18.83)	(51.40)	92.00	0.00	(28.72)	0.00	91,964.86
OMRON CORPORATION CMN															
6645.T	(11,500)	JPY	4,933.000000	(134,108,000.00)	(56,729,500.00)		0.230000	ACT/365					5,533,723.11	0.00	10,363,580.38
JP3197800000	(26,000)	1.000000	5,353.000000	(139,178,000.00)	(61,559,500.00)	4,830,000.00	(25.000000)	1	(41.54)	(142.73)	92.00	0.00	(102.00)	0.00	10,363,580.38

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ORGANO CORPORATION CMN															
6368.T	(7,000)	JPY	8,800.000000	(58,374,000.00)	(61,600,000.00)		0.230000	ACT/365					0.00	0.00	(4,160,134.84)
JP3201600008	(6,900)	1.000000	8,205.706300	(56,580,000.00)	(57,439,944.10)	(4,160,055.90)	(25.000000)	1	(43.29)	(78.94)	92.00	0.00	0.00	0.00	(4,160,134.84)
ORIENTAL LAND CO CMN															
4661.T	(25,900)	JPY	3,364.000000	(66,690,000.00)	(87,127,600.00)		0.230000	ACT/365					0.00	0.00	1,758,893.21
JP3198900007	(19,500)	1.000000	3,431.913926	(66,729,710.98)	(88,886,570.69)	1,758,970.69	(25.000000)	1	(36.29)	(77.48)	92.00	0.00	0.00	0.00	1,758,893.21
OSAKA GAS CO., LTD. CMN															
9532.T	(18,400)	JPY	3,351.000000	(64,337,400.00)	(61,658,400.00)		0.230000	ACT/365					20,256.34	0.00	2,025,780.65
JP3180400008	(18,600)	1.000000	3,460.000000	(64,356,000.00)	(63,664,000.00)	2,005,600.00	(25.000000)	1	(35.14)	(75.69)	92.00	0.00	(1.19)	0.00	2,025,780.65
PLAID INC. (JAPAN) CMN															
4165.T	(3,900)	JPY	958.000000	(2,486,738.35)	(3,736,200.00)		0.230000	ACT/365					0.00	0.00	106,295.56
JP3833270006	(2,500)	1.000000	985.294926	(2,486,738.35)	(3,842,650.21)	106,450.21	(25.000000)	1	(154.65)	(154.65)	92.00	0.00	0.00	0.00	106,295.56
POLA ORBIS HOLDINGS CMN															
4927.T	(1,200)	JPY	1,404.000000	(1,689,600.00)	(1,684,800.00)		0.230000	ACT/365					0.00	0.00	3,119.27
JP3855900001	(1,200)	1.000000	1,423.253336	(1,707,904.00)	(1,707,904.00)	23,104.00	(66.666600)	1	(20.10)	(20.73)	92.00	(19,964.00)	0.00	0.00	3,127.07
RAKUTEN BANK CMN															
5838.T	(1,800)	JPY	4,631.000000	(8,227,000.00)	(8,335,800.00)		0.230000	ACT/365					2,871.46	0.00	(376,937.26)
JP3967220009	(1,900)	1.000000	4,420.000000	(8,398,000.00)	(7,956,000.00)	(379,800.00)	(25.000000)	1	(3.43)	(8.72)	92.00	0.00	(0.46)	0.00	(376,937.26)
RAKUTEN GROUP CMN															
4755.T	(4,600)	JPY	920.100000	0.00	(4,232,460.00)		0.226996	ACT/365					0.00	0.00	(160,234.71)
JP3967200001	0	1.000000	885.266367	0.00	(4,072,225.29)	(160,234.71)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(160,234.71)
RENASAS ELECTRONICS CMN															
6723.T	(6,800)	JPY	2,111.000000	0.00	(14,354,800.00)		0.226998	ACT/365					0.00	0.00	(2,132.98)
JP3164720009	0	1.000000	2,110.686326	0.00	(14,352,667.02)	(2,132.98)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(2,132.98)
RESORTTRUST INC CMN															
4681.T	(23,300)	JPY	3,083.000000	(72,876,800.00)	(71,833,900.00)		0.230000	ACT/365					20,819.67	0.00	1,362,060.80
JP3974450003	(23,600)	1.000000	3,140.567311	(74,123,538.40)	(73,175,218.35)	1,341,318.35	(25.000000)	1	(32.08)	(77.22)	92.05	0.00	(2.07)	0.00	1,362,060.80
RINNAI CORP. CMN															
5947.T	(18,100)	JPY	3,227.000000	(58,972,000.00)	(58,408,700.00)		0.230000	ACT/365					40,027.23	0.00	586,974.62
JP3977400005	(18,400)	1.000000	3,257.221626	(59,965,600.00)	(58,955,711.43)	547,011.43	(25.000000)	1	(26.05)	(64.04)	92.04	0.00	(4.37)	0.00	586,974.62
ROHM CO LTD ORD CMN															
6963.T	(6,500)	JPY	1,559.500000	(2,845,215.05)	(10,136,750.00)		0.230000	ACT/365					0.00	0.00	(138,401.49)
JP3982800009	(1,900)	1.000000	1,538.207702	(2,845,215.05)	(9,998,350.07)	(138,399.93)	(25.000000)	1	(1.56)	(1.56)	92.00	0.00	0.00	0.00	(138,401.49)
RORZE CMN															
6323.T	(1,900)	JPY	1,653.500000	(1,236,019.65)	(3,141,650.00)		0.230000	ACT/365					0.00	0.00	(119,197.15)
JP3982200002	(800)	1.000000	1,590.765015	(1,236,019.65)	(3,022,453.53)	(119,196.47)	(25.000000)	1	(0.68)	(0.68)	92.00	0.00	0.00	0.00	(119,197.15)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
ROUND ONE CORP CMN															
4680.T	0	JPY	1,214.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(3,312.00)
JP3966800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(3,312.00)	0.00	0.00	(3,310.71)
SAKURA INTERNET INC. CMN															
3778.T	(200)	JPY	4,730.000000	0.00	(946,000.00)		0.226996	ACT/365					0.00	0.00	(20,560.16)
JP3317300006	0	1.000000	4,627.199212	0.00	(925,439.84)	(20,560.16)	(1,200.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(20,560.16)
SANKYO CO., LTD.															
6417.T	(7,900)	JPY	2,132.000000	(16,451,050.00)	(16,842,800.00)		0.230000	ACT/365					0.00	0.00	(4,381.91)
JP3326410002	(7,700)	1.000000	2,131.447520	(16,410,513.22)	(16,838,435.40)	(4,364.60)	(25.000000)	1	(9.27)	(17.32)	92.00	0.00	0.00	0.00	(4,381.91)
SANRIO CO LTD															
8136.T	(7,400)	JPY	5,295.000000	(48,905,500.00)	(39,183,000.00)		0.230000	ACT/365					142,448.99	0.00	1,955,386.66
JP3343200006	(8,900)	1.000000	5,540.000000	(49,306,000.00)	(40,996,000.00)	1,813,000.00	(25.000000)	1	(24.27)	(62.33)	92.00	0.00	(19.00)	0.00	1,955,386.66
SAPPORO HOLDINGS CMN															
2501.T	(1,400)	JPY	7,655.000000	(14,202,000.00)	(10,717,000.00)		0.230000	ACT/365					223,398.27	0.00	1,065,473.90
JP3320800000	(1,800)	1.000000	8,318.000000	(14,972,400.00)	(11,645,200.00)	928,200.00	(25.000000)	1	(2.93)	(12.36)	92.00	(86,112.00)	(3.08)	0.00	1,065,507.53
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
4887.T	(43,200)	JPY	2,125.500000	(92,835,200.00)	(91,821,600.00)		0.230000	ACT/365					1,836.14	0.00	1,103,328.49
JP3323040000	(43,300)	1.000000	2,151.000000	(93,138,300.00)	(92,923,200.00)	1,101,600.00	(25.000000)	1	(48.96)	(107.65)	92.46	0.00	(0.25)	0.00	1,103,328.49
SBI HOLDINGS, INC. CMN															
8473.T	(2,000)	JPY	4,043.000000	0.00	(8,086,000.00)		0.226998	ACT/365					0.00	0.00	60,170.46
JP3436120004	0	1.000000	4,073.085232	0.00	(8,146,170.46)	60,170.46	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	60,170.46
SBI SUMISHIN NET BANK CMN															
7163.T	(5,300)	JPY	3,755.000000	(22,040,000.00)	(19,901,500.00)		0.230000	ACT/365					10,828.27	0.00	196,301.50
JP3400650002	(5,800)	1.000000	3,790.000000	(21,982,000.00)	(20,087,000.00)	185,500.00	(25.000000)	1	(12.44)	(26.77)	92.00	0.00	(3.67)	0.00	196,301.50
SEGA SAMMY HOLDINGS, INC. CMN															
6460.T	(14,100)	JPY	2,980.000000	(42,209,700.00)	(42,018,000.00)		0.230000	ACT/365					0.00	0.00	1,352,369.98
JP3419050004	(13,700)	1.000000	3,075.916319	(42,141,200.00)	(43,370,420.10)	1,352,420.10	(25.000000)	1	(23.56)	(50.11)	92.00	0.00	0.00	0.00	1,352,369.98
SEKISUI CHEMICAL CO., LTD. CMN															
4204.T	0	JPY	2,647.000000	(3,213,600.00)	0.00		0.230000	ACT/365					54,435.92	0.00	54,428.10
JP3419400001	(1,200)	1.000000	0.000000	(3,258,000.00)	0.00	0.00	(25.000000)	1	(1.48)	(7.82)	92.00	0.00	(7.82)	0.00	54,428.10
SEKISUI HOUSE, LTD. CMN															
1928.T	(17,600)	JPY	3,703.000000	(70,650,400.00)	(65,172,800.00)		0.230000	ACT/365					80,289.01	0.00	1,470,606.19
JP3420600003	(18,800)	1.000000	3,782.000000	(71,101,600.00)	(66,563,200.00)	1,390,400.00	(25.000000)	1	(35.87)	(82.82)	92.00	0.00	(9.47)	0.00	1,470,606.19
SG HOLDINGS CO., LTD. CMN															
9143.T	(2,900)	JPY	1,510.000000	0.00	(4,379,000.00)		0.226998	ACT/365					0.00	0.00	(184.64)
JP3162770006	0	1.000000	1,509.936331	0.00	(4,378,815.36)	(184.64)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(184.64)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SHIMANO CORPORATION CMN															
7309.T	0	JPY	20,545.000000	(4,204,000.00)	0.00		0.230000	ACT/365					158,732.27	0.00	144,513.73
JP3358000002	(200)	1.000000	0.000000	(4,278,000.00)	0.00	0.00	(25.000000)	1	(1.84)	(4.53)	92.00	(14,214.00)	(6.36)	0.00	144,519.28
SHINKO ELEC IND CO LTD CMN															
6967.T	(5,900)	JPY	5,869.000000	(27,993,700.00)	(34,627,100.00)		0.230000	ACT/365					0.00	0.00	(805,616.37)
JP3375800004	(4,900)	1.000000	5,732.458656	(27,950,487.71)	(33,821,506.07)	(805,593.93)	(25.000000)	1	(15.61)	(22.44)	92.00	0.00	0.00	0.00	(805,616.37)
SHISEIDO CO., LTD. CMN															
4911.T	(37,300)	JPY	2,681.000000	(101,232,200.00)	(100,001,300.00)		0.230000	ACT/365					0.00	0.00	3,208,525.66
JP3351600006	(37,300)	1.000000	2,785.890859	(103,913,729.02)	(103,913,729.02)	3,912,429.02	(25.000000)	1	(38.57)	(103.36)	92.00	(703,800.00)	0.00	0.00	3,208,800.46
SOFTBANK GROUP CORP. CMN															
9984.T	(400)	JPY	9,371.000000	0.00	(3,748,400.00)		0.226996	ACT/365					0.00	0.00	32,654.22
JP3436100006	0	1.000000	9,452.635539	0.00	(3,781,054.22)	32,654.22	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	32,654.22
SOJITZ CORPORATION CMN															
2768.T	(2,600)	JPY	3,191.000000	(8,366,800.00)	(8,296,600.00)		0.230000	ACT/365					0.00	0.00	132,590.50
JP3663900003	(2,600)	1.000000	3,242.000000	(8,429,200.00)	(8,429,200.00)	132,600.00	(25.000000)	1	(4.19)	(9.50)	92.00	0.00	0.00	0.00	132,590.50
SQUARE ENIX HOLDINGS CO., LTD. CMN															
9684.T	(5,700)	JPY	6,179.000000	(35,254,500.00)	(35,220,300.00)		0.230000	ACT/365					0.00	0.00	(182,442.76)
JP3164630000	(5,700)	1.000000	6,147.000000	(35,037,900.00)	(35,037,900.00)	(182,400.00)	(25.000000)	1	(20.68)	(42.76)	92.00	0.00	0.00	0.00	(182,442.76)
SUBARU CORPORATION CMN															
7270.T	0	JPY	2,805.500000	(4,127,250.00)	0.00		0.230000	ACT/365					47,278.04	0.00	47,273.77
JP3814800003	(1,500)	1.000000	0.000000	(4,231,500.00)	0.00	0.00	(25.000000)	1	(1.60)	(4.27)	92.00	0.00	(4.27)	0.00	47,273.77
SUMCO CMN															
3436.T	(13,800)	JPY	1,206.000000	(14,641,798.22)	(16,642,800.00)		0.230000	ACT/365					0.00	0.00	(676,645.89)
JP3322930003	(12,700)	1.000000	1,156.968271	(14,641,798.22)	(15,966,162.14)	(676,637.86)	(25.000000)	1	(8.02)	(8.02)	92.00	0.00	0.00	0.00	(676,645.89)
SUMITOMO CORPORATION CMN															
8053.T	(2,900)	JPY	3,372.000000	(9,978,900.00)	(9,778,800.00)		0.230000	ACT/365					(2,756.14)	0.00	159,630.38
JP3404600003	(2,900)	1.000000	3,428.000000	(9,941,200.00)	(9,941,200.00)	162,400.00	(25.000000)	1	(5.71)	(13.48)	92.00	0.00	(1.51)	0.00	159,630.38
SUMITOMO DAINIPPON PHARMA CMN															
4506.T	(49,400)	JPY	560.000000	(26,751,000.00)	(27,664,000.00)		0.230000	ACT/365					0.00	0.00	138,105.64
JP3495000006	(48,200)	1.000000	562.796251	(27,132,978.28)	(27,802,134.78)	138,134.78	(25.000000)	1	(12.25)	(29.14)	92.00	0.00	0.00	0.00	138,105.64
SUMITOMO METAL MNG CMN															
5713.T	(3,400)	JPY	3,608.000000	(13,687,600.00)	(12,267,200.00)		0.230000	ACT/365					(6,194.33)	0.00	10,789.78
JP3402600005	(3,800)	1.000000	3,613.000000	(13,729,400.00)	(12,284,200.00)	17,000.00	(25.000000)	1	(7.24)	(15.89)	92.00	0.00	(2.62)	0.00	10,789.78
SUMITOMO MITSUI FIN GROUP, INC CMN															
8316.T	(10,000)	JPY	3,887.000000	0.00	(38,870,000.00)		0.226998	ACT/365					0.00	0.00	(22,325.26)
JP3890350006	0	1.000000	3,884.767474	0.00	(38,847,674.74)	(22,325.26)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(22,325.26)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
SUNWELS CMN															
9229.T	(5,200)	JPY	707.000000	(2,756,000.00)	(3,676,400.00)		0.230000	ACT/365					0.00	0.00	(6,624.38)
JP3324410004	(4,000)	1.000000	705.843466	(2,827,340.82)	(3,670,386.02)	(6,013.98)	(500.000000)	1	(359.72)	(610.40)	92.00	0.00	0.00	0.00	(6,624.38)
TAIHEIYO CEMENT CORPORATION CMN															
5233.T	(27,900)	JPY	3,467.000000	(98,905,500.00)	(96,729,300.00)		0.230000	ACT/365					0.00	0.00	3,347,890.13
JP3449020001	(27,900)	1.000000	3,587.000000	(100,077,300.00)	(100,077,300.00)	3,348,000.00	(25.000000)	1	(46.81)	(109.87)	92.10	0.00	0.00	0.00	3,347,890.13
TAIYO YUDEN CMN															
6976.T	(17,200)	JPY	2,299.500000	(38,029,000.00)	(39,551,400.00)		0.230000	ACT/365					0.00	0.00	(532,279.22)
JP3452000007	(17,000)	1.000000	2,268.555930	(38,560,291.83)	(39,019,162.00)	(532,238.00)	(25.000000)	1	(17.49)	(41.22)	92.00	0.00	0.00	0.00	(532,279.22)
TAKASHIMAYA CO LTD CMN															
8233.T	(4,800)	JPY	1,227.500000	(7,197,800.00)	(5,892,000.00)		0.230000	ACT/365					37,212.76	0.00	212,404.47
JP3456000003	(5,800)	1.000000	1,264.000000	(7,331,200.00)	(6,067,200.00)	175,200.00	(25.000000)	1	(3.10)	(8.28)	92.00	0.00	(2.14)	0.00	212,404.47
TAZMO CO., LTD. CMN															
6266.T	(1,200)	JPY	2,265.000000	(1,541,999.76)	(2,718,000.00)		0.230000	ACT/365					0.00	0.00	(48,696.17)
JP3468000009	(700)	1.000000	2,224.605391	(1,541,999.76)	(2,669,526.47)	(48,473.53)	(550.000000)	1	(222.64)	(222.64)	92.00	0.00	0.00	0.00	(48,696.17)
TDK CORP CMN															
6762.T	0	JPY	1,990.500000	0.00	0.00		0.000000	ACT/365					90,476.88	0.00	90,474.58
JP3538800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.30)	92.00	0.00	(2.30)	0.00	90,474.58
TEIJIN LTD CMN															
3401.T	(9,900)	JPY	1,305.500000	(10,732,500.00)	(12,924,450.00)		0.230000	ACT/365					0.00	0.00	258,252.83
JP3544000007	(8,100)	1.000000	1,331.587145	(10,815,766.60)	(13,182,712.74)	258,262.74	(25.000000)	1	(5.36)	(9.91)	92.00	0.00	0.00	0.00	258,252.83
TERUMO CORP CMN															
4543.T	0	JPY	3,014.000000	(21,000,000.00)	0.00		0.230000	ACT/365					468,989.82	0.00	468,962.72
JP3546800008	(7,000)	1.000000	0.000000	(21,434,000.00)	0.00	0.00	(25.000000)	1	(8.77)	(27.10)	92.00	0.00	(27.10)	0.00	468,962.72
THK CMN															
6481.T	(600)	JPY	3,665.000000	(4,786,600.00)	(2,199,000.00)		0.230000	ACT/365					(20,955.81)	0.00	(42,876.25)
JP3539250005	(1,300)	1.000000	3,680.000000	(4,784,000.00)	(2,208,000.00)	9,000.00	(25.000000)	1	(2.64)	(8.44)	92.00	(30,912.00)	(6.08)	0.00	(42,869.20)
TOHO GAS CO., LTD. CMN															
9533.T	(600)	JPY	4,134.000000	(2,533,200.00)	(2,480,400.00)		0.230000	ACT/365					0.00	0.00	70,197.11
JP3600200004	(600)	1.000000	4,251.000000	(2,550,600.00)	(2,550,600.00)	70,200.00	(25.000000)	1	(1.28)	(2.89)	92.00	0.00	0.00	0.00	70,197.11
TOHOKU ELECTRIC POWER CO INC CMN															
9506.T	(17,100)	JPY	1,148.500000	(17,992,800.00)	(19,639,350.00)		0.230000	ACT/365					0.00	0.00	572,138.47
JP3605400005	(15,300)	1.000000	1,181.959520	(18,140,242.43)	(20,211,507.79)	572,157.79	(25.000000)	1	(8.93)	(19.32)	92.00	0.00	0.00	0.00	572,138.47
TOKYO ELECTRON LTD CMN															
8035.T	(800)	JPY	27,540.000000	0.00	(22,032,000.00)		0.226996	ACT/365					0.00	0.00	(387,906.96)
JP3571400005	0	1.000000	27,055.116303	0.00	(21,644,093.04)	(387,906.96)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(387,906.96)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
TOKYO KEIKI INC. CMN															
7721.T	(1,000)	JPY	3,105.000000	(3,230,000.00)	(3,105,000.00)		0.230000	ACT/365					0.00	0.00	134,969.66
JP3624000000	(1,000)	1.000000	3,240.000000	(3,240,000.00)	(3,240,000.00)	135,000.00	(40.000000)	1	(14.98)	(30.34)	92.00	0.00	0.00	0.00	134,969.66
TOPCON CMN															
7732.T	(4,500)	JPY	2,739.000000	(13,202,400.00)	(12,325,500.00)		0.230000	ACT/365					30,196.62	0.00	477,933.46
JP3630400004	(4,800)	1.000000	2,838.500000	(13,624,800.00)	(12,773,250.00)	447,750.00	(25.000000)	1	(4.57)	(13.16)	92.00	0.00	(1.18)	0.00	477,933.46
TOPPAN PRINTING CO LTD CMN															
7911.T	(1,800)	JPY	4,244.000000	(10,829,000.00)	(7,639,200.00)		0.230000	ACT/365					(11,219.58)	0.00	(90,866.19)
JP3629000005	(2,600)	1.000000	4,199.757933	(10,926,764.28)	(7,559,564.28)	(79,635.72)	(25.000000)	1	(5.32)	(10.89)	92.00	0.00	(5.74)	0.00	(90,866.19)
TOWA CORP CMN															
6315.T	(4,500)	JPY	1,881.000000	(3,503,672.25)	(8,464,500.00)		0.230000	ACT/365					0.00	0.00	(748,903.47)
JP3555700008	(2,100)	1.000000	1,714.577434	(3,503,672.25)	(7,715,598.45)	(748,901.55)	(25.000000)	1	(1.92)	(1.92)	92.00	0.00	0.00	0.00	(748,903.47)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
5901.T	(25,900)	JPY	2,353.500000	(61,952,800.00)	(60,955,650.00)		0.230000	ACT/365					7,737.68	0.00	1,380,363.79
JP3613400005	(25,900)	1.000000	2,406.500000	(62,328,350.00)	(62,328,350.00)	1,372,700.00	(25.000000)	1	(31.58)	(73.89)	92.00	0.00	(3.03)	0.00	1,380,363.79
TOYOTA INDUSTRIES CMN															
6201.T	(14,300)	JPY	12,935.000000	(222,162,500.00)	(184,970,500.00)		0.230000	ACT/365					122,996.08	0.00	(878,256.88)
JP3634600005	(17,500)	1.000000	12,865.000000	(225,137,500.00)	(183,969,500.00)	(1,001,000.00)	(25.000000)	1	(102.99)	(252.96)	92.00	0.00	(69.14)	0.00	(878,256.88)
TSUBURAYA FIELDS HOLDINGS CMN															
2767.T	(16,500)	JPY	1,875.000000	(28,397,600.00)	(30,937,500.00)		0.230000	ACT/365					0.00	0.00	(660,066.93)
JP3802680003	(15,400)	1.000000	1,835.565609	(28,224,766.60)	(30,286,832.55)	(650,667.45)	(671.915500)	1	(5,049.76)	(9,399.48)	92.00	0.00	0.00	0.00	(660,066.93)
TSURUHA HOLDINGS CMN															
3391.T	(300)	JPY	8,574.000000	0.00	(2,572,200.00)		0.226998	ACT/365					0.00	0.00	6,432.38
JP3536150000	0	1.000000	8,595.441260	0.00	(2,578,632.38)	6,432.38	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	6,432.38
UBE INDUSTRIES LTD CMN															
4208.T	(2,400)	JPY	2,379.500000	(3,594,000.00)	(5,710,800.00)		0.230000	ACT/365					0.00	0.00	51,247.68
JP3158800007	(1,500)	1.000000	2,400.854498	(3,608,790.77)	(5,762,050.80)	51,250.80	(25.000000)	1	(1.88)	(3.11)	92.00	0.00	0.00	0.00	51,247.68
ULVAC, INC. CMN															
6728.T	(1,300)	JPY	6,437.000000	(6,130,000.00)	(8,368,100.00)		0.230000	ACT/365					0.00	0.00	(319,848.50)
JP3126190002	(1,000)	1.000000	6,190.967231	(6,158,680.23)	(8,048,257.40)	(319,842.60)	(25.000000)	1	(3.18)	(5.90)	92.00	0.00	0.00	0.00	(319,848.50)
UNICHARM CMN															
8113.T	(19,100)	JPY	1,250.500000	(27,526,450.00)	(23,884,550.00)		0.230000	ACT/365					103,986.65	0.00	894,758.41
JP3951600000	(21,700)	1.000000	1,302.500000	(28,264,250.00)	(24,877,750.00)	993,200.00	(25.000000)	1	(10.43)	(28.24)	92.00	(202,400.00)	(3.62)	0.00	894,804.59
WELCIA HOLDINGS CMN															
3141.T	(1,700)	JPY	2,026.000000	(1,214,700.00)	(3,444,200.00)		0.230000	ACT/365					0.00	0.00	41,502.17
JP3274280001	(600)	1.000000	2,050.413827	(1,232,100.00)	(3,485,703.51)	41,503.51	(25.000000)	1	(0.56)	(1.33)	92.00	0.00	0.00	0.00	41,502.17

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
JPY (Cont.)															
Short (Cont.)															
WEST HOLDINGS CORPORATION CMN															
1407.T	0	JPY	1,773.000000	0.00	0.00		0.000000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
YAMAHA CORPORATION CMN															
7951.T	(51,600)	JPY	1,100.000000	(56,063,400.00)	(56,760,000.00)		0.230000	ACT/365					0.00	0.00	1,511,875.33
JP3942600002	(51,600)	1.000000	1,129.300943	(58,271,928.64)	(58,271,928.64)	1,511,928.64	(25.000000)	1	(16.80)	(53.32)	92.00	0.00	0.00	0.00	1,511,875.33
YASKAWA ELECTRIC CORPORATION CMN															
6506.T	(23,400)	JPY	4,340.000000	(33,108,700.00)	(101,556,000.00)		0.230000	ACT/365					0.00	0.00	(2,580,770.76)
JP3932000007	(8,300)	1.000000	4,229.711789	(33,592,306.03)	(98,975,255.87)	(2,580,744.13)	(25.000000)	1	(15.09)	(26.63)	92.00	0.00	0.00	0.00	(2,580,770.76)
TOTAL Short				(4,391,169,787.89)	(4,587,700,330.00)								6,307,419.82	0.00	10,635,219.33
				(4,403,515,405.71)	(4,599,798,353.65)	12,098,023.65			(39,903.22)	(78,146.15)		(7,692,077.99)	(3,107.09)	0.00	10,637,888.18
TOTAL JPY				(712,550,447.45)	(634,799,090.00)	(46,999,127.37)			(88,531.95)	(176,765.01)		(2,266,337.99)	(14,074.69)	0.00	(37,773,686.74)
NZD															
Short															
INFRATIL LIMITED CMN															
IFT.NZ	(155,384)	NZD	11.980000	(1,812,021.84)	(1,861,500.32)		4.250000	ACT/365					0.00	0.00	90,900.63
NZIFTE0003S3	(148,041)	1.000000	12.561238	(1,863,488.52)	(1,951,815.44)	90,315.12	(35.000000)	1	199.61	585.51	100.00	0.00	0.00	0.00	90,900.63
SGD															
Long															
KEPPEL LTD CMN															
KPLM.SI	70,200	SGD	7.000000	491,400.00	491,400.00		2.781500	ACT/365					0.00	0.00	10,996.83
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	11,232.00	20.000000	1	(39.28)	(235.17)	100.00	0.00	0.00	0.00	10,996.83
OCBC LTD CMN															
OCBC.SI	37,100	SGD	17.550000	757,229.00	651,105.00		2.781500	ACT/365					1,561.91	0.00	33,049.71
SG1S04926220	45,100	1.000000	16.690000	752,719.00	619,199.00	31,906.00	20.000000	1	(61.51)	(418.20)	100.00	0.00	(115.06)	0.00	33,049.71
SINGAPORE EXCHANGE LTD CMN															
SGXL.SI	110,100	SGD	12.680000	1,376,250.00	1,396,068.00		2.781500	ACT/365					0.00	0.00	(7,292.29)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(6,606.00)	20.000000	1	(114.43)	(686.29)	100.00	0.00	0.00	0.00	(7,292.29)
SINGAPORE TELECOMMUNICATIONS CMN															
STEL.SI	52,800	SGD	3.090000	162,624.00	163,152.00		2.781500	ACT/365					0.00	0.00	448.37
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	528.00	20.000000	1	(13.28)	(79.63)	100.00	0.00	0.00	0.00	448.37
UNITED OVERSEAS BANK LTD CMN															
UOBH.SI	2,700	SGD	37.800000	283,360.00	102,060.00		2.781500	ACT/365					5,741.54	0.00	9,472.76
SG1M31001969	7,700	1.000000	36.330000	279,741.00	98,091.00	3,969.00	20.000000	1	(22.87)	(237.79)	100.00	0.00	(189.75)	0.00	9,472.76

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
SGD (Cont.)															
Long (Cont.)															
WILMAR INTERNATIONAL LTD CMN															
WLIL.SI	36,000	SGD	3.050000	111,600.00	109,800.00		2.781500	ACT/365					0.41	0.00	(1,854.73)
SG1T56930848	36,000	1.000000	3.100000	111,600.00	111,600.00	(1,800.00)	20.000000	1	(9.12)	(55.14)	100.00	0.00	(0.51)	0.00	(1,854.73)
TOTAL Long				3,182,463.00	2,913,585.00								7,303.86	0.00	44,820.64
				3,189,526.00	2,874,356.00	39,229.00			(260.50)	(1,712.22)		0.00	(305.31)	0.00	44,820.64
Short															
GENTING SINGAPORE LTD CMN															
GENS.SI	(76,400)	SGD	0.780000	(58,781.09)	(59,592.00)		2.781500	ACT/365					0.00	0.00	(806.75)
SGXE21576413	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	(810.91)	(20.000000)	1	4.16	4.16	100.00	0.00	0.00	0.00	(806.75)
SATS LTD CMN															
SATS.SI	(156,900)	SGD	3.660000	(577,392.00)	(574,254.00)		2.781500	ACT/365					0.00	0.00	(2,891.31)
SG1I52882764	(156,900)	1.000000	3.640031	(571,120.82)	(571,120.82)	(3,133.18)	(20.000000)	1	40.36	241.86	100.00	0.00	0.00	0.00	(2,891.31)
SEATRIUM LIMITED CMN															
SEAT.SI	(257,400)	SGD	2.240000	(462,440.00)	(576,576.00)		2.781500	ACT/365					0.00	0.00	(28,861.13)
SGXE34184239	(210,200)	1.000000	2.127625	(442,431.77)	(547,650.78)	(28,925.22)	(116.829200)	1	18.91	64.09	100.00	0.00	0.00	0.00	(28,861.13)
TOTAL Short				(1,098,613.09)	(1,210,422.00)								0.00	0.00	(32,559.19)
				(1,072,333.69)	(1,177,552.69)	(32,869.31)			63.43	310.11		0.00	0.00	0.00	(32,559.19)
TOTAL SGD				2,083,849.91	1,703,163.00								7,303.86	0.00	12,261.45
				2,117,192.31	1,696,803.31	6,359.69			(197.07)	(1,402.11)		0.00	(305.31)	0.00	12,261.45
USD															
Long															
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002555.ZK	9,300	CNY	1.977786	18,843.27	18,393.41		4.330000	ACT/360					0.00	0.00	(452.40)
CNE1000010N2	9,300	7.346600	2.026159	18,843.27	18,843.27	(449.87)	50.000000	1	(2.53)	(2.53)	90.00	0.00	0.00	0.00	(452.40)
ABB INDIA LIMITED CMN															
ABB.NS	0	INR	77.562702	0.00	0.00		0.000000	ACT/360					(2,490.49)	0.00	(2,539.88)
INE117A01022	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(49.38)	78.16	0.00	(49.38)	0.00	(2,539.88)
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
000738.ZK	286,600	CNY	2.703291	786,644.88	774,763.29		4.330000	ACT/360					0.00	0.00	(95,638.70)
CNE000000RM5	285,400	7.346600	3.035782	866,769.33	870,055.02	(95,291.73)	50.000000	1	(115.18)	(346.97)	90.00	0.00	0.00	0.00	(95,638.70)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601111.SH	75,000	CNY	1.024964	78,619.65	76,872.29		4.330000	ACT/360					0.00	0.00	(4,175.48)
CNE000001NN0	75,000	7.346600	1.080203	81,015.23	81,015.23	(4,142.93)	50.000000	1	(10.84)	(32.55)	90.00	0.00	0.00	0.00	(4,175.48)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
600271.SH	29,400	CNY	1.136580	31,168.41	33,415.46		4.330000	ACT/360					0.00	0.00	(2,486.30)
CNE000001FB1	26,900	7.346600	1.220803	33,028.48	35,891.62	(2,476.16)	50.000000	1	(4.41)	(10.13)	90.00	0.00	0.00	0.00	(2,486.30)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300685.ZK	14,700	CNY	2.948303	44,505.07	43,340.05		4.330000	ACT/360					0.00	0.00	(2,448.35)
CNE1000034D3	14,700	7.346600	3.113606	45,770.01	45,770.01	(2,429.96)	50.000000	1	(6.12)	(18.39)	90.00	0.00	0.00	0.00	(2,448.35)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002226.ZK	125,700	CNY	0.718700	91,842.45	90,340.57		4.330000	ACT/360					0.00	0.00	(2,735.60)
CNE100000B57	125,700	7.346600	0.740166	93,038.82	93,038.82	(2,698.25)	50.000000	1	(12.47)	(37.35)	90.00	0.00	0.00	0.00	(2,735.60)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
000887.ZK	3,800	CNY	1.667438	6,345.46	6,336.26		4.330000	ACT/360					0.00	0.00	(474.88)
CNE000000XP6	3,800	7.346600	1.791689	6,808.42	6,808.42	(472.15)	50.000000	1	(0.91)	(2.73)	90.00	0.00	0.00	0.00	(474.88)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300866.ZK	10,419	CNY	14.084066	150,629.49	146,741.88		4.330000	ACT/360					887.68	0.00	8,639.08
CNE1000047B9	12,119	7.346600	13.333880	161,593.29	138,925.70	7,816.19	50.000000	1	(21.53)	(64.79)	90.00	0.00	(21.26)	0.00	8,639.08
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
600629.SH	11,000	CNY	1.165165	11,542.07	12,816.81		4.330000	ACT/360					(32.30)	0.00	(1,023.51)
CNE000000784	10,800	7.346600	1.254775	13,598.26	13,802.52	(985.71)	50.000000	1	(1.80)	(5.50)	90.00	0.00	(0.07)	0.00	(1,023.51)
ASIA OPTICAL CO., INC. CMN															
3019.TW	16,000	TWD	5.247148	85,987.55	83,954.37		4.330000	ACT/360					0.00	0.00	(8,067.62)
TW0003019006	16,000	32.875000	5.746951	91,951.22	91,951.22	(7,996.84)	30.000000	1	(11.78)	(70.77)	90.00	0.00	0.00	0.00	(8,067.62)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
002938.ZK	10,800	CNY	5.101680	58,322.92	55,098.14		4.330000	ACT/360					119.91	0.00	1,390.53
CNE100003GF5	12,200	7.346600	4.981769	60,777.58	53,803.11	1,295.04	50.000000	1	(8.12)	(24.41)	90.00	0.00	(6.54)	0.00	1,390.53
BANK OF BARODA CMN															
BOB.NS	93,217	INR	2.714170	252,823.24	253,006.81		4.330000	ACT/360					0.00	0.00	147.89
INE028A01039	93,217	85.827335	2.712201	252,823.24	252,823.24	183.57	75.000000	1	(35.68)	(35.68)	78.16	0.00	0.00	0.00	147.89
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.966433	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	189.15
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300803.ZK	38,400	CNY	11.748292	459,955.16	451,134.40		4.330000	ACT/360					0.00	0.00	(52,225.70)
CNE000001QQ6	38,400	7.346600	13.103090	503,158.66	503,158.66	(52,024.25)	50.000000	1	(66.91)	(201.45)	90.00	0.00	0.00	0.00	(52,225.70)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688200.SH	0	CNY	14.898048	11,134.21	0.00		4.330000	ACT/360					76.17	0.00	71.58
CNE100003RC9	800	7.346600	0.000000	11,416.55	0.00	0.00	50.000000	1	(1.53)	(4.59)	90.00	0.00	(6.12)	0.00	71.58
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	0	CNY	0.661531	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(5.34)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
688111.SH	22,091	CNY	35.088340	788,006.03	775,136.52		4.330000	ACT/360					0.00	0.00	(55,164.43)
CNE100003PM2	22,091	7.346600	37.575558	830,081.64	830,081.64	(54,945.12)	50.000000	1	(110.78)	(219.31)	90.00	0.00	0.00	0.00	(55,164.43)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000786.ZK	50,100	CNY	4.204666	248,459.83	210,653.77		4.330000	ACT/360					2,694.97	0.00	5,875.04
CNE000000QS4	56,100	7.346600	4.139184	232,208.22	207,373.12	3,280.65	50.000000	1	(31.38)	(100.58)	90.00	0.00	(16.73)	0.00	5,875.04
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601126.SH	157,000	CNY	2.263632	354,408.03	355,390.25		4.330000	ACT/360					0.00	0.00	(8,381.44)
CNE100000YL2	157,000	7.346600	2.316086	363,625.50	363,625.50	(8,235.25)	50.000000	1	(48.66)	(146.18)	90.00	0.00	0.00	0.00	(8,381.44)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300383.ZK	211,900	CNY	1.887948	362,495.43	400,056.22		4.330000	ACT/360					(104.52)	0.00	(22,414.17)
CNE100001S16	212,400	7.346600	1.992434	423,192.98	422,196.76	(22,140.55)	50.000000	1	(55.94)	(169.11)	90.00	0.00	(0.98)	0.00	(22,414.17)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.470993	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(426.68)
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600266.SH	23,300	CNY	0.645196	16,166.54	15,033.08		4.330000	ACT/360					0.00	0.00	(1,201.07)
CNE000000Y52	23,300	7.346600	0.696464	16,227.61	16,227.61	(1,194.53)	50.000000	1	(2.18)	(6.53)	90.00	0.00	0.00	0.00	(1,201.07)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000970.ZK	16,300	CNY	1.372063	20,543.36	22,364.63		4.330000	ACT/360					0.00	0.00	(628.71)
CNE000001261	15,300	7.346600	1.410146	21,619.89	22,985.39	(620.76)	50.000000	1	(2.89)	(7.95)	90.00	0.00	0.00	0.00	(628.71)
BHARAT ELECTRONICS LIMITED CMN															
BAJE.NS	0	INR	3.286832	0.00	0.00		0.000000	ACT/360					(47.73)	0.00	(66.41)
INE263A01024	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.68)	78.16	0.00	(18.68)	0.00	(66.41)
BHARAT PETROLEUM CORP LTD CMN															
BPCL.NS	12,967	INR	3.341593	0.00	43,330.43		4.330000	ACT/360					0.00	0.00	206.37
INE029A01011	0	85.827335	3.325678	0.00	43,124.07	206.37	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	206.37
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
600597.SH	7,700	CNY	1.117524	8,701.39	8,604.93		4.330000	ACT/360					0.00	0.00	(378.69)
CNE000001C99	7,700	7.346600	1.166236	8,980.02	8,980.02	(375.08)	50.000000	1	(1.20)	(3.61)	90.00	0.00	0.00	0.00	(378.69)
BRODEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.833093	0.00	0.00		0.000000	ACT/360					(70.01)	0.00	(70.01)
CNE100002D38	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(70.01)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600258.SH	138,700	CNY	1.843029	327,483.16	255,628.18		4.330000	ACT/360					(5,852.46)	0.00	(28,228.32)
CNE0000012Q3	171,600	7.346600	2.003359	343,776.40	277,865.89	(22,237.71)	50.000000	1	(45.90)	(138.15)	90.00	0.00	(61.57)	0.00	(28,228.32)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
300146.ZK	44,900	CNY	1.559905	70,631.07	70,039.75		4.330000	ACT/360					0.00	0.00	(3,875.94)
CNE10000Y84	44,900	7.346600	1.645568	73,886.00	73,886.00	(3,846.26)	50.000000	1	(9.87)	(29.68)	90.00	0.00	0.00	0.00	(3,875.94)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002594.ZK	16,400	CNY	36.640078	616,306.14	600,897.29		4.330000	ACT/360					(452.68)	0.00	(7,205.98)
CNE100001526	16,700	7.346600	37.046109	619,136.34	607,556.19	(6,658.90)	50.000000	1	(83.03)	(94.40)	90.00	0.00	(7.74)	0.00	(7,205.98)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600906.SH	16,600	CNY	0.894291	15,002.55	14,845.23		4.330000	ACT/360					0.00	0.00	(1,155.09)
CNE100005295	16,600	7.346600	0.963541	15,994.79	15,994.79	(1,149.55)	50.000000	1	(2.13)	(5.53)	90.00	0.00	0.00	0.00	(1,155.09)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002367.ZK	445,600	CNY	0.892930	338,759.13	397,889.64		4.330000	ACT/360					0.00	0.00	(15,637.16)
CNE100000M39	388,300	7.346600	0.927711	363,272.63	413,387.92	(15,498.28)	50.000000	1	(48.40)	(138.88)	90.00	0.00	0.00	0.00	(15,637.16)
CATHAY FINANCIAL HOLDING CO ORD CMN															
2882.TW	319,000	TWD	2.092776	666,379.20	667,595.44		4.330000	ACT/360					0.00	0.00	2,823.81
TW0002882008	319,000	32.875000	2.082317	664,259.12	664,259.12	3,336.31	30.000000	1	(85.45)	(512.51)	90.00	0.00	0.00	0.00	2,823.81
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
601016.SH	290,000	CNY	0.408352	104,218.23	118,422.13		4.330000	ACT/360					0.00	0.00	(5,365.58)
CNE100001T15	254,000	7.346600	0.426730	108,933.81	123,751.72	(5,329.59)	50.000000	1	(14.55)	(35.99)	90.00	0.00	0.00	0.00	(5,365.58)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601375.SH	387,600	CNY	0.544470	211,871.07	211,036.40		4.330000	ACT/360					0.00	0.00	(17,712.39)
CNE100002FF9	387,600	7.346600	0.589931	228,657.17	228,657.17	(17,620.77)	50.000000	1	(30.45)	(91.62)	90.00	0.00	0.00	0.00	(17,712.39)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
003816.ZK	319,200	CNY	0.517246	76,199.08	165,104.95		4.330000	ACT/360					0.00	0.00	(2,357.66)
CNE100003N43	143,700	7.346600	0.524585	77,960.38	167,447.57	(2,342.63)	50.000000	1	(10.44)	(15.03)	90.00	0.00	0.00	0.00	(2,357.66)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002557.ZK	32,600	CNY	3.872540	125,017.22	126,244.79		4.330000	ACT/360					0.00	0.00	(3,751.75)
CNE1000010Q5	32,000	7.346600	3.986153	127,595.04	129,948.59	(3,703.79)	50.000000	1	(17.08)	(47.96)	90.00	0.00	0.00	0.00	(3,751.75)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603099.SH	10,400	CNY	5.022732	35,546.05	52,236.41		4.330000	ACT/360					0.00	0.00	(4,774.92)
CNE100001T56	6,700	7.346600	5.480370	38,538.25	56,995.84	(4,759.43)	50.000000	1	(5.13)	(15.48)	90.00	0.00	0.00	0.00	(4,774.92)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000783.ZK	8,300	CNY	0.876596	7,139.23	7,275.75		4.330000	ACT/360					0.00	0.00	(457.56)
CNE000000SH3	8,300	7.346600	0.931350	7,730.20	7,730.20	(454.46)	50.000000	1	(1.03)	(3.10)	90.00	0.00	0.00	0.00	(457.56)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300342.ZK	39,500	CNY	2.085318	75,607.25	82,370.08		4.330000	ACT/360					0.00	0.00	(4,580.54)
CNE100001JY4	37,300	7.346600	2.200465	82,501.34	86,918.36	(4,548.28)	50.000000	1	(10.97)	(32.26)	90.00	0.00	0.00	0.00	(4,580.54)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603053.SH	216,800	CNY	1.302643	265,903.15	282,413.09		4.330000	ACT/360					0.00	0.00	(13,151.36)
CNE100003Y73	206,200	7.346600	1.362801	281,844.39	295,455.16	(13,042.07)	50.000000	1	(37.59)	(109.28)	90.00	0.00	0.00	0.00	(13,151.36)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002697.ZK	0	CNY	0.750007	1,036.68	0.00		4.330000	ACT/360					19.81	0.00	16.12
CNE100001P27	1,300	7.346600	0.000000	1,049.20	0.00	0.00	50.000000	1	(0.14)	(3.69)	90.00	0.00	(3.69)	0.00	16.12
CHINA AIRLINES CMN															
2610.TW	292,000	TWD	0.792395	232,287.75	231,379.47		4.330000	ACT/360					0.00	0.00	2,855.63
TW0002610003	292,000	32.875000	0.782012	228,347.50	228,347.50	3,031.96	30.000000	1	(29.40)	(176.33)	90.00	0.00	0.00	0.00	2,855.63
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
002928.ZK	0	CNY	0.980045	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.71)	90.00	0.00	(0.71)	0.00	(59.01)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002939.ZK	8,300	CNY	1.041298	8,677.95	8,642.77		4.330000	ACT/360					0.00	0.00	(655.34)
CNE100003GD0	8,300	7.346600	1.119806	9,294.39	9,294.39	(651.62)	50.000000	1	(1.24)	(3.73)	90.00	0.00	0.00	0.00	(655.34)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601995.SH	82,500	CNY	4.249585	353,461.35	350,590.75		4.330000	ACT/360					0.00	0.00	(27,199.82)
CNE1000048J0	82,500	7.346600	4.577574	377,649.85	377,649.85	(27,059.10)	50.000000	1	(50.33)	(140.71)	90.00	0.00	0.00	0.00	(27,199.82)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
601628.SH	54,700	CNY	5.318106	220,292.14	290,900.42		4.330000	ACT/360					0.00	0.00	(8,664.58)
CNE000001Q93	41,100	7.346600	5.475439	227,632.40	299,506.52	(8,606.10)	50.000000	1	(30.44)	(58.48)	90.00	0.00	0.00	0.00	(8,664.58)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600999.SH	294,700	CNY	2.403833	718,275.85	708,409.60		4.330000	ACT/360					0.00	0.00	(60,244.23)
CNE100000HK9	294,700	7.346600	2.607252	768,357.24	768,357.24	(59,947.64)	50.000000	1	(102.39)	(296.59)	90.00	0.00	0.00	0.00	(60,244.23)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601601.SH	98,600	CNY	4.354395	425,396.88	429,343.37		4.330000	ACT/360					(47.56)	0.00	(29,774.69)
CNE1000008M8	98,600	7.346600	4.654021	458,886.47	458,886.47	(29,543.10)	50.000000	1	(61.10)	(184.03)	90.00	0.00	(0.12)	0.00	(29,774.69)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688009.SH	763,262	CNY	0.785397	552,192.13	599,463.93		4.330000	ACT/360					0.00	0.00	(44,671.30)
CNE100003MP2	681,962	7.346600	0.843645	580,197.83	643,922.52	(44,458.59)	50.000000	1	(77.45)	(212.71)	90.00	0.00	0.00	0.00	(44,671.30)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600029.SH	711,700	CNY	0.834400	614,107.43	593,842.19		4.330000	ACT/360					0.00	0.00	(35,250.38)
CNE000001FG0	711,700	7.346600	0.883608	628,863.47	628,863.47	(35,021.28)	50.000000	1	(84.17)	(229.10)	90.00	0.00	0.00	0.00	(35,250.38)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
600007.SH	242,500	CNY	3.191953	761,410.66	774,048.54		4.330000	ACT/360					0.00	0.00	(35,014.35)
CNE000000YH1	234,200	7.346600	3.335084	782,053.97	808,757.94	(34,709.40)	50.000000	1	(104.64)	(304.95)	90.00	0.00	0.00	0.00	(35,014.35)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601179.SH	48,200	CNY	0.978684	46,189.77	47,172.57		4.330000	ACT/360					0.00	0.00	(2,806.89)
CNE100000KW8	48,200	7.346600	1.036503	49,959.44	49,959.44	(2,786.87)	50.000000	1	(6.65)	(20.02)	90.00	0.00	0.00	0.00	(2,806.89)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600900.SH	129,400	CNY	3.947404	511,535.67	510,794.11		4.330000	ACT/360					(6,424.08)	0.00	(18,127.23)
CNE000001G87	129,400	7.346600	4.035397	522,180.37	522,180.37	(11,386.26)	50.000000	1	(69.91)	(316.89)	90.00	0.00	(106.93)	0.00	(18,127.23)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.127978	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	(159.70)
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603100.SH	5,900	CNY	2.912912	17,427.05	17,186.18		4.330000	ACT/360					(10.90)	0.00	(195.18)
CNE100001VY9	6,200	7.346600	2.942904	18,246.00	17,363.13	(176.95)	50.000000	1	(2.44)	(7.32)	90.00	0.00	(0.83)	0.00	(195.18)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600452.SH	598,833	CNY	1.302643	741,417.28	780,065.85		4.330000	ACT/360					0.00	0.00	(77,212.45)
CNE000001GT1	555,000	7.346600	1.431073	798,760.96	856,974.01	(76,908.16)	50.000000	1	(106.37)	(304.29)	90.00	0.00	0.00	0.00	(77,212.45)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002507.ZK	264,300	CNY	1.848474	438,780.89	488,551.71		4.330000	ACT/360					0.00	0.00	(19,479.43)
CNE100000WX1	234,100	7.346600	1.921569	451,621.12	507,870.62	(19,318.91)	50.000000	1	(60.41)	(160.53)	90.00	0.00	0.00	0.00	(19,479.43)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601077.SH	25,600	CNY	0.819427	20,170.27	20,977.32		4.330000	ACT/360					0.00	0.00	(181.84)
CNE100003NZ9	25,600	7.346600	0.826198	21,150.67	21,150.67	(173.35)	50.000000	1	(2.82)	(8.49)	90.00	0.00	0.00	0.00	(181.84)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	0	CNY	1.819889	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE1000005QZ7	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	137.83
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	0	CNY	3.426075	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(203.26)
CHROMA ATE INC. CMN															
2360.TW	8,000	TWD	11.771863	88,295.13	94,174.90		4.330000	ACT/360					0.00	0.00	(5,657.92)
TW0002360005	8,000	32.875000	12.469512	99,756.10	99,756.10	(5,581.19)	30.000000	1	(12.73)	(76.73)	90.00	0.00	0.00	0.00	(5,657.92)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301039.ZK	320,000	CNY	1.201917	388,456.94	384,613.29		4.330000	ACT/360					(85.74)	0.00	(11,114.94)
CNE100004M35	322,000	7.346600	1.235883	397,954.33	395,482.56	(10,869.27)	50.000000	1	(53.26)	(159.93)	90.00	0.00	(2.27)	0.00	(11,114.94)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000099.ZK	2,700	CNY	3.057197	0.00	8,254.43		4.330000	ACT/360					0.00	0.00	(1.89)
CNE0000013Q1	0	7.346600	3.057895	0.00	8,256.32	(1.89)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1.89)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600030.SH	215,100	CNY	3.672447	768,738.38	789,943.38		4.330000	ACT/360					0.00	0.00	(28,642.81)
CNE000001DB6	209,100	7.346600	3.804744	796,437.71	818,400.54	(28,457.16)	50.000000	1	(106.47)	(185.65)	90.00	0.00	0.00	0.00	(28,642.81)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000617.ZK	481,900	CNY	0.894291	424,211.83	430,958.95		4.330000	ACT/360					0.00	3,542.13	(14,857.53)
CNE000000MS3	477,300	7.346600	0.932162	445,110.64	449,209.08	(18,250.13)	50.000000	1	(59.43)	(149.53)	90.00	3,542.13	0.00	0.00	(14,870.27)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
COMU.NS	1,241	INR	54.853736	22,247.57	68,073.49		4.330000	ACT/360					0.00	0.00	(1,398.31)
INE596101012	389	85.827335	55.977971	22,247.57	69,468.66	(1,395.18)	75.000000	1	(3.14)	(3.14)	78.16	0.00	0.00	0.00	(1,398.31)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	27,422	CNY	33.395040	0.00	915,758.78		4.325914	ACT/360					(4,783.37)	0.00	(5,978.59)
CNE100003662	0	7.346600	33.437303	0.00	916,917.72	(1,158.94)	50.000000	1	0.00	(36.28)	90.00	0.00	(36.28)	0.00	(5,978.59)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
601766.SH	1,749,500	CNY	1.039937	1,677,761.18	1,819,369.50		4.330000	ACT/360					0.00	0.00	(158,065.88)
CNE100000CP9	1,571,900	7.346600	1.129896	1,791,383.51	1,976,752.96	(157,383.46)	50.000000	1	(238.77)	(682.43)	90.00	0.00	0.00	0.00	(158,065.88)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601066.SH	4,600	CNY	3.268178	9,106.93	15,033.62		4.330000	ACT/360					0.00	0.00	(375.68)
CNE1000031T5	2,800	7.346600	3.349292	9,561.52	15,406.74	(373.12)	50.000000	1	(1.28)	(2.56)	90.00	0.00	0.00	0.00	(375.68)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
603212.SH	65,100	CNY	1.333950	85,546.41	86,840.17		4.330000	ACT/360					0.00	0.00	(3,698.05)
CNE100004074	65,100	7.346600	1.390198	90,501.89	90,501.89	(3,661.72)	50.000000	1	(12.07)	(36.33)	90.00	0.00	0.00	0.00	(3,698.05)
DAXIN MATERIALS CORPORATION CMN															
5234.TW	5,000	TWD	6.205323	31,880.98	31,026.62		4.330000	ACT/360					0.00	0.00	2,040.81
TW0005234009	5,000	32.875000	5.792683	28,963.42	28,963.42	2,063.20	30.000000	1	(3.75)	(22.39)	90.00	0.00	0.00	0.00	2,040.81
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.465318	171,842.55	0.00		4.330000	ACT/360					12,858.40	0.00	12,828.14
TH0528010R18	41,100	34.600000	0.000000	171,086.78	0.00	0.00	40.000000	1	(22.49)	(30.26)	90.00	0.00	(70.26)	0.00	12,828.14
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.735959	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	338.79
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301029.ZK	14,000	CNY	3.163368	38,782.71	44,287.15		4.330000	ACT/360					0.00	0.00	(2,586.56)
CNE100004N75	12,600	7.346600	3.346905	42,535.13	46,856.67	(2,569.52)	50.000000	1	(5.65)	(17.04)	90.00	0.00	0.00	0.00	(2,586.56)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	0	CNY	3.348488	0.00	0.00		0.000000	ACT/360					192.41	0.00	192.41
CNE1000055X6	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.00	90.00	0.00	0.00	0.00	192.41

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	0	CNY	2.485503	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(31.47)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300059.ZK	169,100	CNY	3.070808	110,623.72	519,273.68		4.330000	ACT/360					(1,561.02)	0.00	(19,358.60)
CNE100000MD4	35,500	7.346600	3.175734	125,173.78	537,016.61	(17,742.93)	50.000000	1	(16.59)	(54.65)	90.00	0.00	(4.59)	0.00	(19,358.60)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002017.ZK	320,700	CNY	1.346201	385,922.17	431,726.65		4.330000	ACT/360					0.00	0.00	(16,304.19)
CNE000001K32	294,600	7.346600	1.396589	413,723.97	447,886.22	(16,159.57)	50.000000	1	(55.12)	(144.62)	90.00	0.00	0.00	0.00	(16,304.19)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
002351.ZK	0	CNY	2.059456	5,755.77	0.00		4.330000	ACT/360					(400.66)	0.00	(402.22)
CNE100000L71	2,600	7.346600	0.000000	5,829.35	0.00	0.00	50.000000	1	(0.78)	(1.56)	90.00	0.00	(2.34)	0.00	(402.22)
EVA AIRWAYS CORPORATION CMN															
2618.TW	457,000	TWD	1.435741	656,326.03	656,133.84		4.330000	ACT/360					0.00	0.00	37,730.94
TW0002618006	457,000	32.875000	1.352134	617,925.24	617,925.24	38,208.60	30.000000	1	(79.79)	(477.66)	90.00	0.00	0.00	0.00	37,730.94
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601788.SH	117,200	CNY	2.383415	270,954.91	279,336.29		4.330000	ACT/360					0.00	0.00	(7,729.40)
CNE100000FD8	117,200	7.346600	2.448514	286,965.79	286,965.79	(7,629.50)	50.000000	1	(38.28)	(99.90)	90.00	0.00	0.00	0.00	(7,729.40)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605305.SH	40,200	CNY	3.849400	151,721.31	154,745.87		4.330000	ACT/360					4.72	0.00	(837.61)
CNE1000052C7	40,400	7.346600	3.868792	156,299.20	155,525.44	(779.57)	50.000000	1	(20.91)	(62.75)	90.00	0.00	(0.41)	0.00	(837.61)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
601038.SH	73,900	CNY	1.872975	140,693.40	138,412.87		4.330000	ACT/360					0.00	0.00	(9,428.37)
CNE100001JN7	73,200	7.346600	1.999907	146,441.15	147,793.14	(9,380.27)	50.000000	1	(19.57)	(48.10)	90.00	0.00	0.00	0.00	(9,428.37)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002027.ZK	874,300	CNY	0.916070	737,467.65	800,920.02		4.330000	ACT/360					(6,871.82)	0.00	(41,873.61)
CNE000001KK2	800,300	7.346600	0.955666	768,310.41	835,538.87	(34,618.86)	50.000000	1	(102.65)	(382.93)	90.00	0.00	(74.34)	0.00	(41,873.61)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
002315.ZK	50,900	CNY	5.456946	272,749.84	277,758.55		4.330000	ACT/360					0.00	0.00	(12,075.03)
CNE100000HT0	50,900	7.346600	5.691890	289,717.20	289,717.20	(11,958.65)	50.000000	1	(38.63)	(116.39)	90.00	0.00	0.00	0.00	(12,075.03)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
300203.ZK	23,000	CNY	1.934228	44,206.94	44,487.25		4.330000	ACT/360					0.00	0.00	(3,368.12)
CNE100001229	23,000	7.346600	2.079834	47,836.18	47,836.18	(3,348.94)	50.000000	1	(6.37)	(19.19)	90.00	0.00	0.00	0.00	(3,368.12)
FORMOSA CHEMICALS & FIBRE CORP CMN															
1326.TW	12,000	TWD	0.793916	12,775.17	9,527.00		4.330000	ACT/360					(8.32)	0.00	(478.76)
TW0001326007	15,000	32.875000	0.832317	12,484.76	9,987.80	(460.81)	30.000000	1	(1.61)	(9.63)	90.00	0.00	(1.93)	0.00	(478.76)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601138.SH	0	CNY	2.808102	115,412.45	0.00		4.330000	ACT/360					(2,639.45)	0.00	(2,680.66)
CNE1000031P3	41,200	7.346600	0.000000	119,878.26	0.00	0.00	50.000000	1	(16.02)	(41.21)	90.00	0.00	(57.23)	0.00	(2,680.66)
FUBON FINANCIAL HOLDING CO LTD CMN															
2881.TW	82,000	TWD	2.771103	228,808.29	227,230.42		4.330000	ACT/360					0.00	0.00	1,306.16
TW0002881000	82,000	32.875000	2.753049	225,750.02	225,750.02	1,480.40	30.000000	1	(29.06)	(174.24)	90.00	0.00	0.00	0.00	1,306.16
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600033.SH	1,493,000	CNY	0.545831	803,630.57	814,925.27		4.330000	ACT/360					75.22	0.00	23,583.01
CNE000001717	1,500,100	7.346600	0.529873	794,861.72	791,099.72	23,825.55	50.000000	1	(106.77)	(317.77)	90.00	0.00	(2.02)	0.00	23,583.01
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	0	CNY	3.176980	0.00	0.00		0.000000	ACT/360					(15.82)	0.00	(15.82)
CNE100003563	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(15.82)
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600660.SH	3,500	CNY	8.339912	28,330.35	29,189.69		4.330000	ACT/360					0.00	0.00	(647.34)
CNE000000230	3,500	7.346600	8.521447	29,825.06	29,825.06	(635.37)	50.000000	1	(3.98)	(11.97)	90.00	0.00	0.00	0.00	(647.34)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002991.ZK	1,300	CNY	11.869436	15,893.92	15,430.27		4.330000	ACT/360					0.00	0.00	(1,179.02)
CNE1000040N9	1,300	7.346600	12.771246	16,602.62	16,602.62	(1,172.35)	50.000000	1	(2.22)	(6.67)	90.00	0.00	0.00	0.00	(1,179.02)
GENIUS ELECTRONIC OPTICAL CO ORD CMN															
3406.TW	5,000	TWD	14.722433	73,629.88	73,612.17		4.330000	ACT/360					0.00	0.00	(3,733.98)
TW0003406005	5,000	32.875000	15.457317	77,286.58	77,286.59	(3,674.42)	30.000000	1	(9.91)	(59.56)	90.00	0.00	0.00	0.00	(3,733.98)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
600759.SH	191,800	CNY	0.310348	59,611.06	59,524.68		4.330000	ACT/360					0.00	0.00	(240.33)
CNE000000MV7	191,800	7.346600	0.311498	59,745.28	59,745.28	(220.60)	50.000000	1	(8.01)	(19.74)	90.00	0.00	0.00	0.00	(240.33)
GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000791.ZK	708,800	CNY	0.789481	520,337.43	559,584.03		4.330000	ACT/360					0.00	0.00	(21,786.87)
CNE000000T42	657,000	7.346600	0.819921	540,357.35	581,159.85	(21,575.82)	50.000000	1	(72.22)	(211.05)	90.00	0.00	0.00	0.00	(21,786.87)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000776.ZK	72,100	CNY	2.100291	149,586.88	151,431.00		4.330000	ACT/360					0.00	0.00	(8,014.18)
CNE0000008L2	72,100	7.346600	2.210572	159,382.22	159,382.22	(7,951.21)	50.000000	1	(21.25)	(62.96)	90.00	0.00	0.00	0.00	(8,014.18)
GLOBAL UNICHIP CORPORATION CMN															
3443.TW	1,000	TWD	39.239544	40,686.20	39,239.54		4.330000	ACT/360					0.00	0.00	(2,255.82)
TW0003443008	1,000	32.875000	41.463415	41,463.42	41,463.42	(2,223.87)	30.000000	1	(5.33)	(31.95)	90.00	0.00	0.00	0.00	(2,255.82)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002410.ZK	184,600	CNY	1.459178	269,609.30	269,364.33		4.330000	ACT/360					0.00	0.00	(26,877.22)
CNE100000PH8	184,500	7.346600	1.604140	295,978.86	296,124.18	(26,759.85)	50.000000	1	(39.34)	(117.38)	90.00	0.00	0.00	0.00	(26,877.22)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603195.SH	158,809	CNY	9.431574	1,452,728.97	1,497,818.80		4.330000	ACT/360					0.00	0.00	(24,193.21)
CNE100003RLO	156,309	7.346600	9.580236	1,498,168.95	1,521,427.63	(23,608.83)	50.000000	1	(200.37)	(584.39)	90.00	0.00	0.00	0.00	(24,193.21)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002152.ZK	90,100	CNY	1.463262	133,873.55	131,839.90		4.330000	ACT/360					0.00	0.00	(11,684.68)
CNE100000650	90,100	7.346600	1.592309	143,467.04	143,467.04	(11,627.14)	50.000000	1	(19.12)	(57.54)	90.00	0.00	0.00	0.00	(11,684.68)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002930.ZK	4,200	CNY	1.388397	5,862.64	5,831.27		4.330000	ACT/360					0.00	0.00	(606.64)
CNE1000033N4	4,200	7.346600	1.532222	6,435.33	6,435.33	(604.06)	50.000000	1	(0.86)	(2.58)	90.00	0.00	0.00	0.00	(606.64)
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002683.ZK	10,600	CNY	3.502300	36,817.04	37,124.38		4.330000	ACT/360					0.00	0.00	(1,222.23)
CNE100001F37	10,600	7.346600	3.616153	38,331.22	38,331.22	(1,206.84)	50.000000	1	(5.12)	(15.39)	90.00	0.00	0.00	0.00	(1,222.23)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002884.ZK	3,000	CNY	2.560368	7,385.55	7,681.10		4.330000	ACT/360					0.00	0.00	193.15
CNE100002MZ3	3,000	7.346600	2.494981	7,484.94	7,484.94	196.16	50.000000	1	(1.00)	(3.01)	90.00	0.00	0.00	0.00	193.15
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300770.ZK	160,500	CNY	5.173822	789,730.48	830,398.42		4.330000	ACT/360					0.00	0.00	(49,804.65)
CNE100003KB6	151,700	7.346600	5.482192	834,390.88	879,891.86	(49,493.44)	50.000000	1	(111.33)	(311.21)	90.00	0.00	0.00	0.00	(49,804.65)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	0	CNY	4.529987	0.00	0.00		0.000000	ACT/360					(801.29)	0.00	(801.29)
CNE100002PX1	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(801.29)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601333.SH	822,078	CNY	0.445104	368,682.25	365,910.09		4.330000	ACT/360					0.00	0.00	(18,783.40)
CNE000001Q44	822,078	7.346600	0.467770	384,543.32	384,543.32	(18,633.23)	50.000000	1	(51.37)	(150.17)	90.00	0.00	0.00	0.00	(18,783.40)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002967.ZK	32,300	CNY	2.141127	68,158.04	69,158.39		4.330000	ACT/360					0.00	0.00	(3,210.07)
CNE100003Q57	32,300	7.346600	2.239611	72,339.44	72,339.44	(3,181.05)	50.000000	1	(9.65)	(29.02)	90.00	0.00	0.00	0.00	(3,210.07)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
600894.SH	19,000	CNY	1.794027	33,010.72	34,086.52		4.330000	ACT/360					(573.00)	0.00	(4,322.72)
CNE000000JS9	18,700	7.346600	1.990457	37,284.06	37,818.68	(3,732.17)	50.000000	1	(4.94)	(17.55)	90.00	0.00	(2.62)	0.00	(4,322.72)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
600523.SH	4,000	CNY	1.544932	6,025.12	6,179.73		4.330000	ACT/360					0.00	0.00	(334.14)
CNE0000019K1	4,000	7.346600	1.627815	6,511.26	6,511.26	(331.53)	50.000000	1	(0.87)	(2.61)	90.00	0.00	0.00	0.00	(334.14)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
002039.ZK	116,600	CNY	1.987314	231,957.99	231,720.80		4.330000	ACT/360					0.00	0.00	(11,212.84)
CNE000001LK0	115,600	7.346600	2.082655	240,842.49	242,837.57	(11,116.77)	50.000000	1	(32.19)	(96.07)	90.00	0.00	0.00	0.00	(11,212.84)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
600268.SH	247,220	CNY	0.897014	213,278.48	221,759.70		4.330000	ACT/360					0.00	0.00	(4,797.50)
CNE0000010S3	245,620	7.346600	0.916064	225,065.56	226,469.24	(4,709.54)	50.000000	1	(30.03)	(87.97)	90.00	0.00	0.00	0.00	(4,797.50)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
601211.SH	134,600	CNY	2.405194	322,374.27	323,739.14		4.330000	ACT/360					0.00	0.00	(15,190.05)
CNE1000022F3	134,600	7.346600	2.517184	338,812.93	338,812.93	(15,073.78)	50.000000	1	(45.23)	(116.27)	90.00	0.00	0.00	0.00	(15,190.05)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000728.ZK	18,800	CNY	1.052187	19,861.09	19,781.12		4.330000	ACT/360					0.00	0.00	(1,690.59)
CNE000000QZ9	18,800	7.346600	1.141655	21,463.11	21,463.11	(1,681.99)	50.000000	1	(2.86)	(8.60)	90.00	0.00	0.00	0.00	(1,690.59)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002008.ZK	83,200	CNY	3.217815	265,502.35	267,722.21		4.330000	ACT/360					0.00	0.00	(16,439.91)
CNE000001JQ1	83,200	7.346600	3.414041	284,048.21	284,048.21	(16,326.00)	50.000000	1	(37.85)	(113.91)	90.00	0.00	0.00	0.00	(16,439.91)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603258.SH	117,500	CNY	2.654289	297,223.89	311,878.96		4.330000	ACT/360					0.00	0.00	(7,004.09)
CNE100002GB6	116,600	7.346600	2.712840	316,403.73	318,758.73	(6,879.76)	50.000000	1	(42.18)	(124.33)	90.00	0.00	0.00	0.00	(7,004.09)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603931.SH	5,900	CNY	3.017722	17,227.22	17,804.56		4.330000	ACT/360					0.00	0.00	(887.43)
CNE1000043S2	5,900	7.346600	3.166865	18,684.50	18,684.50	(879.94)	50.000000	1	(2.49)	(7.49)	90.00	0.00	0.00	0.00	(887.43)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300360.ZK	84,400	CNY	2.266355	184,309.85	191,280.32		4.330000	ACT/360					0.00	0.00	(2,064.09)
CNE100001R17	84,400	7.346600	2.289893	193,266.97	193,266.97	(1,986.65)	50.000000	1	(25.81)	(77.44)	90.00	0.00	0.00	0.00	(2,064.09)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300347.ZK	55,500	CNY	6.873928	407,934.09	381,503.01		4.330000	ACT/360					(387.04)	0.00	(34,329.89)
CNE100001KV8	56,400	7.346600	7.482610	421,997.95	415,284.85	(33,781.84)	50.000000	1	(56.42)	(161.00)	90.00	0.00	(3.60)	0.00	(34,329.89)
HDFC BANK LIMITED CMN															
HDBK.NS	54,143	INR	19.740797	815,248.72	1,068,825.98		4.330000	ACT/360					0.00	0.00	(13,069.36)
INE040A01034	40,771	85.827335	19.978876	817,495.35	1,081,716.29	(12,890.32)	75.000000	1	(115.31)	(179.05)	78.16	0.00	0.00	0.00	(13,069.36)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
688586.SH	5,800	CNY	1.184221	7,122.61	6,868.48		4.330000	ACT/360					0.00	0.00	(255.08)
CNE1000041C0	5,800	7.346600	1.228036	7,122.61	7,122.61	(254.13)	50.000000	1	(0.96)	(0.96)	90.00	0.00	0.00	0.00	(255.08)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600598.SH	44,300	CNY	1.845752	83,757.52	81,766.80		4.330000	ACT/360					0.00	0.00	(7,501.78)
CNE0000019Z9	44,300	7.346600	2.014284	89,232.78	89,232.78	(7,465.98)	50.000000	1	(11.90)	(35.80)	90.00	0.00	0.00	0.00	(7,501.78)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000895.ZK	264,600	CNY	3.555386	936,349.81	940,755.18		4.330000	ACT/360					0.00	0.00	1,631.70
CNE000000XM3	264,600	7.346600	3.547890	938,771.79	938,771.79	1,983.39	50.000000	1	(125.92)	(351.69)	90.00	0.00	0.00	0.00	1,631.70

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603508.SH	57,200	CNY	3.019084	139,693.96	172,691.59		4.330000	ACT/360					0.00	0.00	(9,929.15)
CNE100002540	47,400	7.346600	3.191637	153,365.81	182,561.61	(9,870.03)	50.000000	1	(20.39)	(59.12)	90.00	0.00	0.00	0.00	(9,929.15)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300847.ZK	105,300	CNY	2.220075	219,341.69	233,773.85		4.330000	ACT/360					0.00	0.00	(11,267.79)
CNE1000040Y6	101,200	7.346600	2.326233	236,012.93	244,952.32	(11,178.46)	50.000000	1	(31.43)	(89.33)	90.00	0.00	0.00	0.00	(11,267.79)
HINDUSTAN AERONAUTICS LIMITED CMN															
HIAE.NS	6,494	INR	47.884512	474,315.08	310,962.02		4.330000	ACT/360					(5,218.84)	0.00	(12,672.87)
INE066F01020	9,762	85.827335	48.918784	477,152.19	317,678.58	(6,716.56)	75.000000	1	(67.27)	(737.46)	78.16	0.00	(433.74)	0.00	(12,672.87)
HINDUSTAN ZINC LIMITED CMN															
HZNC.NS	12,168	INR	5.170847	63,695.70	62,918.86		4.330000	ACT/360					0.00	0.00	(662.00)
INE267A01025	12,168	85.827335	5.220514	63,523.21	63,523.21	(604.35)	75.000000	1	(8.97)	(57.65)	78.16	0.00	0.00	0.00	(662.00)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
688222.SH	79,732	CNY	1.606185	116,310.65	128,064.36		4.330000	ACT/360					0.00	0.00	(5,551.86)
CNE1000040G3	72,432	7.346600	1.675202	121,862.49	133,567.23	(5,502.88)	50.000000	1	(16.27)	(48.99)	90.00	0.00	0.00	0.00	(5,551.86)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300033.ZK	3,100	CNY	35.242153	108,593.71	109,250.67		4.330000	ACT/360					0.00	0.00	(12,508.59)
CNE100000JG3	3,100	7.346600	39.261475	121,710.57	121,710.57	(12,459.90)	50.000000	1	(16.15)	(48.69)	90.00	0.00	0.00	0.00	(12,508.59)
HON HAI PRECISION INDUSTRY CMN															
2317.TW	0	TWD	5.718631	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.875000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.08)	90.00	0.00	(23.08)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
HUDC.NS	20,845	INR	2.778136	58,276.87	57,910.24		4.330000	ACT/360					476.75	0.00	1,170.84
INE031A01017	20,845	85.827335	2.741155	57,139.38	57,139.38	770.87	75.000000	1	(8.09)	(76.78)	78.16	0.00	(20.11)	0.00	1,170.84
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300741.ZK	27,200	CNY	2.179239	56,421.86	59,275.31		4.330000	ACT/360					0.00	0.00	(4,930.95)
CNE100003605	25,300	7.346600	2.359709	59,965.78	64,184.08	(4,908.76)	50.000000	1	(8.00)	(22.19)	90.00	0.00	0.00	0.00	(4,930.95)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000963.ZK	244,300	CNY	4.259113	1,060,267.08	1,040,501.32		4.330000	ACT/360					0.00	0.00	(97,090.92)
CNE0000011S1	236,200	7.346600	4.655080	1,101,105.35	1,137,235.93	(96,734.61)	50.000000	1	(147.16)	(356.31)	90.00	0.00	0.00	0.00	(97,090.92)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	0	CNY	1.784499	0.00	0.00		0.000000	ACT/360					(1.14)	0.00	(1.14)
CNE100002MT6	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1.14)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300979.ZK	11,800	CNY	10.799554	122,134.70	127,434.73		4.330000	ACT/360					0.00	0.00	645.03
CNE100004KP4	11,800	7.346600	10.740574	126,738.77	126,738.77	695.96	50.000000	1	(16.94)	(50.93)	90.00	0.00	0.00	0.00	645.03

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
600025.SH	429,400	CNY	1.250919	540,851.20	537,144.53		4.330000	ACT/360					0.00	0.00	(20,596.55)
CNE100002T71	429,400	7.346600	1.298367	557,518.82	557,518.82	(20,374.29)	50.000000	1	(74.57)	(222.26)	90.00	0.00	0.00	0.00	(20,596.55)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
601688.SH	170,000	CNY	2.245937	383,058.79	381,809.27		4.330000	ACT/360					0.00	0.00	(26,218.09)
CNE100000LQ8	170,000	7.346600	2.399212	407,866.07	407,866.07	(26,056.80)	50.000000	1	(54.38)	(161.29)	90.00	0.00	0.00	0.00	(26,218.09)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002926.ZK	20,000	CNY	1.052187	21,537.76	21,043.75		4.330000	ACT/360					0.00	0.00	(1,661.90)
CNE1000033J2	20,000	7.346600	1.134827	22,696.54	22,696.54	(1,652.79)	50.000000	1	(3.03)	(9.11)	90.00	0.00	0.00	0.00	(1,661.90)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600566.SH	84,500	CNY	3.839872	299,969.32	324,469.14		4.330000	ACT/360					0.00	0.00	(5,059.84)
CNE0000018X6	79,500	7.346600	3.898750	309,909.20	329,444.38	(4,975.24)	50.000000	1	(41.44)	(84.61)	90.00	0.00	0.00	0.00	(5,059.84)
ICICI BANK LIMITED CMN															
ICBK.NS	0	INR	14.724330	143,364.74	0.00		4.330000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	9,603	85.827335	0.000000	141,806.96	0.00	0.00	75.000000	1	(20.04)	(40.05)	78.16	0.00	(40.05)	0.00	(648.53)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300896.ZK	35,120	CNY	23.489778	790,552.01	824,960.99		4.330000	ACT/360					0.00	0.00	(43,462.13)
CNE100004868	33,620	7.346600	24.718561	833,021.66	868,115.88	(43,154.89)	50.000000	1	(111.17)	(307.25)	90.00	0.00	0.00	0.00	(43,462.13)
INDIAN BANK CMN															
INBA.NS	0	INR	5.913035	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.72)	78.16	0.00	(1.72)	0.00	(186.91)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
INIR.NS	22,607	INR	8.970336	136,587.24	202,792.38		4.330000	ACT/360					0.00	0.00	(3,282.51)
INE335Y01020	15,094	85.827335	9.111350	138,697.65	205,980.29	(3,187.91)	75.000000	1	(19.53)	(94.59)	78.16	0.00	0.00	0.00	(3,282.51)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
601377.SH	35,600	CNY	0.794926	28,388.97	28,299.35		4.330000	ACT/360					0.00	0.00	(2,146.44)
CNE100000V95	35,600	7.346600	0.854876	30,433.59	30,433.59	(2,134.24)	50.000000	1	(4.05)	(12.20)	90.00	0.00	0.00	0.00	(2,146.44)
INSYDE SOFTWARE, CORP. CMN															
6231.TWO	2,000	TWD	11.285171	22,407.77	22,570.34		4.330000	ACT/360					0.00	0.00	(984.39)
TW0006231004	2,000	32.875000	11.768293	23,536.59	23,536.59	(966.24)	30.000000	1	(3.02)	(18.15)	90.00	0.00	0.00	0.00	(984.39)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
ICT.PS	8,500	PHP	6.798760	59,905.59	57,789.46		4.330000	ACT/360					0.00	0.00	548.91
PHY411571011	8,500	58.393000	6.728794	57,194.75	57,194.75	594.72	150.000000	1	(9.38)	(45.80)	75.00	0.00	0.00	0.00	548.91
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
688252.SH	10,644	CNY	3.396129	32,686.03	36,148.40		4.330000	ACT/360					36.82	0.00	1,358.05
CNE100005P07	10,944	7.346600	3.270652	35,794.02	34,812.82	1,335.58	50.000000	1	(4.76)	(14.34)	90.00	0.00	(0.92)	0.00	1,358.05

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600584.SH	23,700	CNY	5.030899	0.00	119,232.30		4.325394	ACT/360					0.00	0.00	2,117.41
CNE000001F05	0	7.346600	4.941556	0.00	117,114.89	2,117.41	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,117.41
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603915.SH	129,200	CNY	1.512264	176,699.15	195,384.53		4.330000	ACT/360					0.00	0.00	(10,406.23)
CNE100003LB4	121,600	7.346600	1.592204	194,621.16	205,712.75	(10,328.22)	50.000000	1	(25.86)	(78.01)	90.00	0.00	0.00	0.00	(10,406.23)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600276.SH	0	CNY	5.927912	55,631.78	0.00		4.330000	ACT/360					(9,905.75)	0.00	(10,005.53)
CNE0000014W7	9,200	7.346600	0.000000	57,667.26	0.00	0.00	50.000000	1	(7.71)	(99.79)	90.00	0.00	(107.34)	0.00	(10,005.53)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300761.ZK	40,700	CNY	2.522255	103,137.71	102,655.79		4.330000	ACT/360					0.00	0.00	(5,547.49)
CNE100003JX2	40,700	7.346600	2.657490	108,159.84	108,159.84	(5,504.06)	50.000000	1	(14.44)	(43.43)	90.00	0.00	0.00	0.00	(5,547.49)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603693.SH	31,800	CNY	1.286309	40,404.87	40,904.64		4.330000	ACT/360					0.00	0.00	(1,830.84)
CNE1000036F3	31,600	7.346600	1.343358	42,459.81	42,718.78	(1,814.15)	50.000000	1	(5.67)	(16.69)	90.00	0.00	0.00	0.00	(1,830.84)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
601952.SH	187,500	CNY	1.267253	241,021.88	237,609.91		4.330000	ACT/360					0.00	0.00	(13,163.85)
CNE100002XD7	187,500	7.346600	1.336924	250,673.17	250,673.17	(13,063.26)	50.000000	1	(33.50)	(100.59)	90.00	0.00	0.00	0.00	(13,163.85)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600362.SH	0	CNY	2.790406	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(36.30)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603977.SH	25,700	CNY	1.553099	41,759.29	39,914.65		4.330000	ACT/360					0.00	0.00	(5,553.33)
CNE100003092	25,700	7.346600	1.768473	45,449.76	45,449.76	(5,535.10)	50.000000	1	(6.05)	(18.23)	90.00	0.00	0.00	0.00	(5,553.33)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
300320.ZK	22,300	CNY	1.245474	27,054.43	27,774.07		4.330000	ACT/360					0.00	0.00	(1,472.77)
CNE100001DT7	22,300	7.346600	1.310992	29,235.12	29,235.12	(1,461.05)	50.000000	1	(3.89)	(11.72)	90.00	0.00	0.00	0.00	(1,472.77)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601958.SH	455,900	CNY	1.366619	626,431.67	623,041.41		4.330000	ACT/360					0.00	0.00	(3,530.58)
CNE1000009Y1	455,900	7.346600	1.373810	626,319.98	626,319.98	(3,278.57)	50.000000	1	(84.03)	(252.01)	90.00	0.00	0.00	0.00	(3,530.58)
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603279.SH	27,100	CNY	2.245937	63,021.97	60,864.89		4.330000	ACT/360					0.00	0.00	(5,332.33)
CNE100003M36	27,100	7.346600	2.441722	66,170.67	66,170.67	(5,305.78)	50.000000	1	(8.83)	(26.56)	90.00	0.00	0.00	0.00	(5,332.33)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688223.SH	18,400	CNY	0.917431	17,381.80	16,880.73		4.330000	ACT/360					0.00	0.00	(875.65)
CNE100005R96	18,400	7.346600	0.964772	17,751.80	17,751.80	(871.07)	50.000000	1	(2.38)	(4.58)	100.00	0.00	0.00	0.00	(875.65)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
JIO FINANCIAL SERVICES LTD CMN															
JIOF.NS	0	INR	3.479078	0.00	0.00		0.000000	ACT/360					34.35	0.00	6.00
INE758E01017	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(28.35)	78.16	0.00	(28.35)	0.00	6.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600380.SH	623,500	CNY	1.506819	914,764.45	939,501.95		4.330000	ACT/360					0.00	0.00	(17,855.35)
CNE000001816	607,300	7.346600	1.534937	932,011.13	957,033.17	(17,531.22)	50.000000	1	(124.81)	(324.12)	90.00	0.00	0.00	0.00	(17,855.35)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600872.SH	53,500	CNY	2.866632	152,147.99	153,364.82		4.330000	ACT/360					0.00	0.00	(7,442.91)
CNE000000HK0	52,500	7.346600	3.004578	157,882.01	160,744.94	(7,380.12)	50.000000	1	(21.10)	(62.79)	90.00	0.00	0.00	0.00	(7,442.91)
KING SLIDE WORKS CO., LTD. CMN															
2059.TW	2,000	TWD	45.779468	90,481.25	91,558.94		4.330000	ACT/360					0.00	0.00	(3,026.07)
TW0002059003	2,000	32.875000	47.256098	94,512.20	94,512.20	(2,953.26)	30.000000	1	(12.12)	(72.81)	90.00	0.00	0.00	0.00	(3,026.07)
KING YUAN ELECTRONICS CO LTD ORD CMN															
2449.TW	74,000	TWD	3.619772	261,757.98	267,863.12		4.330000	ACT/360					0.00	0.00	16,114.00
TW0002449006	74,000	32.875000	3.399390	251,554.86	251,554.86	16,308.26	30.000000	1	(32.44)	(194.25)	90.00	0.00	0.00	0.00	16,114.00
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002517.ZK	170,100	CNY	1.749108	256,840.35	297,523.34		4.330000	ACT/360					0.00	0.00	(13,311.41)
CNE100000XB5	146,400	7.346600	1.826839	269,226.93	310,745.26	(13,221.92)	50.000000	1	(35.95)	(89.49)	90.00	0.00	0.00	0.00	(13,311.41)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300773.ZK	74,600	CNY	2.213269	146,670.87	165,109.85		4.330000	ACT/360					0.00	0.00	(13,199.48)
CNE100003KF7	66,500	7.346600	2.389361	160,425.62	178,246.31	(13,136.46)	50.000000	1	(21.33)	(63.02)	90.00	0.00	0.00	0.00	(13,199.48)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
300433.ZK	86,600	CNY	2.937413	277,402.40	254,379.99		4.330000	ACT/360					(727.94)	0.00	(5,460.74)
CNE100001YW7	98,500	7.346600	2.990700	294,583.95	258,994.62	(4,614.63)	50.000000	1	(39.28)	(118.17)	90.00	0.00	(33.33)	0.00	(5,460.74)
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002250.ZK	212,000	CNY	0.720061	150,851.57	152,652.93		4.330000	ACT/360					0.00	0.00	(6,931.59)
CNE100000C15	212,000	7.346600	0.752455	159,520.46	159,520.46	(6,867.53)	50.000000	1	(21.28)	(64.06)	90.00	0.00	0.00	0.00	(6,931.59)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
002600.ZK	21,600	CNY	1.019519	22,465.79	22,021.62		4.330000	ACT/360					0.00	0.00	(1,512.29)
CNE1000015L5	21,600	7.346600	1.089241	23,527.60	23,527.60	(1,505.99)	50.000000	1	(3.14)	(6.30)	90.00	0.00	0.00	0.00	(1,512.29)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
000513.ZK	40,200	CNY	4.941061	202,261.76	198,630.66		4.330000	ACT/360					0.00	0.00	(8,540.55)
CNE0000002Y8	40,200	7.346600	5.151953	207,108.51	207,108.51	(8,477.85)	50.000000	1	(27.72)	(62.70)	90.00	0.00	0.00	0.00	(8,540.55)
LTIMINDTREE LIMITED CMN															
LTIM.NS	0	INR	68.531197	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.08)	78.16	0.00	(22.08)	0.00	903.55

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000830.ZK	12,400	CNY	1.517709	185,249.32	18,819.59		4.330000	ACT/360					(4,671.28)	0.00	(5,723.47)
CNE000000WN3	119,000	7.346600	1.596406	189,972.31	19,795.43	(975.84)	50.000000	1	(25.42)	(76.35)	90.00	0.00	(102.70)	0.00	(5,723.47)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000568.ZK	0	CNY	15.736531	117,520.98	0.00		4.330000	ACT/360					(9,816.58)	0.00	(9,866.00)
CNE000000GF2	7,200	7.346600	0.000000	123,102.14	0.00	0.00	50.000000	1	(16.44)	(49.42)	90.00	0.00	(114.91)	0.00	(9,866.00)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
002990.ZK	7,600	CNY	2.923801	16,198.58	22,220.89		4.330000	ACT/360					0.00	0.00	(924.96)
CNE100003XX3	5,600	7.346600	3.044797	17,405.11	23,140.45	(919.56)	50.000000	1	(2.32)	(5.40)	90.00	0.00	0.00	0.00	(924.96)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600873.SH	5,600	CNY	1.321700	7,503.87	7,401.52		4.330000	ACT/360					0.00	0.00	(262.15)
CNE000000HP9	5,600	7.346600	1.368145	7,661.61	7,661.61	(260.09)	50.000000	1	(1.03)	(2.05)	90.00	0.00	0.00	0.00	(262.15)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600390.SH	758,800	CNY	0.823510	618,570.21	624,879.54		4.330000	ACT/360					0.00	0.00	(40,565.16)
CNE0000016N1	756,300	7.346600	0.876641	663,158.72	665,194.96	(40,315.42)	50.000000	1	(88.35)	(249.74)	90.00	0.00	0.00	0.00	(40,565.16)
MISC BERHAD LOCAL SHARE															
MISC.KL	60	MYR	1.607917	100.93	96.48		4.330000	ACT/360					0.00	0.00	(5.72)
MYL38160O005	60	4.496500	1.701556	102.09	102.09	(5.62)	150.000000	1	(0.02)	(0.10)	100.00	0.00	0.00	0.00	(5.72)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND															
002745.ZK	10,600	CNY	1.097106	12,267.53	11,629.33		4.330000	ACT/360					0.00	0.00	(998.41)
CNE100001X19	10,600	7.346600	1.190818	12,622.67	12,622.67	(993.35)	50.000000	1	(1.69)	(5.07)	90.00	0.00	0.00	0.00	(998.41)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002714.ZK	0	CNY	5.070373	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.96)	90.00	0.00	(7.96)	0.00	(305.05)
NAN YA PLASTICS CORP CMN															
1303.TW	0	TWD	0.891255	45,544.27	0.00		4.330000	ACT/360					847.70	0.00	813.92
TW0001303006	48,000	32.875000	0.000000	43,756.08	0.00	0.00	30.000000	1	(5.64)	(33.77)	90.00	0.00	(33.77)	0.00	813.92
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603093.SH	9,300	CNY	1.504097	14,122.51	13,988.10		4.330000	ACT/360					0.00	0.00	(1,131.24)
CNE100003PC3	9,300	7.346600	1.625084	15,113.28	15,113.28	(1,125.18)	50.000000	1	(2.01)	(6.06)	90.00	0.00	0.00	0.00	(1,131.24)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601990.SH	59,100	CNY	1.110718	65,577.60	65,643.43		4.330000	ACT/360					0.00	0.00	(3,529.99)
CNE1000031R9	59,100	7.346600	1.170056	69,150.33	69,150.33	(3,506.90)	50.000000	1	(9.23)	(23.09)	90.00	0.00	0.00	0.00	(3,529.99)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600406.SH	167,820	CNY	3.212370	545,830.52	539,099.99		4.330000	ACT/360					(635.86)	0.00	(39,757.09)
CNE000001G38	167,820	7.346600	3.444085	577,986.34	577,986.34	(38,886.35)	50.000000	1	(77.10)	(234.88)	90.00	0.00	(3.00)	0.00	(39,757.09)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
601336.SH	21,500	CNY	6.295429	0.00	135,351.73		4.330000	ACT/360					0.00	0.00	2,141.13
CNE1000019Y0	0	7.346600	6.195842	0.00	133,210.60	2,141.13	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,141.13
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002946.ZK	54,300	CNY	2.165628	111,768.73	117,593.58		4.330000	ACT/360					0.00	0.00	9,954.21
CNE100003JJ1	54,300	7.346600	1.981510	107,595.99	107,595.99	9,997.59	50.000000	1	(14.49)	(43.38)	90.00	0.00	0.00	0.00	9,954.21
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300532.ZK	67,681	CNY	1.479596	91,750.12	100,140.54		4.330000	ACT/360					0.00	0.00	(4,565.42)
CNE100002CM2	63,081	7.346600	1.546524	97,974.94	104,670.31	(4,529.77)	50.000000	1	(13.06)	(35.64)	90.00	0.00	0.00	0.00	(4,565.42)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
603699.SH	315,800	CNY	3.273623	908,749.24	1,033,810.20		4.330000	ACT/360					0.00	0.00	77,319.05
CNE100001SJ6	315,800	7.346600	3.027572	956,107.24	956,107.24	77,702.96	50.000000	1	(127.62)	(383.91)	90.00	0.00	0.00	0.00	77,319.05
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605117.SH	0	CNY	12.573163	32,462.05	0.00		4.330000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	2,800	7.346600	0.000000	32,425.20	0.00	0.00	50.000000	1	(4.35)	(13.04)	90.00	0.00	(13.04)	0.00	1,289.92
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002896.ZK	20,200	CNY	5.062206	97,365.98	102,256.55		4.330000	ACT/360					0.00	0.00	(3,741.70)
CNE1000032Q9	20,200	7.346600	5.245333	105,955.73	105,955.73	(3,699.17)	50.000000	1	(14.10)	(42.53)	90.00	0.00	0.00	0.00	(3,741.70)
NMDC LIMITED CMN															
NMDC.NS	61,018	INR	0.768986	46,976.90	46,921.97		4.330000	ACT/360					0.00	0.00	(100.63)
INE584A01023	61,018	85.827335	0.769873	46,976.11	46,976.11	(54.14)	75.000000	1	(6.63)	(46.50)	78.16	0.00	0.00	0.00	(100.63)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
000686.ZK	7,500	CNY	0.999102	7,534.82	7,493.26		4.330000	ACT/360					0.00	0.00	(642.25)
CNE0000004H9	7,500	7.346600	1.084300	8,132.25	8,132.25	(638.99)	50.000000	1	(1.08)	(3.26)	90.00	0.00	0.00	0.00	(642.25)
NOVATEK MICROELECTRONICS LTD CMN															
3034.TW	21,000	TWD	15.391635	316,259.31	323,224.33		4.330000	ACT/360					0.00	0.00	1,573.96
TW0003034005	21,000	32.875000	15.304878	321,402.44	321,402.44	1,821.90	30.000000	1	(41.29)	(247.93)	90.00	0.00	0.00	0.00	1,573.96
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
688300.SH	42,978	CNY	8.711513	355,203.63	374,403.40		4.330000	ACT/360					0.00	0.00	(3,721.41)
CNE100003PNO	42,978	7.346600	8.794570	377,973.03	377,973.03	(3,569.63)	50.000000	1	(50.40)	(151.78)	90.00	0.00	0.00	0.00	(3,721.41)
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
603833.SH	900	CNY	9.144366	8,256.60	8,229.93		4.330000	ACT/360					0.00	0.00	(246.58)
CNE100002RB3	900	7.346600	9.414560	8,473.10	8,473.10	(243.17)	50.000000	1	(1.13)	(3.41)	90.00	0.00	0.00	0.00	(246.58)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
ORCL.NS	148	INR	139.580823	21,005.03	20,657.96		4.330000	ACT/360					0.00	0.00	(350.03)
INE881D01027	148	85.827335	141.925889	21,005.03	21,005.03	(347.07)	75.000000	1	(2.96)	(2.96)	78.16	0.00	0.00	0.00	(350.03)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600958.SH	65,700	CNY	1.324422	87,319.96	87,014.54		4.330000	ACT/360					0.00	0.00	(7,768.80)
CNE100001ZV6	65,700	7.346600	1.442091	94,745.38	94,745.38	(7,730.84)	50.000000	1	(12.61)	(37.96)	90.00	0.00	0.00	0.00	(7,768.80)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
300595.ZK	25,700	CNY	2.274522	62,393.69	58,455.20		4.330000	ACT/360					0.00	0.00	(8,079.04)
CNE100002MR0	25,700	7.346600	2.587843	66,507.57	66,507.57	(8,052.36)	50.000000	1	(8.87)	(26.68)	90.00	0.00	0.00	0.00	(8,079.04)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
300759.ZK	97,400	CNY	3.347127	297,108.38	326,010.13		4.330000	ACT/360					0.00	0.00	(14,437.02)
CNE100003JW4	89,400	7.346600	3.494081	313,496.97	340,323.47	(14,313.34)	50.000000	1	(41.83)	(123.68)	90.00	0.00	0.00	0.00	(14,437.02)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
300398.ZK	6,600	CNY	2.024066	13,180.30	13,358.83		4.330000	ACT/360					0.00	0.00	(851.46)
CNE100001XV1	6,600	7.346600	2.152212	14,204.60	14,204.60	(845.77)	50.000000	1	(1.89)	(5.70)	90.00	0.00	0.00	0.00	(851.46)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
601318.SH	134,300	CNY	6.846705	920,847.29	919,512.43		4.330000	ACT/360					0.00	0.00	(46,488.23)
CNE000001R84	134,300	7.346600	7.189971	965,613.11	965,613.11	(46,100.68)	50.000000	1	(128.93)	(387.55)	90.00	0.00	0.00	0.00	(46,488.23)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
600048.SH	0	CNY	1.170610	39,114.77	0.00		4.330000	ACT/360					(1,397.18)	0.00	(1,413.51)
CNE000001ND1	33,600	7.346600	0.000000	40,653.85	0.00	0.00	50.000000	1	(5.43)	(16.33)	90.00	0.00	(35.21)	0.00	(1,413.51)
POWER FINANCE CORP LTD CMN															
PWFEC.NS	0	INR	5.067150	0.00	0.00		0.000000	ACT/360					155.57	0.00	5.93
INE134E01011	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(149.63)	78.16	0.00	(149.63)	0.00	5.93
POWER GRID CORPORATION OF INDIA LIMITED CMN															
PGRD.NS	46,680	INR	3.572871	166,181.17	166,781.62		4.330000	ACT/360					0.00	0.00	(1,675.04)
INE752E01010	46,680	85.827335	3.605220	168,291.66	168,291.66	(1,510.03)	75.000000	1	(23.70)	(165.01)	78.16	0.00	0.00	0.00	(1,675.04)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN															
PMET.KL	125,700	MYR	1.065273	134,936.94	133,904.81		4.330000	ACT/360					0.00	0.00	(4,128.80)
MYL88690009	125,700	4.496500	1.097056	137,899.94	137,899.94	(3,995.12)	150.000000	1	(22.21)	(133.68)	100.00	0.00	0.00	0.00	(4,128.80)
PT ANEKA TAMBANG TBK CMN															
ANTM.JK	1,161,900	IDR	0.088195	105,047.38	102,474.22		4.330000	ACT/360					0.00	0.00	(7,264.05)
ID1000106602	1,161,900	16213.999894	0.094369	109,647.34	109,647.34	(7,173.12)	65.000000	1	(15.08)	(90.93)	85.00	0.00	0.00	0.00	(7,264.05)
PT ASTRA INTERNATIONAL TBK CMN															
ASII.JK	1,270,500	IDR	0.296657	381,055.98	376,902.99		4.330000	ACT/360					0.00	0.00	(8,675.12)
ID1000122807	1,270,500	16213.999894	0.303235	385,259.64	385,259.64	(8,356.65)	65.000000	1	(53.22)	(318.47)	85.00	0.00	0.00	0.00	(8,675.12)
PT BANK CENTRAL ASIA TBK SCRIPLESS															
BBCA.JK	304,700	IDR	0.596707	63,588.49	181,816.49		4.330000	ACT/360					0.00	0.00	(1,106.92)
ID1000109507	106,500	16213.999894	0.600252	64,455.72	182,896.67	(1,080.18)	65.000000	1	(8.90)	(26.74)	85.00	0.00	0.00	0.00	(1,106.92)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
PT TELEKOMUNIKASI INDONESIA, TBK. CMN															
TLKM.JK	1,091,800	IDR	0.163439	163,219.07	178,442.70		4.330000	ACT/360					0.00	0.00	(4,416.69)
ID1000129000	983,200	16213.999894	0.167359	164,880.67	182,722.57	(4,279.86)	65.000000	1	(22.78)	(136.83)	85.00	0.00	0.00	0.00	(4,416.69)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
PTTEP_n.BK	98,300	THB	3.627168	252,592.24	356,550.58		4.330000	ACT/360					0.00	0.00	8,355.03
TH0355010R16	69,800	34.600000	3.540247	245,051.07	348,006.24	8,544.34	40.000000	1	(32.28)	(189.31)	90.00	0.00	0.00	0.00	8,355.03
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE															
PUBM.KL	159,400	MYR	0.989659	159,117.70	157,751.58		4.330000	ACT/360					0.00	0.00	(5,143.09)
MYL12950O004	159,400	4.496500	1.020934	162,736.88	162,736.88	(4,985.30)	150.000000	1	(26.20)	(157.79)	100.00	0.00	0.00	0.00	(5,143.09)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300481.ZK	40,500	CNY	1.917894	68,457.38	77,674.71		4.330000	ACT/360					0.00	0.00	(3,140.07)
CNE1000020Z5	36,000	7.346600	1.994901	72,228.19	80,793.51	(3,118.80)	50.000000	1	(9.64)	(21.27)	90.00	0.00	0.00	0.00	(3,140.07)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	0	CNY	2.205102	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(69.18)	90.00	0.00	(69.18)	0.00	(189.15)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605183.SH	78,200	CNY	2.250020	171,836.52	175,951.60		4.330000	ACT/360					0.00	0.00	(4,063.87)
CNE100005XK5	78,200	7.346600	2.301064	179,943.20	179,943.20	(3,991.61)	50.000000	1	(24.03)	(72.26)	90.00	0.00	0.00	0.00	(4,063.87)
RAIL VIKAS NIGAM LIMITED CMN															
RAIV.NS	0	INR	4.863252	0.00	0.00		0.000000	ACT/360					224.89	0.00	218.51
INE415G01027	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.39)	78.16	0.00	(6.39)	0.00	218.51
REC LIMITED CMN															
RECM.NS	0	INR	5.867595	0.00	0.00		0.000000	ACT/360					88.12	0.00	87.12
INE020B01018	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.01)	78.16	0.00	(1.01)	0.00	87.12
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601828.SH	17,800	CNY	0.419242	7,986.69	7,462.50		4.330000	ACT/360					(199.66)	0.00	(545.62)
CNE100002RX7	18,900	7.346600	0.438363	8,285.06	7,802.86	(340.36)	50.000000	1	(1.11)	(5.61)	90.00	0.00	(2.53)	0.00	(545.62)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
300724.ZK	90,100	CNY	8.216046	700,461.40	740,265.70		4.330000	ACT/360					0.00	0.00	(34,673.55)
CNE100003G91	85,500	7.346600	8.597701	736,934.55	774,652.82	(34,387.11)	50.000000	1	(98.37)	(286.44)	90.00	0.00	0.00	0.00	(34,673.55)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600031.SH	0	CNY	2.119348	11,205.29	0.00		4.330000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	5,200	7.346600	0.000000	11,205.29	0.00	0.00	50.000000	1	(1.50)	(1.50)	90.00	0.00	(1.50)	0.00	(213.49)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600061.SH	222,000	CNY	0.950099	212,438.68	210,922.06		4.330000	ACT/360					0.00	0.00	(16,970.93)
CNE000000Q11	222,000	7.346600	1.026138	227,802.72	227,802.72	(16,880.66)	50.000000	1	(30.35)	(90.27)	90.00	0.00	0.00	0.00	(16,970.93)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601225.SH	52,500	CNY	3.068086	654,328.37	161,074.51		4.330000	ACT/360					(3,641.98)	0.00	(10,276.60)
CNE100001T64	204,000	7.346600	3.189972	649,512.34	167,473.53	(6,399.02)	50.000000	1	(87.21)	(235.60)	90.00	0.00	(190.67)	0.00	(10,276.60)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	0	CNY	3.332154	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	285.27
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600219.SH	1,989,400	CNY	0.534941	1,049,486.09	1,064,212.29		4.330000	ACT/360					0.00	0.00	79.58
CNE000001139	1,989,400	7.346600	0.534694	1,063,720.46	1,063,720.46	491.83	50.000000	1	(142.52)	(412.25)	90.00	0.00	0.00	0.00	79.58
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605098.SH	23,600	CNY	5.094874	114,462.08	120,239.02		4.330000	ACT/360					0.00	0.00	6,619.85
CNE1000052P9	23,600	7.346600	4.812433	113,573.42	113,573.42	6,665.60	50.000000	1	(15.25)	(45.76)	90.00	0.00	0.00	0.00	6,619.85
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
600643.SH	167,700	CNY	0.649280	110,642.59	108,884.25		4.330000	ACT/360					0.00	0.00	(9,533.27)
CNE0000008S7	167,700	7.346600	0.705846	118,370.40	118,370.40	(9,486.15)	50.000000	1	(15.77)	(47.11)	90.00	0.00	0.00	0.00	(9,533.27)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	0	CNY	5.403860	0.00	0.00		0.000000	ACT/360					(41.42)	0.00	(41.42)
CNE100004ZJ5	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(41.42)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603881.SH	131,200	CNY	2.474614	328,181.06	324,669.37		4.330000	ACT/360					(5,748.47)	0.00	(87,068.40)
CNE100002R57	131,200	7.346600	3.093121	405,817.48	405,817.48	(81,148.10)	50.000000	1	(53.37)	(171.83)	90.00	0.00	(10.13)	0.00	(87,068.40)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
688188.SH	17,273	CNY	26.715760	501,572.11	461,461.32		4.330000	ACT/360					(1,407.00)	0.00	1,640.71
CNE100003LY6	18,773	7.346600	26.527101	497,993.27	458,202.62	3,258.70	50.000000	1	(66.86)	(210.99)	90.00	0.00	(26.68)	0.00	1,640.71
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
600621.SH	44,900	CNY	1.941034	88,625.46	87,152.42		4.330000	ACT/360					0.00	0.00	(13,937.03)
CNE0000006D3	44,900	7.346600	2.250536	101,049.07	101,049.07	(13,896.64)	50.000000	1	(13.38)	(40.38)	90.00	0.00	0.00	0.00	(13,937.03)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601727.SH	18,500	CNY	0.967795	0.00	17,904.20		4.330000	ACT/360					(554.42)	0.00	(363.96)
CNE100000D55	0	7.346600	0.957419	0.00	17,712.25	191.95	50.000000	1	0.00	(1.48)	90.00	0.00	(1.48)	0.00	(363.96)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002158.ZK	290,000	CNY	2.431057	698,655.18	705,006.40		4.330000	ACT/360					0.00	0.00	(28,081.71)
CNE1000006J8	288,100	7.346600	2.526923	728,170.31	732,807.56	(27,801.16)	50.000000	1	(97.29)	(280.55)	90.00	0.00	0.00	0.00	(28,081.71)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
600754.SH	0	CNY	3.506384	72,795.62	0.00		4.330000	ACT/360					(4,218.79)	0.00	(4,254.65)
CNE000000MK0	20,500	7.346600	0.000000	75,194.94	0.00	0.00	50.000000	1	(10.06)	(35.85)	90.00	0.00	(39.42)	0.00	(4,254.65)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
600835.SH	84,000	CNY	2.166989	185,039.40	182,027.06		4.330000	ACT/360					0.00	0.00	(23,618.81)
CNE000000B91	84,000	7.346600	2.447185	205,563.54	205,563.54	(23,536.48)	50.000000	1	(27.29)	(82.33)	90.00	0.00	0.00	0.00	(23,618.81)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002028.ZK	0	CNY	9.841287	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(60.48)	90.00	0.00	(60.48)	0.00	(2,258.03)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603039.SH	28,400	CNY	5.716930	148,713.13	162,360.82		4.330000	ACT/360					0.00	0.00	(22,945.44)
CNE100002ZC4	24,800	7.346600	6.522739	164,160.76	185,245.79	(22,884.97)	50.000000	1	(21.81)	(60.47)	90.00	0.00	0.00	0.00	(22,945.44)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600320.SH	1,320,300	CNY	0.511801	674,912.27	675,731.36		4.330000	ACT/360					0.00	0.00	(31,338.00)
CNE000001683	1,320,300	7.346600	0.535322	706,785.64	706,785.64	(31,054.28)	50.000000	1	(94.38)	(283.72)	90.00	0.00	0.00	0.00	(31,338.00)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND															
600517.SH	38,900	CNY	0.701005	27,785.92	27,269.08		4.330000	ACT/360					0.00	0.00	(2,013.17)
CNE000001G20	38,900	7.346600	0.752455	29,270.50	29,270.50	(2,001.42)	50.000000	1	(3.91)	(11.75)	90.00	0.00	0.00	0.00	(2,013.17)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
000680.ZK	28,400	CNY	1.370702	55,587.90	38,927.94		4.330000	ACT/360					145.62	104.37	1,535.85
CNE000000KZ2	41,400	7.346600	1.324648	54,840.43	37,620.00	1,307.94	50.000000	1	(7.37)	(22.07)	90.00	104.37	(8.44)	0.00	1,535.48
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002500.ZK	20,000	CNY	0.803093	15,948.86	16,061.85		4.330000	ACT/360					0.00	0.00	(1,097.16)
CNE100000WJ0	20,000	7.346600	0.857607	17,152.14	17,152.14	(1,090.29)	50.000000	1	(2.28)	(6.88)	90.00	0.00	0.00	0.00	(1,097.16)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000166.ZK	769,500	CNY	0.681948	521,325.48	524,759.07		4.330000	ACT/360					0.00	0.00	(37,666.77)
CNE100002FD4	769,500	7.346600	0.730605	562,200.55	562,200.55	(37,441.48)	50.000000	1	(74.86)	(225.30)	90.00	0.00	0.00	0.00	(37,666.77)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
000019.ZK	30,800	CNY	0.853456	26,366.59	26,286.45		4.330000	ACT/360					0.00	0.00	(1,358.73)
CNE000000354	30,800	7.346600	0.897210	27,634.07	27,634.07	(1,347.62)	50.000000	1	(3.69)	(11.10)	90.00	0.00	0.00	0.00	(1,358.73)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688318.SH	53	CNY	21.032859	9,772.05	1,114.74		4.330000	ACT/360					(711.84)	0.00	(838.99)
CNE100005592	453	7.346600	23.352042	10,578.48	1,237.66	(122.92)	50.000000	1	(1.41)	(4.24)	90.00	0.00	(4.98)	0.00	(838.99)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301327.ZK	1,300	CNY	10.555903	13,150.72	13,722.67		4.330000	ACT/360					0.00	0.00	98.86
CNE100005L92	1,300	7.346600	10.475644	13,618.34	13,618.34	104.34	50.000000	1	(1.82)	(5.47)	90.00	0.00	0.00	0.00	98.86
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002609.ZK	9,400	CNY	1.037214	9,348.48	9,749.82		4.330000	ACT/360					0.00	0.00	(814.27)
CNE1000016J7	9,000	7.346600	1.123407	10,151.79	10,560.02	(810.21)	50.000000	1	(1.35)	(4.06)	90.00	0.00	0.00	0.00	(814.27)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688025.SH	85	CNY	6.510495	517.00	553.39		4.330000	ACT/360					0.00	0.00	1.80
CNE1000062T0	85	7.346600	6.486678	551.37	551.37	2.02	50.000000	1	(0.07)	(0.22)	90.00	0.00	0.00	0.00	1.80
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300047.ZK	4,800	CNY	1.497291	5,850.64	7,187.00		4.330000	ACT/360					0.00	0.00	(400.26)
CNE100000KJ5	4,000	7.346600	1.580142	6,418.40	7,584.68	(397.68)	50.000000	1	(0.85)	(2.57)	90.00	0.00	0.00	0.00	(400.26)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688036.SH	600	CNY	11.908910	0.00	7,145.35		4.325394	ACT/360					0.00	0.00	(82.86)
CNE100003P74	0	7.346600	12.047003	0.00	7,228.20	(82.86)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(82.86)
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002285.ZK	38,600	CNY	0.337571	11,593.57	13,030.25		4.330000	ACT/360					0.00	0.00	(519.90)
CNE100000FK3	35,000	7.346600	0.350911	12,379.33	13,545.18	(514.93)	50.000000	1	(1.65)	(4.97)	90.00	0.00	0.00	0.00	(519.90)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
003021.ZK	40	CNY	10.660714	381.95	426.43		4.330000	ACT/360					0.00	0.00	22.54
CNE100004934	40	7.346600	10.093272	403.73	403.73	22.70	50.000000	1	(0.05)	(0.16)	90.00	0.00	0.00	0.00	22.54
SHIN KONG FINANCIAL HLDGS CO LTD CMN															
2888.TW	110,000	TWD	0.365019	39,911.96	40,152.09		4.330000	ACT/360					0.00	0.00	548.39
TW0002888005	110,000	32.875000	0.359756	39,573.16	39,573.16	578.93	30.000000	1	(5.09)	(30.54)	90.00	0.00	0.00	0.00	548.39
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
002978.ZK	9,400	CNY	3.831704	22,011.06	36,018.02		4.330000	ACT/360					0.00	0.00	(112.11)
CNE100003S63	5,800	7.346600	3.843190	22,370.86	36,125.99	(107.97)	50.000000	1	(3.00)	(4.14)	90.00	0.00	0.00	0.00	(112.11)
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688506.SH	0	CNY	25.731631	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.62)	90.00	0.00	(5.62)	0.00	(205.00)
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600839.SH	10,500	CNY	1.196472	12,609.82	12,562.95		4.330000	ACT/360					0.00	0.00	(1,082.30)
CNE000000GJ4	10,500	7.346600	1.299201	13,641.61	13,641.61	(1,078.65)	50.000000	1	(1.82)	(3.65)	90.00	0.00	0.00	0.00	(1,082.30)
SIEMENS LIMITED CMN															
SIEM.NS	0	INR	73.364156	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.08)	78.16	0.00	(32.08)	0.00	(182.54)
SIGURD MICROELECTRONIC CORP CMN															
6257.TW	92,000	TWD	2.147529	194,139.96	197,572.62		4.330000	ACT/360					0.00	0.00	8,097.15
TW0006257009	92,000	32.875000	2.057927	189,329.28	189,329.28	8,243.34	30.000000	1	(24.39)	(146.19)	90.00	0.00	0.00	0.00	8,097.15
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
300470.ZK	20,000	CNY	4.856668	96,483.76	97,133.37		4.330000	ACT/360					(260.00)	0.00	(6,118.12)
CNE1000020P6	20,000	7.346600	5.147460	102,949.20	102,949.20	(5,815.84)	50.000000	1	(13.72)	(42.29)	90.00	0.00	(1.66)	0.00	(6,118.12)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
601598.SH	1,073,100	CNY	0.702366	757,728.79	753,708.65		4.330000	ACT/360					0.00	0.00	(30,618.57)
CNE100003GS8	1,073,100	7.346600	0.730605	784,012.23	784,012.23	(30,303.57)	50.000000	1	(104.82)	(315.00)	90.00	0.00	0.00	0.00	(30,618.57)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603737.SH	19,100	CNY	5.294966	102,728.34	101,133.86		4.330000	ACT/360					0.00	0.00	(9,740.13)
CNE1000027D7	18,700	7.346600	5.802681	108,647.70	110,831.21	(9,697.35)	50.000000	1	(14.49)	(42.77)	90.00	0.00	0.00	0.00	(9,740.13)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601555.SH	16,300	CNY	1.011352	16,420.10	16,485.04		4.330000	ACT/360					0.00	0.00	(884.37)
CNE1000019P8	16,300	7.346600	1.065181	17,362.45	17,362.45	(877.41)	50.000000	1	(2.32)	(6.96)	90.00	0.00	0.00	0.00	(884.37)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
600369.SH	0	CNY	0.589388	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)
STATE BANK OF INDIA CMN															
SBI.NS	0	INR	8.984900	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.48)	78.16	0.00	(5.48)	0.00	(94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
002468.ZK	473,900	CNY	1.353007	636,149.39	641,189.94		4.330000	ACT/360					(112.88)	0.00	(14,766.66)
CNE100000T99	476,200	7.346600	1.383370	658,760.79	655,579.04	(14,389.10)	50.000000	1	(88.07)	(264.68)	90.00	0.00	(1.74)	0.00	(14,766.66)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
600710.SH	21,100	CNY	1.234585	26,375.19	26,049.74		4.330000	ACT/360					0.00	0.00	(835.58)
CNE000000KL2	21,100	7.346600	1.273901	26,879.31	26,879.31	(829.57)	50.000000	1	(3.60)	(6.01)	90.00	0.00	0.00	0.00	(835.58)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300274.ZK	40	CNY	9.907985	380.76	396.32		4.330000	ACT/360					0.00	0.00	(7.14)
CNE1000018M7	40	7.346600	10.082347	403.29	403.29	(6.97)	50.000000	1	(0.05)	(0.16)	90.00	0.00	0.00	0.00	(7.14)
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688106.SH	32,248	CNY	2.235048	72,795.86	72,075.81		4.330000	ACT/360					0.00	0.00	(2,863.61)
CNE100003ZP4	32,248	7.346600	2.322914	74,909.33	74,909.33	(2,833.52)	50.000000	1	(10.02)	(30.09)	90.00	0.00	0.00	0.00	(2,863.61)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300394.ZK	12,100	CNY	12.801840	162,660.59	154,902.27		4.330000	ACT/360					96.94	0.00	4,898.10
CNE100001XQ1	13,700	7.346600	12.400392	170,006.78	150,044.74	4,857.53	50.000000	1	(22.71)	(56.37)	90.00	0.00	(18.74)	0.00	4,898.10
TAIWAN SEMICONDUCTOR MFG CO ORD CMN															
2330.TW	10,000	TWD	33.612167	341,581.90	336,121.67		4.330000	ACT/360					0.00	0.00	8,124.79
TW0002330008	10,000	32.875000	32.774390	327,743.90	327,743.90	8,377.77	30.000000	1	(42.27)	(252.98)	90.00	0.00	0.00	0.00	8,124.79
TATA CONSULTANCY SERVICES LIMITED CMN															
TCS.NS	39,283	INR	47.868200	1,846,742.93	1,880,406.49		4.330000	ACT/360					(656.81)	0.00	(5,108.56)
INE467B01029	39,283	85.827335	47.935724	1,883,059.06	1,883,059.06	(2,652.57)	75.000000	1	(264.96)	(1,799.18)	78.16	0.00	(35.48)	0.00	(5,108.56)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TATA ELXSI LTD CMN															
TTEX.NS	301	INR	75.424689	22,981.60	22,702.83		4.330000	ACT/360					0.00	0.00	(495.07)
INE670A01012	301	85.827335	77.044425	23,190.37	23,190.37	(487.54)	75.000000	1	(3.27)	(7.53)	78.16	0.00	0.00	0.00	(495.07)
TECO ELECTRIC AND MACHINERY CO CMN															
1504.TW	286,000	TWD	1.630418	463,713.25	466,299.62		4.330000	ACT/360					0.00	0.00	10,789.75
TW0001504009	286,000	32.875000	1.591463	455,158.42	455,158.42	11,141.20	30.000000	1	(58.61)	(351.45)	90.00	0.00	0.00	0.00	10,789.75
TELEKOM MALAYSIA BERNAD (MYR) CMN															
TLMM.KL	364,600	MYR	1.452241	531,809.21	529,486.93		4.330000	ACT/360					0.00	0.00	(13,879.48)
MYL486300006	364,600	4.496500	1.488862	542,839.09	542,839.09	(13,352.15)	150.000000	1	(87.45)	(527.33)	100.00	0.00	0.00	0.00	(13,879.48)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601319.SH	932,900	CNY	0.951461	89,312.70	887,617.54		4.330000	ACT/360					0.00	0.00	5,396.21
CNE100003F27	92,800	7.346600	0.945663	89,312.70	882,209.34	5,408.20	50.000000	1	(11.98)	(11.98)	90.00	0.00	0.00	0.00	5,396.21
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600717.SH	81,800	CNY	0.632946	52,184.64	51,774.97		4.330000	ACT/360					0.00	0.00	(2,638.64)
CNE000000L16	81,800	7.346600	0.664937	54,391.85	54,391.85	(2,616.88)	50.000000	1	(7.27)	(21.77)	90.00	0.00	0.00	0.00	(2,638.64)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688819.SH	2,998	CNY	3.563553	13,353.42	10,683.53		4.330000	ACT/360					(86.93)	0.00	(553.11)
CNE100004C29	3,698	7.346600	3.717208	13,746.24	11,144.19	(460.66)	50.000000	1	(1.84)	(5.52)	90.00	0.00	(1.19)	0.00	(553.11)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
002283.ZK	111,700	CNY	0.710533	75,865.32	79,366.51		4.330000	ACT/360					0.00	0.00	(1,785.30)
CNE100000F79	108,700	7.346600	0.726246	79,019.20	81,121.63	(1,755.12)	50.000000	1	(10.56)	(30.18)	90.00	0.00	0.00	0.00	(1,785.30)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
600211.SH	7,700	CNY	4.845779	31,180.15	37,312.50		4.330000	ACT/360					0.00	0.00	(1,054.74)
CNE000000Z07	6,400	7.346600	4.981625	31,910.47	38,358.51	(1,046.01)	50.000000	1	(4.27)	(8.73)	90.00	0.00	0.00	0.00	(1,054.74)
TIGERAIR TAIWAN CO LTD CMN															
6757.TW	4,000	TWD	2.637262	10,359.80	10,549.05		4.330000	ACT/360					0.00	0.00	1,041.70
TW0006757008	4,000	32.875000	2.375000	9,500.00	9,500.00	1,049.05	30.000000	1	(1.23)	(7.35)	90.00	0.00	0.00	0.00	1,041.70
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
603866.SH	766,800	CNY	0.833038	636,200.87	638,773.85		4.330000	ACT/360					0.00	0.00	(51,918.54)
CNE100002524	755,200	7.346600	0.900390	680,797.23	690,419.31	(51,645.45)	50.000000	1	(90.72)	(273.08)	90.00	0.00	0.00	0.00	(51,918.54)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600438.SH	0	CNY	2.878883	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(22.36)	90.00	0.00	(22.36)	0.00	(1,035.61)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
600780.SH	158,700	CNY	0.725506	110,840.84	115,137.75		4.330000	ACT/360					0.00	0.00	(6,477.85)
CNE000000NK8	150,300	7.346600	0.766051	115,352.68	121,572.35	(6,434.59)	50.000000	1	(15.41)	(43.25)	90.00	0.00	0.00	0.00	(6,477.85)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
688599.SH	98,389	CNY	2.522255	250,266.00	248,162.17		4.330000	ACT/360					0.00	0.00	(9,332.95)
CNE100003ZR0	98,389	7.346600	2.616454	257,430.31	257,430.31	(9,268.14)	50.000000	1	(34.44)	(64.80)	90.00	0.00	0.00	0.00	(9,332.95)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600100.SH	333,300	CNY	0.872512	234,114.49	290,808.40		4.330000	ACT/360					0.00	0.00	(21,363.19)
CNE000000RK9	267,100	7.346600	0.936356	254,924.16	312,087.31	(21,278.91)	50.000000	1	(33.91)	(84.28)	90.00	0.00	0.00	0.00	(21,363.19)
UNI-PRESIDENT ENTERPRISES CORP OR D CMN															
1216.TW	236,000	TWD	2.393916	579,699.31	564,964.26		4.330000	ACT/360					0.00	0.00	(17,570.00)
TW0001216000	236,000	32.875000	2.466463	582,085.27	582,085.27	(17,121.01)	30.000000	1	(74.84)	(448.99)	90.00	0.00	0.00	0.00	(17,570.00)
UNION BANK OF INDIA CMN															
UNBK.NS	35,669	INR	1.294692	0.00	46,180.38		4.330000	ACT/360					0.00	0.00	(225.48)
INE692A01016	0	85.827335	1.301014	0.00	46,405.87	(225.48)	75.000000	0	0.00	0.00	78.16	0.00	0.00	0.00	(225.48)
UNITED INFORMATION SYSTEMS CMN															
2404.TW	2,000	TWD	15.361217	29,603.76	30,722.43		4.330000	ACT/360					0.00	0.00	1,309.53
TW0002404001	2,000	32.875000	14.695122	29,390.24	29,390.24	1,332.19	30.000000	1	(3.78)	(22.66)	90.00	0.00	0.00	0.00	1,309.53
UNITED MICROELECTRONICS CORP ORD CMN															
2303.TW	0	TWD	1.298859	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.875000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
VEDANTA LIMITED CMN															
VDAN.NS	0	INR	5.201140	0.00	0.00		0.000000	ACT/360					(445.42)	0.00	(521.72)
INE205A01025	0	85.827335	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(76.29)	78.16	0.00	(76.29)	0.00	(521.72)
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300476.ZK	1,900	CNY	6.356682	18,710.32	12,077.70		4.330000	ACT/360					692.08	0.00	1,840.96
CNE1000020V4	3,400	7.346600	5.747880	19,542.79	10,920.97	1,156.72	50.000000	1	(2.61)	(7.85)	90.00	0.00	(8.11)	0.00	1,840.96
VOLTRONIC POWER TECHNOLOGY CORP CMN															
6409.TW	3,000	TWD	58.707224	170,335.51	176,121.67		4.330000	ACT/360					0.00	0.00	5,868.51
TW0006409006	3,000	32.875000	56.707317	170,121.95	170,121.95	5,999.72	30.000000	1	(21.88)	(131.21)	90.00	0.00	0.00	0.00	5,868.51
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300017.ZK	51,300	CNY	1.268614	51,632.87	65,079.90		4.330000	ACT/360					0.00	0.00	(6,339.94)
CNE100000GQ8	41,900	7.346600	1.391751	59,984.13	71,396.82	(6,316.92)	50.000000	1	(7.93)	(23.02)	90.00	0.00	0.00	0.00	(6,339.94)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603609.SH	63,800	CNY	1.084856	67,088.27	69,213.79		4.330000	ACT/360					0.00	0.00	(5,737.90)
CNE100001VB7	58,800	7.346600	1.174398	69,249.86	74,926.62	(5,712.84)	50.000000	1	(9.26)	(25.06)	90.00	0.00	0.00	0.00	(5,737.90)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601168.SH	127,800	CNY	2.307190	287,203.74	294,858.85		4.330000	ACT/360					132.52	0.00	14,414.31
CNE100000619	129,100	7.346600	2.194546	283,315.89	280,462.98	14,395.87	50.000000	1	(38.07)	(114.07)	90.00	0.00	(2.69)	0.00	14,414.31

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
600157.SH	204,000	CNY	0.217788	0.00	44,428.72		4.330000	ACT/360					0.00	0.00	(416.01)
CNE000000WD4	0	7.346600	0.219827	0.00	44,844.73	(416.01)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(416.01)
WIPRO LIMITED CMN															
WIPR.NS	83,301	INR	3.466844	304,530.24	288,791.59		4.330000	ACT/360					(177.35)	0.00	2,444.27
INE075A01022	88,742	85.827335	3.434340	304,770.20	286,083.96	2,707.63	75.000000	1	(43.00)	(86.01)	78.16	0.00	(5.27)	0.00	2,444.27
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600580.SH	89,500	CNY	2.362998	188,343.67	211,488.31		4.330000	ACT/360					0.00	0.00	2,092.30
CNE000001BJ3	85,500	7.346600	2.338719	200,710.82	209,315.38	2,172.93	50.000000	1	(26.76)	(80.63)	90.00	0.00	0.00	0.00	2,092.30
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.201917	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	193.34
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603259.SH	20,900	CNY	7.065854	144,204.08	147,676.34		4.330000	ACT/360					(38.39)	0.00	(8,117.97)
CNE1000031K4	20,200	7.346600	7.449913	150,710.78	155,703.18	(8,026.84)	50.000000	1	(20.13)	(52.74)	90.00	0.00	(0.40)	0.00	(8,117.97)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600667.SH	37,100	CNY	0.883402	16,671.05	32,774.21		4.330000	ACT/360					0.00	0.00	(673.35)
CNE000000B00	18,700	7.346600	0.901461	17,253.56	33,444.21	(670.00)	50.000000	1	(2.31)	(3.35)	90.00	0.00	0.00	0.00	(673.35)
XI AN SHAAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601369.SH	6,000	CNY	1.102551	6,714.88	6,615.31		4.330000	ACT/360					0.00	0.00	(516.07)
CNE100000QS3	6,000	7.346600	1.188086	7,128.52	7,128.52	(513.21)	50.000000	1	(0.95)	(2.86)	90.00	0.00	0.00	0.00	(516.07)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688550.SH	1,700	CNY	4.079438	6,683.25	6,935.04		4.330000	ACT/360					0.00	0.00	(331.99)
CNE1000005X80	1,700	7.346600	4.273014	7,264.12	7,264.12	(329.08)	50.000000	1	(0.97)	(2.91)	90.00	0.00	0.00	0.00	(331.99)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
600563.SH	22,800	CNY	16.334087	361,110.69	372,417.17		4.330000	ACT/360					0.00	0.00	1,989.15
CNE000001D72	22,700	7.346600	16.240343	368,646.00	370,279.83	2,137.34	50.000000	1	(49.36)	(148.20)	90.00	0.00	0.00	0.00	1,989.15
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
002925.ZK	16,100	CNY	1.917894	30,527.89	30,878.09		4.330000	ACT/360					0.00	0.00	(3,383.54)
CNE1000033H6	16,100	7.346600	2.127230	34,248.40	34,248.40	(3,370.30)	50.000000	1	(4.54)	(13.24)	90.00	0.00	0.00	0.00	(3,383.54)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	1.004546	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000526.ZK	51	CNY	5.895244	307.56	300.66		4.330000	ACT/360					0.00	0.00	7.61
CNE0000005F0	51	7.346600	5.743783	292.93	292.93	7.72	50.000000	1	(0.04)	(0.12)	90.00	0.00	0.00	0.00	7.61

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601811.SH	6,900	CNY	2.060817	0.00	14,219.64		4.325394	ACT/360					0.00	0.00	(25.61)
CNE100002BC5	0	7.346600	2.064529	0.00	14,245.25	(25.61)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(25.61)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603888.SH	39,500	CNY	2.903384	113,773.27	114,683.66		4.330000	ACT/360					0.00	0.00	(5,870.79)
CNE100002G50	39,500	7.346600	3.050787	120,506.09	120,506.09	(5,822.42)	50.000000	1	(16.07)	(48.37)	90.00	0.00	0.00	0.00	(5,870.79)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002202.ZK	222,000	CNY	1.372063	299,257.18	304,598.05		4.330000	ACT/360					(7.95)	0.00	(8,707.14)
CNE1000008S5	222,200	7.346600	1.410682	313,453.54	313,171.40	(8,573.36)	50.000000	1	(41.86)	(125.84)	90.00	0.00	(0.26)	0.00	(8,707.14)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002100.ZK	32,600	CNY	0.848011	37,657.03	27,645.17		4.330000	ACT/360					(560.82)	0.00	(2,091.55)
CNE000001PZ9	44,200	7.346600	0.894479	39,535.97	29,160.02	(1,514.85)	50.000000	1	(5.28)	(15.88)	90.00	0.00	(9.46)	0.00	(2,091.55)
XINTEC INC CMN															
3374.TWO	21,000	TWD	6.296578	129,117.95	132,228.14		4.330000	ACT/360					0.00	0.00	5,362.07
TW0003374005	21,000	32.875000	6.036585	126,768.28	126,768.29	5,459.85	30.000000	1	(16.32)	(97.78)	90.00	0.00	0.00	0.00	5,362.07
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000400.ZK	148,300	CNY	3.484605	502,819.60	516,766.94		4.330000	ACT/360					0.00	0.00	(35,998.21)
CNE0000007F6	146,900	7.346600	3.725973	547,752.56	552,561.77	(35,794.83)	50.000000	1	(72.87)	(203.38)	90.00	0.00	0.00	0.00	(35,998.21)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
300861.ZK	36,800	CNY	2.542673	94,057.34	93,570.36		4.330000	ACT/360					0.00	0.00	(6,567.78)
CNE100004751	36,800	7.346600	2.720080	100,098.96	100,098.96	(6,528.60)	50.000000	1	(13.35)	(39.18)	90.00	0.00	0.00	0.00	(6,567.78)
YANGMING MARINE TRANSPORT CORP CMN															
2609.TW	163,000	TWD	2.360456	378,609.39	384,754.37		4.330000	ACT/360					0.00	0.00	8,271.87
TW0002609005	163,000	32.875000	2.307927	376,192.10	376,192.10	8,562.27	30.000000	1	(48.40)	(290.40)	90.00	0.00	0.00	0.00	8,271.87
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002847.ZK	1,700	CNY	8.282743	14,692.03	14,080.66		4.330000	ACT/360					0.00	0.00	(458.08)
CNE100002JZ9	1,700	7.346600	8.548759	14,532.89	14,532.89	(452.23)	50.000000	1	(1.95)	(5.86)	90.00	0.00	0.00	0.00	(458.08)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002643.ZK	18,050	CNY	1.347562	72.25	24,323.50		4.330000	ACT/360					0.00	0.00	(598.20)
CNE1000019T0	50	7.346600	1.380702	81.94	24,921.66	(598.17)	50.000000	1	(0.01)	(0.03)	90.00	0.00	0.00	0.00	(598.20)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603013.SH	139,900	CNY	1.958729	261,103.18	274,026.22		4.330000	ACT/360					(335.46)	0.00	(11,084.21)
CNE1000031L2	138,000	7.346600	2.034794	281,469.95	284,667.69	(10,641.47)	50.000000	1	(37.48)	(107.28)	90.00	0.00	(5.66)	0.00	(11,084.21)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
300628.ZK	81,275	CNY	5.402499	410,255.39	439,088.12		4.330000	ACT/360					0.00	0.00	10,492.81
CNE100002PC5	81,275	7.346600	5.271280	428,423.28	428,423.28	10,664.83	50.000000	1	(57.23)	(172.02)	90.00	0.00	0.00	0.00	10,492.81

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300999.ZK	2,000	CNY	4.186971	10,217.08	8,373.94		4.330000	ACT/360					(109.92)	0.00	(646.82)
CNE1000048D3	2,400	7.346600	4.453275	10,687.86	8,906.55	(532.61)	50.000000	1	(1.43)	(4.29)	90.00	0.00	(1.67)	0.00	(646.82)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
000975.ZK	48,100	CNY	2.259549	187,316.46	108,684.29		4.330000	ACT/360					6,118.70	0.00	13,770.84
CNE0000012L4	84,200	7.346600	2.098953	176,731.84	100,959.64	7,724.65	50.000000	1	(23.86)	(72.51)	90.00	0.00	(59.50)	0.00	13,770.84
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
300415.ZK	75,200	CNY	2.776795	199,379.79	208,814.96		4.330000	ACT/360					0.00	0.00	2,727.28
CNE100001YB1	75,200	7.346600	2.739427	206,004.91	206,004.91	2,810.05	50.000000	1	(27.55)	(82.77)	90.00	0.00	0.00	0.00	2,727.28
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002120.ZK	139,800	CNY	1.003185	340,587.90	140,245.28		4.330000	ACT/360					(4,403.30)	0.00	(7,867.89)
CNE100000015	340,400	7.346600	1.026944	349,571.74	143,566.77	(3,321.49)	50.000000	1	(46.78)	(143.11)	90.00	0.00	(109.57)	0.00	(7,867.89)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000807.ZK	224,900	CNY	2.034955	528,439.29	457,661.37		4.330000	ACT/360					7,599.93	0.00	49,157.04
CNE000000VG9	266,800	7.346600	1.849302	493,325.83	415,908.08	41,753.29	50.000000	1	(66.68)	(196.18)	90.00	0.00	(61.42)	0.00	49,157.04
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600497.SH	83,500	CNY	0.743201	62,488.81	62,057.28		4.330000	ACT/360					0.00	0.00	(1,482.37)
CNE000001HC5	83,500	7.346600	0.760648	63,514.11	63,514.11	(1,456.83)	50.000000	1	(8.51)	(25.54)	90.00	0.00	0.00	0.00	(1,482.37)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002053.ZK	12,700	CNY	1.550377	19,701.07	19,689.79		4.330000	ACT/360					0.00	0.00	(89.57)
CNE000001N39	12,700	7.346600	1.556803	19,771.40	19,771.40	(81.61)	50.000000	1	(2.65)	(7.96)	90.00	0.00	0.00	0.00	(89.57)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
600096.SH	198,700	CNY	2.926524	596,699.88	581,500.29		4.330000	ACT/360					0.00	0.00	(23,849.10)
CNE000000S01	198,700	7.346600	3.045325	605,106.08	605,106.08	(23,605.79)	50.000000	1	(81.07)	(243.31)	90.00	0.00	0.00	0.00	(23,849.10)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300674.ZK	3,600	CNY	2.463725	8,739.97	8,869.41		4.330000	ACT/360					0.00	0.00	(730.90)
CNE100003FQ4	3,600	7.346600	2.665683	9,596.46	9,596.46	(727.05)	50.000000	1	(1.28)	(3.85)	90.00	0.00	0.00	0.00	(730.90)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300718.ZK	3,200	CNY	4.461928	68,313.72	14,278.17		4.330000	ACT/360					8,957.02	0.00	9,780.60
CNE1000035C2	13,700	7.346600	4.191077	57,417.75	13,411.45	866.72	50.000000	1	(7.85)	(43.15)	90.00	0.00	(37.70)	0.00	9,780.60
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
002011.ZK	110,900	CNY	1.459178	162,208.99	161,822.88		4.330000	ACT/360					0.00	0.00	(1,956.99)
CNE000001JT5	110,900	7.346600	1.476231	163,714.02	163,714.02	(1,891.13)	50.000000	1	(21.94)	(65.86)	90.00	0.00	0.00	0.00	(1,956.99)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600352.SH	275,062	CNY	1.297199	365,394.76	356,810.07		4.330000	ACT/360					0.00	0.00	(26,832.76)
CNE000001FJ4	274,362	7.346600	1.394262	382,578.18	383,508.58	(26,698.51)	50.000000	1	(51.09)	(134.25)	90.00	0.00	0.00	0.00	(26,832.76)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600216.SH	3,400	CNY	2.089402	7,169.90	7,103.97		4.330000	ACT/360					0.00	0.00	(262.94)
CNE0000010J2	3,400	7.346600	2.165868	7,363.95	7,363.95	(259.98)	50.000000	1	(0.99)	(2.96)	90.00	0.00	0.00	0.00	(262.94)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	0	CNY	2.470531	0.00	0.00		0.000000	ACT/360					150.66	0.00	150.66
CNE100003K12	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	150.66
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
002001.ZK	78,700	CNY	3.016361	233,254.06	237,387.64		4.330000	ACT/360					(1.38)	0.00	1,170.58
CNE000001J84	79,000	7.346600	3.000259	237,020.46	236,120.38	1,267.25	50.000000	1	(31.75)	(95.29)	90.00	0.00	(0.84)	0.00	1,170.58
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600032.SH	14,300	CNY	0.956905	13,723.11	13,683.74		4.330000	ACT/360					0.00	0.00	(773.00)
CNE1000051S5	14,300	7.346600	1.010556	14,450.95	14,450.95	(767.21)	50.000000	1	(1.93)	(5.80)	90.00	0.00	0.00	0.00	(773.00)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603568.SH	82,100	CNY	2.678790	228,417.72	219,928.67		4.330000	ACT/360					0.00	0.00	(22,677.96)
CNE1000023N5	82,100	7.346600	2.953829	242,509.36	242,509.36	(22,580.69)	50.000000	1	(32.34)	(97.27)	90.00	0.00	0.00	0.00	(22,677.96)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002372.ZK	198,900	CNY	1.750470	312,285.95	348,168.40		4.330000	ACT/360					0.00	0.00	5,053.43
CNE100000MK9	185,800	7.346600	1.724517	320,834.22	343,006.50	5,161.90	50.000000	1	(42.93)	(108.47)	90.00	0.00	0.00	0.00	5,053.43
ZHEJIANG WOLVO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300357.ZK	141,600	CNY	2.587592	347,967.46	366,402.96		4.330000	ACT/360					0.00	0.00	(24,651.59)
CNE100001R58	132,400	7.346600	2.760694	366,625.69	390,914.33	(24,511.37)	50.000000	1	(48.93)	(140.22)	90.00	0.00	0.00	0.00	(24,651.59)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
002332.ZK	14,700	CNY	1.314894	19,657.58	19,328.94		4.330000	ACT/360					0.00	0.00	(633.20)
CNE100000K64	14,700	7.346600	1.357423	19,954.12	19,954.12	(625.18)	50.000000	1	(2.67)	(8.02)	90.00	0.00	0.00	0.00	(633.20)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600163.SH	511,400	CNY	0.769063	358,108.37	393,298.94		4.330000	ACT/360					0.00	0.00	(27,524.40)
CNE000000W62	470,800	7.346600	0.822595	389,991.85	420,675.01	(27,376.07)	50.000000	1	(51.88)	(148.33)	90.00	0.00	0.00	0.00	(27,524.40)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600918.SH	43,700	CNY	0.841205	37,052.31	36,760.68		4.330000	ACT/360					0.00	0.00	(2,280.09)
CNE100004900	43,700	7.346600	0.893058	39,026.66	39,026.66	(2,265.98)	50.000000	1	(5.21)	(14.11)	90.00	0.00	0.00	0.00	(2,280.09)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002423.ZK	29,800	CNY	1.719163	48,067.13	51,231.05		4.330000	ACT/360					0.00	0.00	(2,792.15)
CNE100000PX5	28,300	7.346600	1.812223	51,480.22	54,004.25	(2,773.20)	50.000000	1	(6.86)	(18.94)	90.00	0.00	0.00	0.00	(2,792.15)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688772.SH	68	CNY	2.142488	142.66	145.69		4.330000	ACT/360					0.00	0.00	(3.69)
CNE100005030	68	7.346600	2.195911	149.32	149.32	(3.63)	50.000000	1	(0.02)	(0.06)	90.00	0.00	0.00	0.00	(3.69)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Long (Cont.)															
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688187.SH	20,183	CNY	6.145700	123,723.51	124,038.66		4.330000	ACT/360					0.00	0.00	(8,092.57)
CNE100004QK2	20,183	7.346600	6.544034	132,078.24	132,078.24	(8,039.57)	50.000000	1	(17.60)	(53.00)	90.00	0.00	0.00	0.00	(8,092.57)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
300726.ZK	2,100	CNY	3.869817	8,086.89	8,126.62		4.330000	ACT/360					0.00	0.00	(795.80)
CNE1000035L3	2,100	7.346600	4.247067	8,918.84	8,918.84	(792.22)	50.000000	1	(1.19)	(3.57)	90.00	0.00	0.00	0.00	(795.80)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002408.ZK	87,200	CNY	0.650641	57,056.01	56,735.91		4.330000	ACT/360					0.00	0.00	(3,186.25)
CNE100000P93	87,200	7.346600	0.686905	59,898.12	59,898.12	(3,162.21)	50.000000	1	(8.00)	(24.04)	90.00	0.00	0.00	0.00	(3,186.25)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601899.SH	0	CNY	2.157461	285,678.27	0.00		4.330000	ACT/360					4,509.84	0.00	4,433.52
CNE100000B24	134,600	7.346600	0.000000	280,358.43	0.00	0.00	50.000000	1	(37.69)	(76.31)	90.00	0.00	(76.31)	0.00	4,433.52
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
000063.ZK	79,000	CNY	4.747774	0.00	375,074.18		4.330000	ACT/360					0.00	0.00	(2,135.03)
CNE000000TK5	0	7.346600	4.774800	0.00	377,209.22	(2,135.03)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(2,135.03)
TOTAL Long				65,692,956.03	68,302,844.30	(2,298,812.29)			(9,139.53)	(31,156.54)		3,646.50	(46,135.15)	3,646.50	(2,372,457.48)
				68,168,759.73	70,601,656.58								(2,737.44)	0.00	(2,372,470.59)
Short															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
688536.SH	(3)	CNY	11.372608	(34.38)	(34.12)		4.330000	ACT/360					0.00	0.00	3.76
CNE1000042T2	(3)	7.346600	12.631953	(37.90)	(37.90)	3.78	(1,200.000000)	1	(0.01)	(0.02)	100.00	0.00	0.00	0.00	3.76
ACER INCORPORATED ORD CMN															
2353.TW	0	TWD	1.165019	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	32.875000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.28	100.00	0.00	0.28	0.00	42.43
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND															
688012.SH	(99)	CNY	24.910843	(2,449.78)	(2,466.17)		4.330000	ACT/360					0.00	0.00	90.62
CNE100003MM9	(99)	7.346600	25.832002	(2,557.37)	(2,557.37)	91.19	(725.000000)	1	(0.19)	(0.58)	100.00	0.00	0.00	0.00	90.62
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
8086.TWO	(24,000)	TWD	3.346008	(83,072.71)	(80,304.18)		4.330000	ACT/360					0.00	0.00	247.87
TW0008086000	(24,000)	32.875000	3.358736	(80,609.65)	(80,609.65)	305.47	(898.958300)	1	(11.05)	(57.60)	100.00	0.00	0.00	0.00	247.87
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
601288.SH	0	CNY	0.705088	(464,808.77)	0.00		4.330000	ACT/360					17,216.63	0.00	17,321.91
CNE100000RJ0	(662,100)	7.346600	0.000000	(482,829.14)	0.00	0.00	(175.000000)	1	35.48	105.29	100.00	0.00	119.89	0.00	17,321.91
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603529.SH	(7,500)	CNY	6.076280	(42,836.99)	(45,572.10)		4.330000	ACT/360					0.00	0.00	(3,595.07)
CNE1000051B1	(7,500)	7.346600	5.601759	(42,013.19)	(42,013.19)	(3,558.91)	(1,448.333300)	1	(12.18)	(36.16)	100.00	0.00	0.00	0.00	(3,595.07)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD															
AOT_n.BK	(643,400)	THB	1.719653	(958,154.70)	(1,106,424.86)		4.330000	ACT/360					0.00	0.00	7,028.09
TH0765010R16	(563,200)	34.600000	1.746584	(986,337.98)	(1,123,752.29)	17,327.43	(80.291100)	1	97.26	549.05	100.00	(10,848.39)	0.00	0.00	7,099.43
ALCHIP TECHNOLOGIES LTD CMN															
3661.TW	(4,000)	TWD	93.536122	(375,891.91)	(374,144.49)		4.330000	ACT/360					0.00	0.00	25,886.73
KYG022421088	(4,000)	32.875000	100.000000	(400,000.00)	(400,000.00)	25,855.51	(400.000000)	1	6.35	31.22	100.00	0.00	0.00	0.00	25,886.73
ALCOR MICRO, CORP. CMN															
8054.TWO	(6,000)	TWD	3.832700	(24,593.90)	(22,996.20)		4.330000	ACT/360					0.00	0.00	2,130.42
TW0008054008	(6,000)	32.875000	4.192073	(25,152.44)	(25,152.44)	2,156.24	(1,058.333300)	1	(4.20)	(25.82)	100.00	0.00	0.00	0.00	2,130.42
ALL RING TECH CO LTD ORD CMN															
6187.TWO	(3,000)	TWD	12.699620	(37,528.46)	(38,098.86)		4.330000	ACT/360					0.00	0.00	(1,352.03)
TW0006187008	(3,000)	32.875000	12.256098	(36,768.29)	(36,768.29)	(1,330.57)	(783.333300)	1	(3.74)	(21.47)	100.00	0.00	0.00	0.00	(1,352.03)
ALLIS ELECTRIC CO., LTD. CMN															
1514.TW	(29,000)	TWD	3.041825	(90,253.54)	(88,212.93)		4.330000	ACT/360					0.00	0.00	517.07
TW0001514008	(29,000)	32.875000	3.064024	(88,856.70)	(88,856.70)	643.77	(1,285.344800)	1	(21.54)	(126.70)	100.00	0.00	0.00	0.00	517.07
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000543.ZK	(87,000)	CNY	0.981406	(89,775.74)	(85,382.35)		4.330000	ACT/360					0.00	0.00	8,489.29
CNE000000DF9	(87,000)	7.346600	1.080203	(93,977.66)	(93,977.66)	8,595.31	(1,830.660900)	1	(34.35)	(106.02)	100.00	0.00	0.00	0.00	8,489.29
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002432.ZK	(1,900)	CNY	5.437890	(17,675.15)	(10,331.99)		4.330000	ACT/360					213.40	0.00	450.45
CNE100000Q84	(3,200)	7.346600	5.568984	(17,820.75)	(10,581.07)	249.08	(1,245.312500)	1	(3.97)	(12.03)	100.00	0.00	(11.39)	0.00	450.45
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
000898.ZK	(165,800)	CNY	0.311709	(51,982.28)	(51,681.32)		4.330000	ACT/360					0.00	0.00	2,625.11
CNE000000SQ4	(165,800)	7.346600	0.327748	(54,340.62)	(54,340.62)	2,659.30	(1,217.159200)	1	(11.04)	(34.19)	100.00	0.00	0.00	0.00	2,625.11
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
603031.SH	(13,703)	CNY	3.567637	(48,939.62)	(48,887.33)		4.330000	ACT/360					2,231.39	0.00	6,787.21
CNE1000030R1	(13,703)	7.346600	3.905663	(53,519.30)	(53,519.30)	4,631.97	(1,725.735200)	1	(17.02)	(76.15)	100.00	0.00	(21.62)	0.00	6,787.21
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688639.SH	(78)	CNY	3.748673	(313.55)	(292.40)		4.330000	ACT/360					0.00	0.00	50.55
CNE1000052M6	(78)	7.346600	4.398651	(343.09)	(343.09)	50.70	(975.000000)	1	(0.04)	(0.14)	100.00	0.00	0.00	0.00	50.55
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603589.SH	(7,200)	CNY	5.015926	(36,765.79)	(36,114.67)		4.330000	ACT/360					0.00	0.00	2,423.76
CNE1000022S6	(7,200)	7.346600	5.358679	(38,582.49)	(38,582.49)	2,467.82	(1,850.000000)	1	(14.25)	(44.06)	100.00	0.00	0.00	0.00	2,423.76
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301217.ZK	(24,200)	CNY	1.358452	(32,460.43)	(32,874.53)		4.330000	ACT/360					0.00	0.00	3,710.26
CNE100005790	(24,200)	7.346600	1.513103	(36,617.09)	(36,617.09)	3,742.57	(1,576.239600)	1	(9.81)	(32.31)	100.00	0.00	0.00	0.00	3,710.26

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
601801.SH	(22,200)	CNY	0.989573	(22,063.07)	(21,968.53)		4.330000	ACT/360					0.00	0.00	87.85
CNE100000KB2	(22,200)	7.346600	0.993832	(22,063.07)	(22,063.07)	94.54	(1,525.000000)	1	(6.69)	(6.69)	100.00	0.00	0.00	0.00	87.85
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
688208.SH	(39)	CNY	5.143876	(187.66)	(200.61)		4.330000	ACT/360					0.00	0.00	7.84
CNE100003RF2	(39)	7.346600	5.347754	(208.56)	(208.56)	7.95	(1,125.000000)	1	(0.03)	(0.11)	100.00	0.00	0.00	0.00	7.84
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600733.SH	(99,600)	CNY	0.984129	(100,062.34)	(98,019.22)		4.330000	ACT/360					0.00	0.00	10,657.99
CNE000000LP1	(99,600)	7.346600	1.092493	(108,812.30)	(108,812.30)	10,793.08	(1,994.176700)	1	(42.34)	(135.09)	100.00	0.00	0.00	0.00	10,657.99
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603398.SH	(19,900)	CNY	2.903384	(55,880.97)	(57,777.34)		4.330000	ACT/360					0.00	0.00	4,668.91
CNE1000023W6	(19,900)	7.346600	3.142284	(62,531.45)	(62,531.45)	4,754.11	(2,164.824100)	1	(26.08)	(85.21)	100.00	0.00	0.00	0.00	4,668.91
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
BCP_n_BK	(547,000)	THB	0.982659	(532,331.10)	(537,514.45)		4.330000	ACT/360					0.00	0.00	40,732.45
TH0420010R18	(547,000)	34.600000	1.057988	(578,719.21)	(578,719.21)	41,204.76	(968.258600)	1	(73.57)	(472.30)	100.00	0.00	0.00	0.00	40,732.45
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
BDMS_n_BK	(1,807,300)	THB	0.693642	(1,482,483.50)	(1,253,618.50)		4.330000	ACT/360					8,057.26	0.00	58,750.38
TH0264010R10	(2,133,300)	34.600000	0.721180	(1,538,750.82)	(1,303,389.25)	49,770.75	(50.000000)	1	164.49	922.36	100.00	0.00	175.48	0.00	58,750.38
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601169.SH	(1,726,600)	CNY	0.824871	(1,390,986.95)	(1,424,222.91)		4.330000	ACT/360					0.00	0.00	25,728.67
CNE100000734	(1,726,600)	7.346600	0.839854	(1,450,091.92)	(1,450,091.92)	25,869.01	(560.590100)	1	(42.19)	(140.34)	100.00	0.00	0.00	0.00	25,728.67
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601328.SH	0	CNY	1.023603	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(37.85)	100.00	0.00	(37.85)	0.00	6,887.50
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601229.SH	(32,004)	CNY	1.208722	(495,068.16)	(38,683.95)		4.330000	ACT/360					20,268.41	0.00	21,697.55
CNE100002FM5	(412,704)	7.346600	1.249539	(515,689.74)	(39,990.25)	1,306.29	(150.000000)	1	41.40	122.84	100.00	0.00	221.10	0.00	21,697.55
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BANPU_n_BK	(2,991,900)	THB	0.156069	(462,533.58)	(466,943.93)		4.330000	ACT/360					0.00	0.00	55,655.88
TH0148010R15	(2,970,500)	34.600000	0.174839	(519,708.21)	(523,099.74)	56,155.81	(1,108.565800)	1	(79.92)	(499.93)	100.00	0.00	0.00	0.00	55,655.88
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002552.ZK	(6,500)	CNY	1.958729	(39,279.44)	(12,731.74)		4.330000	ACT/360					(1,868.04)	0.00	(652.28)
CNE1000010H4	(19,900)	7.346600	2.149492	(36,654.91)	(13,971.70)	1,239.96	(2,055.527600)	1	(18.02)	(24.20)	100.00	0.00	(54.70)	0.00	(652.28)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002985.ZK	(13,144)	CNY	2.832603	(109,127.00)	(37,231.73)		4.330000	ACT/360					9,148.77	0.00	13,981.63
CNE100003SS3	(37,744)	7.346600	3.209199	(121,128.01)	(42,181.71)	4,949.98	(1,610.536700)	1	(34.25)	(117.12)	100.00	0.00	(78.33)	0.00	13,981.63

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
300579.ZK	(3,800)	CNY	3.505023	(14,391.46)	(13,319.09)		4.330000	ACT/360					0.00	0.00	1,066.41
CNE100002DZ2	(3,800)	7.346600	3.787227	(14,391.46)	(14,391.46)	1,072.38	(1,925.000000)	1	(5.96)	(5.96)	100.00	0.00	0.00	0.00	1,066.41
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
603569.SH	0	CNY	0.966433	(2,522.49)	0.00		4.330000	ACT/360					113.49	0.00	112.22
CNE100002GG5	(2,600)	7.346600	0.000000	(2,522.49)	0.00	0.00	(2,250.000000)	1	(1.27)	(1.27)	100.00	0.00	(1.10)	0.00	112.22
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300212.ZK	(162,400)	CNY	2.870716	(393,785.74)	(466,204.23)		4.330000	ACT/360					0.00	0.00	42,581.76
CNE1000012M0	(137,300)	7.346600	3.135845	(437,645.60)	(509,261.21)	43,056.98	(1,875.564400)	1	(152.52)	(475.22)	100.00	0.00	0.00	0.00	42,581.76
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300073.ZK	(37,200)	CNY	5.122097	(189,652.33)	(190,542.02)		4.330000	ACT/360					0.00	0.00	13,858.41
CNE100000NN1	(37,200)	7.346600	5.500703	(204,626.15)	(204,626.15)	14,084.13	(1,821.774100)	1	(71.36)	(225.73)	100.00	0.00	0.00	0.00	13,858.41
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300251.ZK	(164,900)	CNY	1.191027	(197,135.15)	(196,400.38)		4.330000	ACT/360					0.00	0.00	10,372.63
CNE100001617	(164,900)	7.346600	1.254730	(206,904.96)	(206,904.96)	10,504.58	(1,738.568800)	1	(70.32)	(131.96)	100.00	0.00	0.00	0.00	10,372.63
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
603588.SH	(258,434)	CNY	0.662892	(220,466.71)	(171,313.75)		4.330000	ACT/360					5,600.73	0.00	16,384.21
CNE100001V11	(326,734)	7.346600	0.705414	(231,804.95)	(182,302.99)	10,989.25	(1,532.893800)	1	(65.99)	(205.77)	100.00	0.00	(160.94)	0.00	16,384.21
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300523.ZK	(18,130)	CNY	2.402472	(84,020.59)	(43,556.82)		4.330000	ACT/360					4,562.66	0.00	9,306.11
CNE100002813	(34,300)	7.346600	2.665721	(92,029.83)	(48,329.51)	4,772.70	(890.670500)	1	(9.72)	(29.24)	100.00	0.00	(33.26)	0.00	9,306.11
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
600361.SH	(767,661)	CNY	0.504996	(388,228.43)	(387,665.36)		4.330000	ACT/360					0.00	0.00	16,545.69
CNE000001980	(767,661)	7.346600	0.527128	(404,655.61)	(404,655.61)	16,990.25	(1,782.806100)	1	(143.59)	(444.56)	100.00	0.00	0.00	0.00	16,545.69
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300291.ZK	(11,200)	CNY	0.661531	(7,378.02)	(7,409.14)		4.330000	ACT/360					0.00	0.00	(33.31)
CNE100001BX3	(11,200)	7.346600	0.658752	(7,378.02)	(7,378.02)	(31.12)	(1,500.000000)	1	(2.19)	(2.19)	100.00	0.00	0.00	0.00	(33.31)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300418.ZK	(7,600)	CNY	4.928811	(36,746.71)	(37,458.96)		4.330000	ACT/360					0.00	0.00	2,430.98
CNE100001YF2	(7,600)	7.346600	5.254892	(39,937.18)	(39,937.18)	2,478.22	(1,925.000000)	1	(14.85)	(47.23)	100.00	0.00	0.00	0.00	2,430.98
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
300166.ZK	(33,000)	CNY	1.155637	(38,146.38)	(38,136.01)		4.330000	ACT/360					0.00	0.00	4,093.36
CNE100000ZB0	(33,000)	7.346600	1.280708	(42,263.37)	(42,263.37)	4,127.36	(1,505.833300)	1	(10.87)	(34.00)	100.00	0.00	0.00	0.00	4,093.36
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
002819.ZK	(91)	CNY	3.405657	(304.41)	(309.91)		4.330000	ACT/360					0.00	0.00	27.37
CNE100002BX1	(91)	7.346600	3.711746	(337.77)	(337.77)	27.85	(2,250.000000)	1	(0.15)	(0.48)	100.00	0.00	0.00	0.00	27.37

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688066.SH	(13)	CNY	2.507282	(33.28)	(32.59)		4.330000	ACT/360					0.00	0.00	3.58
CNE100003M69	(13)	7.346600	2.785858	(36.22)	(36.22)	3.62	(1,725.000000)	1	(0.01)	(0.04)	100.00	0.00	0.00	0.00	3.58
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688169.SH	(799)	CNY	32.792040	(24,628.01)	(26,200.84)		4.330000	ACT/360					0.00	0.00	(2,292.31)
CNE100003R80	(799)	7.346600	29.946604	(23,927.34)	(23,927.34)	(2,273.50)	(1,360.387900)	1	(6.43)	(18.80)	100.00	0.00	0.00	0.00	(2,292.31)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
000860.ZK	(78,229)	CNY	2.313996	(190,750.84)	(181,021.56)		4.330000	ACT/360					0.00	0.00	26,342.40
CNE000000XH3	(76,929)	7.346600	2.653706	(204,543.06)	(207,596.80)	26,575.24	(1,868.505700)	1	(74.40)	(232.84)	100.00	0.00	0.00	0.00	26,342.40
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688339.SH	0	CNY	3.470993	(6,115.13)	0.00		4.330000	ACT/360					187.67	0.00	184.59
CNE100005VT0	(1,956)	7.346600	0.000000	(6,115.13)	0.00	0.00	(2,250.000000)	1	(3.09)	(3.09)	100.00	0.00	(3.09)	0.00	184.59
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600085.SH	0	CNY	5.141154	(47,834.30)	0.00		4.330000	ACT/360					2,437.20	0.00	2,398.49
CNE000000R69	(9,000)	7.346600	0.000000	(49,887.33)	0.00	0.00	(1,395.000000)	1	(12.54)	(38.71)	100.00	0.00	(51.15)	0.00	2,398.49
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300379.ZK	(47,209)	CNY	1.877059	(87,326.97)	(88,614.07)		4.330000	ACT/360					0.00	0.00	8,571.28
CNE100001RL4	(47,209)	7.346600	2.060715	(97,284.29)	(97,284.29)	8,670.23	(1,733.001100)	1	(30.34)	(98.95)	100.00	0.00	0.00	0.00	8,571.28
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
300229.ZK	(4,300)	CNY	2.394305	(10,796.96)	(10,295.51)		4.330000	ACT/360					0.00	0.00	1,988.21
CNE100001401	(4,300)	7.346600	2.859601	(12,296.28)	(12,296.28)	2,000.77	(1,725.000000)	1	(3.69)	(12.56)	100.00	0.00	0.00	0.00	1,988.21
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600861.SH	(50,566)	CNY	2.387499	(127,518.70)	(120,726.27)		4.330000	ACT/360					0.00	0.00	11,907.64
CNE000000G55	(50,566)	7.346600	2.625743	(132,773.31)	(132,773.31)	12,047.04	(2,121.129800)	1	(59.16)	(139.39)	100.00	0.00	0.00	0.00	11,907.64
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
600246.SH	0	CNY	0.925598	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.05)	100.00	0.00	(2.05)	0.00	290.57
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
603392.SH	(36,600)	CNY	9.439741	(352,631.63)	(345,494.51)		4.330000	ACT/360					250.23	0.00	6,441.50
CNE100004090	(36,600)	7.346600	9.622134	(352,170.10)	(352,170.10)	6,675.59	(2,072.267700)	1	(160.63)	(484.32)	100.00	0.00	(11.93)	0.00	6,441.50
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000729.ZK	(15,500)	CNY	1.583045	(24,826.37)	(24,537.20)		4.330000	ACT/360					0.00	0.00	1,018.18
CNE000000S84	(15,500)	7.346600	1.648857	(25,557.28)	(25,557.28)	1,020.08	(575.000000)	1	(0.89)	(1.90)	100.00	0.00	0.00	0.00	1,018.18
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688608.SH	(1,300)	CNY	43.786241	(55,519.73)	(56,922.11)		4.330000	ACT/360					0.00	0.00	800.80
CNE100005XM1	(1,300)	7.346600	44.433064	(57,762.98)	(57,762.98)	840.87	(1,288.461500)	1	(12.92)	(40.07)	100.00	0.00	0.00	0.00	800.80

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
603719.SH	0	CNY	2.245937	(16,893.54)	0.00		4.330000	ACT/360					940.52	0.00	932.00
CNE100003R72	(8,100)	7.346600	0.000000	(16,893.54)	0.00	0.00	(2,250.000000)	1	(8.53)	(8.53)	100.00	0.00	(17.18)	0.00	932.00
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
688177.SH	(37,512)	CNY	2.501838	(92,264.21)	(93,848.93)		4.330000	ACT/360					428.62	0.00	5,537.27
CNE100003R98	(35,586)	7.346600	2.639897	(94,087.25)	(99,027.83)	5,178.90	(1,182.833100)	1	(19.00)	(70.25)	100.00	0.00	(9.28)	0.00	5,537.27
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
002382.ZK	(196,300)	CNY	0.673781	(130,582.10)	(132,263.22)		4.330000	ACT/360					0.00	0.00	5,167.52
CNE100000MZ7	(196,300)	7.346600	0.700561	(137,520.12)	(137,520.12)	5,256.90	(1,244.154300)	1	(28.59)	(89.38)	100.00	0.00	0.00	0.00	5,167.52
BORA PHARMACEUTICALS CO., LTD. CMN															
6472.TW	(29,000)	TWD	23.239544	(665,674.82)	(673,946.77)		4.330000	ACT/360					0.00	0.00	(9,306.08)
TW0006472004	(29,000)	32.875000	22.926829	(664,878.04)	(664,878.04)	(9,068.73)	(650.000000)	1	(40.22)	(237.36)	100.00	0.00	0.00	0.00	(9,306.08)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
688166.SH	(27)	CNY	4.022269	(109.16)	(108.60)		4.330000	ACT/360					0.00	0.00	2.67
CNE100003PR1	(27)	7.346600	4.124162	(111.35)	(111.35)	2.75	(1,300.000000)	1	(0.03)	(0.08)	100.00	0.00	0.00	0.00	2.67
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300548.ZK	0	CNY	6.833093	(7,834.51)	0.00		4.330000	ACT/360					(766.50)	0.00	(772.52)
CNE100002D38	(1,300)	7.346600	0.000000	(7,834.51)	0.00	0.00	(2,250.000000)	1	(3.95)	(6.02)	100.00	0.00	(20.43)	0.00	(772.52)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300796.ZK	(15,700)	CNY	1.384314	(20,973.43)	(21,733.73)		4.330000	ACT/360					0.00	0.00	94.48
CNE100003QP3	(15,700)	7.346600	1.391646	(21,848.84)	(21,848.84)	115.12	(1,750.000000)	1	(7.57)	(20.63)	100.00	0.00	0.00	0.00	94.48
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
BTS_n.BK	(1,144,400)	THB	0.170520	(193,043.11)	(195,143.35)		4.330000	ACT/360					0.00	0.00	9,383.35
TH0221010R10	(1,144,400)	34.600000	0.178930	(204,767.04)	(204,767.04)	9,623.69	(1,298.835600)	1	(45.02)	(240.34)	100.00	0.00	0.00	0.00	9,383.35
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
BH_n.BK	(19,000)	THB	5.635838	(122,076.12)	(107,080.92)		4.330000	ACT/360					744.30	0.00	5,456.22
TH0168010R13	(21,600)	34.600000	5.883649	(127,074.44)	(111,789.34)	4,708.41	(421.296200)	1	1.00	3.50	100.00	0.00	0.60	0.00	5,456.22
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002511.ZK	(79,200)	CNY	0.894291	(70,822.70)	(70,827.87)		4.330000	ACT/360					0.00	0.00	2,772.19
CNE100000X36	(79,200)	7.346600	0.929985	(73,654.81)	(73,654.81)	2,826.95	(1,350.757500)	1	(17.71)	(54.76)	100.00	0.00	0.00	0.00	2,772.19
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688262.SH	(11,900)	CNY	3.560831	(40,651.04)	(42,373.89)		4.330000	ACT/360					0.00	0.00	2,266.03
CNE1000055F3	(11,900)	7.346600	3.755546	(44,691.00)	(44,691.00)	2,317.11	(1,957.142800)	1	(16.72)	(51.08)	100.00	0.00	0.00	0.00	2,266.03
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
CCET_n.BK	(49,600)	THB	0.284682	(14,445.21)	(14,120.23)		4.330000	ACT/360					0.00	0.00	379.18
TH0639010R13	(49,600)	34.600000	0.292974	(14,531.52)	(14,531.52)	411.29	(2,355.443500)	1	(7.70)	(32.11)	100.00	0.00	0.00	0.00	379.18

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
688256.SH	(8,806)	CNY	98.821223	(779,302.75)	(870,219.69)		4.330000	ACT/360					615.35	0.00	(81,695.89)
CNE1000041R8	(9,206)	7.346600	89.537158	(824,407.24)	(788,464.21)	(81,755.48)	(1,299.978200)	1	(182.25)	(555.75)	100.00	0.00	(25.70)	0.00	(81,695.89)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300390.ZK	(6,410)	CNY	3.017722	(19,118.29)	(19,343.60)		4.330000	ACT/360					0.00	0.00	811.15
CNE100001XM0	(6,410)	7.346600	3.147746	(20,177.05)	(20,177.05)	833.45	(1,807.839300)	1	(7.17)	(22.31)	100.00	0.00	0.00	0.00	811.15
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
688185.SH	(50)	CNY	7.730106	(406.22)	(386.51)		4.330000	ACT/360					20.18	0.00	40.91
CNE100004BM0	(50)	7.346600	8.193768	(409.69)	(409.69)	23.18	(2,225.000000)	1	(0.20)	(2.45)	100.00	0.00	(2.04)	0.00	40.91
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
CBG_n.BK	0	THB	2.254335	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.600000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(119.75)	100.00	0.00	(119.75)	0.00	(259.89)
CATCHER TECHNOLOGY CO., LTD. CMN															
2474.TW	(19,000)	TWD	6.022814	(112,782.75)	(114,433.46)		4.330000	ACT/360					0.00	(4,335.17)	(6,316.98)
TW0002474004	(19,000)	32.875000	5.914634	(112,378.05)	(112,378.05)	(2,055.41)	(40,000000)	1	12.26	73.59	100.00	(4,335.17)	0.00	0.00	(6,302.95)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
CPN_n.BK	(44,800)	THB	1.618497	(71,695.50)	(72,508.67)		4.330000	ACT/360					0.00	0.00	2,658.12
TH0481010R10	(44,800)	34.600000	1.677223	(75,139.61)	(75,139.61)	2,630.94	(251.729900)	1	4.02	27.19	100.00	0.00	0.00	0.00	2,658.12
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN															
9958.TW	(65,000)	TWD	4.942966	(325,641.42)	(321,292.78)		4.330000	ACT/360					0.00	0.00	3,619.37
TW0009958009	(65,000)	32.875000	5.000000	(325,000.00)	(325,000.00)	3,707.22	(597.692300)	1	(14.97)	(87.85)	100.00	0.00	0.00	0.00	3,619.37
CHAILEASE HOLDING CO LTD CMN															
5871.TW	(65,000)	TWD	3.543726	(230,909.38)	(230,342.21)		4.330000	ACT/360					0.00	0.00	(89.73)
KYG202881093	(65,000)	32.875000	3.541591	(230,203.39)	(230,203.39)	(138.82)	(40,000000)	1	25.12	49.09	100.00	0.00	0.00	0.00	(89.73)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603698.SH	(47,519)	CNY	2.010454	(39,398.41)	(95,534.75)		4.330000	ACT/360					3,515.65	0.00	5,717.43
CNE100001VQ5	(19,919)	7.346600	2.058665	(42,325.86)	(97,825.69)	2,290.94	(1,876.906400)	1	(15.45)	(89.16)	100.00	0.00	(40.13)	0.00	5,717.43
CHENG UEI PRECISION INDUSTRY CMN															
2392.TW	(50,000)	TWD	2.144487	(108,547.15)	(107,224.33)		4.330000	ACT/360					0.00	0.00	3,486.80
TW0002392008	(50,000)	32.875000	2.213415	(110,670.75)	(110,670.75)	3,446.42	(216.500000)	1	6.78	40.38	100.00	0.00	0.00	0.00	3,486.80
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
002240.ZK	(36,000)	CNY	1.785860	(58,521.00)	(64,290.96)		4.330000	ACT/360					0.00	0.00	2,988.13
CNE100000BN6	(33,100)	7.346600	1.870772	(62,173.38)	(67,347.80)	3,056.84	(1,913.519600)	1	(23.63)	(68.70)	100.00	0.00	0.00	0.00	2,988.13
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002716.ZK	(21,500)	CNY	0.464160	(9,993.93)	(9,979.45)		4.330000	ACT/360					(55.19)	0.00	(101.17)
CNE100001RP5	(21,500)	7.346600	0.462944	(9,953.30)	(9,953.30)	(26.15)	(1,960.348800)	1	(4.24)	(19.83)	100.00	0.00	(7.04)	0.00	(101.17)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHIEFTEK PRECISION CO., LTD. CMN															
1597.TW	(8,000)	TWD	3.437262	(28,662.52)	(27,498.10)		4.330000	ACT/360					0.00	0.00	2,237.38
TW0001597003	(8,000)	32.875000	3.717220	(29,737.76)	(29,737.76)	2,239.66	(575.000000)	1	(1.00)	(2.28)	100.00	0.00	0.00	0.00	2,237.38
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600138.SH	(19,800)	CNY	1.304005	(85,988.88)	(25,819.29)		4.330000	ACT/360					6,881.78	0.00	8,285.66
CNE000000V14	(64,500)	7.346600	1.384735	(89,315.41)	(27,417.75)	1,598.46	(1,707.751900)	1	(30.05)	(194.59)	100.00	0.00	(186.80)	0.00	8,285.66
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600977.SH	(159,000)	CNY	1.446928	(235,163.86)	(230,061.53)		4.330000	ACT/360					0.00	0.00	21,837.38
CNE100002GX0	(159,000)	7.346600	1.585481	(252,091.48)	(252,091.48)	22,029.95	(1,395.047100)	1	(60.81)	(192.57)	100.00	0.00	0.00	0.00	21,837.38
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
000537.ZK	(382,700)	CNY	1.199194	(462,206.31)	(458,931.61)		4.330000	ACT/360					0.00	0.00	17,304.47
CNE000000271	(382,700)	7.346600	1.245442	(476,630.65)	(476,630.65)	17,699.04	(1,451.887900)	1	(129.08)	(394.56)	100.00	0.00	0.00	0.00	17,304.47
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000039.ZK	(57,800)	CNY	1.020880	(58,934.96)	(59,006.89)		4.330000	ACT/360					0.00	0.00	2,257.49
CNE000000644	(57,800)	7.346600	1.061084	(61,330.66)	(61,330.66)	2,323.77	(1,769.117600)	1	(21.59)	(66.27)	100.00	0.00	0.00	0.00	2,257.49
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
600176.SH	(667,200)	CNY	1.508181	(985,891.42)	(1,006,258.13)		4.330000	ACT/360					0.00	0.00	31,298.46
CNE000000YM1	(667,200)	7.346600	1.555437	(1,037,787.57)	(1,037,787.57)	31,529.43	(721.031900)	1	(72.64)	(230.98)	100.00	0.00	0.00	0.00	31,298.46
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603505.SH	(55,300)	CNY	3.096671	(199,400.36)	(171,245.88)		4.330000	ACT/360					1,061.16	0.00	8,657.57
CNE100002XN6	(62,700)	7.346600	3.238410	(203,074.69)	(179,084.09)	7,838.20	(1,941.387500)	1	(83.11)	(241.79)	100.00	0.00	(69.22)	0.00	8,657.57
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601985.SH	0	CNY	1.387036	(107,084.68)	0.00		4.330000	ACT/360					5,469.05	0.00	5,484.24
CNE1000022N7	(78,400)	7.346600	0.000000	(111,668.10)	0.00	0.00	(275.924700)	1	5.22	15.19	100.00	0.00	20.50	0.00	5,484.24
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
600536.SH	(34,300)	CNY	5.812212	(196,235.10)	(199,358.89)		4.330000	ACT/360					0.00	0.00	19,041.71
CNE000001BB0	(34,300)	7.346600	6.373636	(218,615.72)	(218,615.72)	19,256.83	(1,707.944600)	1	(66.81)	(215.13)	100.00	0.00	0.00	0.00	19,041.71
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600111.SH	(39,000)	CNY	2.863910	(237,499.04)	(111,692.48)		4.330000	ACT/360					4,461.93	0.00	5,576.02
CNE000000T18	(85,700)	7.346600	2.897838	(248,344.72)	(113,015.68)	1,323.20	(1,390.548400)	1	(61.87)	(209.11)	100.00	0.00	(122.13)	0.00	5,576.02
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
601390.SH	(99)	CNY	0.812621	(81.38)	(80.45)		4.330000	ACT/360					0.00	0.00	5.95
CNE100000866	(99)	7.346600	0.872629	(86.39)	(86.39)	5.94	(275.000000)	1	0.00	0.01	100.00	0.00	0.00	0.00	5.95
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600158.SH	(39,100)	CNY	1.034492	(41,360.14)	(40,448.64)		4.330000	ACT/360					0.00	0.00	3,634.90
CNE000000VF1	(39,100)	7.346600	1.128367	(44,119.14)	(44,119.14)	3,670.49	(1,455.498700)	1	(11.42)	(35.59)	100.00	0.00	0.00	0.00	3,634.90

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CHINA STEEL CORPORATION CMN															
2002.TW	(712,000)	TWD	0.574905	(417,234.14)	(409,332.32)		4.330000	ACT/360					0.00	0.00	17,490.60
TW0002002003	(712,000)	32.875000	0.599085	(426,548.52)	(426,548.52)	17,216.20	(47.668500)	1	45.78	274.39	100.00	0.00	0.00	0.00	17,490.60
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601916.SH	0	CNY	0.392018	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(24.24)	100.00	0.00	(24.24)	0.00	1,048.28
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300364.ZK	0	CNY	3.127978	(9,129.46)	0.00		4.330000	ACT/360					94.66	0.00	91.32
CNE100001XD9	(2,900)	7.346600	0.000000	(9,129.46)	0.00	0.00	(1,750.000000)	1	(3.34)	(3.34)	100.00	0.00	(3.34)	0.00	91.32
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
603191.SH	(6,400)	CNY	1.819889	0.00	(11,647.29)		4.325914	ACT/360					0.00	0.00	(39.60)
CNE100005QZ7	0	7.346600	1.813702	0.00	(11,607.69)	(39.60)	(1,519.329897)	0	0.00	0.00	100.00	0.00	0.00	0.00	(39.60)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
300122.ZK	(3,095)	CNY	3.426075	0.00	(10,603.70)		4.325394	ACT/360					0.00	0.00	(22.23)
CNE100000V20	0	7.346600	3.418892	0.00	(10,581.47)	(22.23)	(1,400.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(22.23)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601061.SH	(16,900)	CNY	0.965072	(16,264.29)	(16,309.72)		4.330000	ACT/360					0.00	0.00	427.62
CNE100006087	(16,900)	7.346600	0.991438	(16,755.30)	(16,755.30)	445.58	(1,750.000000)	1	(5.89)	(17.96)	100.00	0.00	0.00	0.00	427.62
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
603993.SH	(72,800)	CNY	0.946016	0.00	(68,869.95)		4.325914	ACT/360					0.00	0.00	(28.66)
CNE100001NR0	0	7.346600	0.945622	0.00	(68,841.29)	(28.66)	(750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(28.66)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
300919.ZK	(10,544)	CNY	4.627991	(48,997.74)	(48,797.54)		4.330000	ACT/360					0.00	0.00	3,172.02
CNE1000049X9	(10,544)	7.346600	4.932607	(52,009.41)	(52,009.41)	3,211.87	(1,395.466600)	1	(12.74)	(39.85)	100.00	0.00	0.00	0.00	3,172.02
COM7 PCL NVDR															
COM7_n.BK	(154,100)	THB	0.729769	(110,960.15)	(112,457.37)		4.330000	ACT/360					0.00	0.00	5,817.31
TH6678010R15	(152,400)	34.600000	0.769422	(117,311.71)	(118,567.89)	6,110.52	(2,127.526200)	1	(51.47)	(293.21)	100.00	0.00	0.00	0.00	5,817.31
COMTREND CORPORATION CMN															
8089.TWO	(65,000)	TWD	2.439544	(159,860.35)	(158,570.34)		4.330000	ACT/360					0.00	0.00	(2,692.47)
TW00008089004	(65,000)	32.875000	2.399390	(155,960.35)	(155,960.35)	(2,609.99)	(744.615300)	1	(14.31)	(82.47)	100.00	0.00	0.00	0.00	(2,692.47)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
300750.ZK	0	CNY	33.395040	(296,908.33)	0.00		4.330000	ACT/360					31,791.34	0.00	31,826.23
CNE100003662	(8,378)	7.346600	0.000000	(296,908.33)	0.00	0.00	(10.000000)	1	34.89	34.89	100.00	0.00	365.99	0.00	31,826.23
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600026.SH	(12)	CNY	1.720524	(19.01)	(20.65)		4.330000	ACT/360					0.00	0.00	(1.65)
CNE000001BD6	(12)	7.346600	1.584115	(19.01)	(19.01)	(1.64)	(1,225.000000)	1	(0.00)	(0.01)	100.00	0.00	0.00	0.00	(1.65)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600072.SH	(295,840)	CNY	1.678327	(513,224.57)	(496,516.37)		4.330000	ACT/360					2,470.60	0.00	68,405.54
CNE000000QR6	(292,540)	7.346600	1.903331	(559,663.31)	(563,081.49)	66,565.11	(1,953.809700)	1	(211.22)	(630.17)	100.00	0.00	(54.50)	0.00	68,405.54
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
2891.TW	(568,000)	TWD	1.189354	(679,496.13)	(675,552.85)		4.330000	ACT/360					0.00	0.00	1,988.22
TW0002891009	(568,000)	32.875000	1.192073	(677,097.46)	(677,097.46)	1,544.61	(40.000000)	1	73.89	443.61	100.00	0.00	0.00	0.00	1,988.22
CYBERTAN TECHNOLOGY INC. CMN															
3062.TW	(215,000)	TWD	0.974905	(216,729.89)	(209,604.56)		4.330000	ACT/360					0.00	0.00	10,549.47
TW0003062006	(215,000)	32.875000	1.024337	(220,232.43)	(220,232.43)	10,627.87	(720.813900)	1	(16.91)	(78.40)	100.00	0.00	0.00	0.00	10,549.47
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601006.SH	(162,777)	CNY	0.895652	(113,346.76)	(145,791.61)		4.330000	ACT/360					467.41	0.00	3,535.89
CNE000001NG4	(124,477)	7.346600	0.915018	(115,251.76)	(148,943.96)	3,152.35	(1,325.000000)	1	(27.86)	(83.87)	100.00	0.00	(13.14)	0.00	3,535.89
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603233.SH	(94,800)	CNY	1.936950	(186,086.33)	(183,622.90)		4.330000	ACT/360					0.00	0.00	11,125.02
CNE100002RG2	(94,800)	7.346600	2.056618	(194,967.39)	(194,967.39)	11,344.49	(1,828.164500)	1	(71.05)	(219.46)	100.00	0.00	0.00	0.00	11,125.02
DELTA ELECTRONICS (TH) PCL NVDR CMN															
DELTA_n.BK	0	THB	4.465318	0.00	0.00		0.000000	ACT/360					7,606.61	0.00	7,644.59
TH0528010R18	0	34.600000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	37.98	100.00	0.00	37.98	0.00	7,644.59
DELTA ELECTRONICS, INC. CMN															
2308.TW	0	TWD	13.019011	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.875000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	83.22	100.00	0.00	83.22	0.00	5,332.31
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001328.ZK	(3,100)	CNY	5.115291	(45,710.24)	(15,857.40)		4.330000	ACT/360					(6,446.93)	0.00	(7,585.73)
CNE100005Z96	(9,600)	7.346600	4.759089	(42,159.63)	(14,753.18)	(1,104.23)	(1,529.687500)	1	(14.35)	(34.57)	100.00	0.00	(90.15)	0.00	(7,585.73)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688192.SH	(5,535)	CNY	5.201045	(30,180.14)	(28,787.79)		4.330000	ACT/360					0.00	0.00	2,331.85
CNE1000055W8	(5,535)	7.346600	5.628384	(31,153.10)	(31,153.10)	2,365.32	(2,014.521200)	1	(13.14)	(33.47)	100.00	0.00	0.00	0.00	2,331.85
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002902.ZK	0	CNY	2.735959	(631.04)	0.00		4.330000	ACT/360					80.38	0.00	80.45
CNE1000032X5	(200)	7.346600	0.000000	(631.04)	0.00	0.00	(50.000000)	1	0.07	0.07	100.00	0.00	0.07	0.00	80.45
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
002672.ZK	(104,700)	CNY	0.547192	(54,171.22)	(57,290.99)		4.330000	ACT/360					0.00	0.00	2,652.93
CNE100001D88	(100,100)	7.346600	0.572953	(57,482.09)	(59,988.14)	2,697.15	(1,493.931000)	1	(15.57)	(44.22)	100.00	0.00	0.00	0.00	2,652.93
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688110.SH	(10,641)	CNY	3.348488	(34,704.49)	(35,631.26)		4.330000	ACT/360					1,072.04	0.00	1,401.05
CNE1000055X6	(10,232)	7.346600	3.382402	(34,704.49)	(35,992.14)	360.88	(1,425.965100)	1	(9.57)	(31.88)	100.00	0.00	(22.30)	0.00	1,401.05

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
002901.ZK	(1,900)	CNY	3.996407	(7,692.25)	(7,593.17)		4.330000	ACT/360					0.00	0.00	397.18
CNE1000032W7	(1,900)	7.346600	4.206218	(7,991.81)	(7,991.81)	398.64	(678.947300)	1	(0.49)	(1.46)	100.00	0.00	0.00	0.00	397.18
E INK HOLDINGS INC CMN															
8069.TWO	(7,000)	TWD	8.425856	(58,342.19)	(58,980.99)		4.330000	ACT/360					0.00	0.00	(1,108.53)
TW0008069006	(7,000)	32.875000	8.265252	(57,856.76)	(57,856.76)	(1,124.23)	(242.857100)	1	3.02	15.70	100.00	0.00	0.00	0.00	(1,108.53)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002922.ZK	(2,500)	CNY	2.485503	(5,742.27)	(6,213.76)		4.330000	ACT/360					0.00	0.00	(91.69)
CNE1000033F0	(2,500)	7.346600	2.450547	(6,126.37)	(6,126.37)	(87.39)	(1,750.000000)	1	(2.05)	(4.30)	100.00	0.00	0.00	0.00	(91.69)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605499.SH	(33,430)	CNY	36.603327	(790,325.99)	(1,223,649.21)		4.330000	ACT/360					0.00	0.00	(78,627.07)
CNE100005576	(23,530)	7.346600	34.246518	(796,987.48)	(1,144,861.10)	(78,788.11)	(98.873700)	1	74.15	161.05	100.00	0.00	0.00	0.00	(78,627.07)
EDIMAX TECHNOLOGY CO., LTD. CMN															
3047.TW	0	TWD	0.914068	(11,762.57)	0.00		4.330000	ACT/360					(72.72)	0.00	(82.90)
TW0003047007	(13,000)	32.875000	0.000000	(11,731.71)	0.00	0.00	(951.923000)	1	(1.70)	(10.18)	100.00	0.00	(11.90)	0.00	(82.90)
EGIS TECHNOLOGY INC. CMN															
6462.TWO	(47,000)	TWD	4.927757	(235,008.36)	(231,604.56)		4.330000	ACT/360					0.00	0.00	20,082.96
TW0006462005	(45,000)	32.875000	5.357699	(241,399.47)	(251,811.84)	20,207.27	(776.666600)	1	(21.67)	(124.31)	100.00	0.00	0.00	0.00	20,082.96
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
EA_n_BK	(157,500)	THB	0.104624	(17,137.22)	(16,478.32)		4.330000	ACT/360					0.00	0.00	1,648.83
TH3545010R19	(156,400)	34.600000	0.115383	(18,051.03)	(18,172.79)	1,694.47	(5,500.000000)	1	(24.01)	(45.64)	100.00	0.00	0.00	0.00	1,648.83
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
300502.ZK	(14,200)	CNY	15.928457	0.00	(226,184.09)		4.325394	ACT/360					0.00	0.00	1,103.08
CNE100002615	0	7.346600	16.006138	0.00	(227,287.16)	1,103.08	(550.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,103.08
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
300014.ZK	(204,834)	CNY	6.031361	(1,250,160.55)	(1,235,427.89)		4.330000	ACT/360					1,652.41	0.00	72,166.11
CNE100000GS4	(209,434)	7.346600	6.380728	(1,336,351.36)	(1,306,990.05)	71,562.16	(1,427.393100)	1	(334.95)	(1,048.46)	100.00	0.00	(23.15)	0.00	72,166.11
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688538.SH	(30,542)	CNY	0.302181	(9,325.88)	(9,229.20)		4.330000	ACT/360					0.00	0.00	444.91
CNE1000051N6	(30,542)	7.346600	0.316823	(9,676.41)	(9,676.41)	447.21	(733.583200)	1	(0.74)	(2.30)	100.00	0.00	0.00	0.00	444.91
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688050.SH	(1,200)	CNY	13.425258	0.00	(16,110.31)		4.325394	ACT/360					0.00	0.00	(271.50)
CNE1000041J5	0	7.346600	13.199010	0.00	(15,838.81)	(271.50)	(700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(271.50)
EZCONN CORP CMN															
6442.TW	(5,000)	TWD	18.737643	(86,837.71)	(93,688.21)		4.330000	ACT/360					0.00	0.00	5,286.08
TW0006442007	(5,000)	32.875000	19.817073	(99,085.37)	(99,085.37)	5,397.15	(1,170.000000)	1	(16.30)	(111.07)	100.00	0.00	0.00	0.00	5,286.08

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688567.SH	(14,441)	CNY	1.550377	(63,131.57)	(22,388.99)		4.330000	ACT/360					1,076.56	0.00	1,322.61
CNE1000041T4	(39,925)	7.346600	1.570043	(63,245.79)	(22,672.99)	283.99	(1,153.350000)	1	(12.62)	(37.94)	100.00	0.00	(65.24)	0.00	1,322.61
FIBER OPTIC COMMUNICATIONS, INC. CMN															
3363.TWO	(3,000)	TWD	9.368821	(24,548.35)	(28,106.46)		4.330000	ACT/360					0.00	0.00	(5,452.98)
TW0003363008	(3,000)	32.875000	7.555504	(22,666.51)	(22,666.51)	(5,439.95)	(875.000000)	1	(3.24)	(13.03)	100.00	0.00	0.00	0.00	(5,452.98)
FITTECH CO., LTD. CMN															
6706.TW	(33,000)	TWD	3.984791	(101,335.97)	(131,498.10)		4.330000	ACT/360					0.00	0.00	(3,942.47)
TW0006706005	(25,000)	32.875000	3.866937	(95,352.16)	(127,608.93)	(3,889.17)	(1,018.000000)	1	(17.19)	(53.30)	100.00	0.00	0.00	0.00	(3,942.47)
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002911.ZK	(86,000)	CNY	1.580323	(139,153.07)	(135,907.77)		4.330000	ACT/360					142.24	0.00	12,398.37
CNE100003332	(86,000)	7.346600	1.723877	(148,253.38)	(148,253.38)	12,345.61	(1,205.639500)	1	(28.77)	(89.49)	100.00	0.00	(1.21)	0.00	12,398.37
FORMOSA PLASTICS CORPORATION CMN															
1301.TW	(67,000)	TWD	1.011407	(73,743.75)	(67,764.26)		4.330000	ACT/360					0.00	0.00	4,798.51
TW0001301000	(67,000)	32.875000	1.082317	(72,515.24)	(72,515.24)	4,750.98	(40.000000)	1	7.90	47.52	100.00	0.00	0.00	0.00	4,798.51
FOSITEK CORP CMN															
6805.TW	(2,000)	TWD	23.543726	(46,698.04)	(47,087.45)		4.330000	ACT/360					0.00	0.00	2,227.57
TW0006805005	(2,000)	32.875000	24.695122	(49,390.24)	(49,390.24)	2,302.79	(1,375.000000)	1	(11.90)	(75.22)	100.00	0.00	0.00	0.00	2,227.57
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
002229.ZK	(7,920)	CNY	1.674244	(82,757.37)	(13,260.01)		4.330000	ACT/360					(1,542.26)	0.00	(1,929.49)
CNE100000B65	(55,800)	7.346600	1.637374	(91,365.47)	(12,968.00)	(292.01)	(1,750.940800)	1	(29.26)	(95.22)	100.00	0.00	(192.95)	0.00	(1,929.49)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
300712.ZK	(1,900)	CNY	3.176980	0.00	(6,036.26)		4.325914	ACT/360					0.00	0.00	28.03
CNE100003563	0	7.346600	3.191734	0.00	(6,064.29)	28.03	(1,210.714286)	0	0.00	0.00	100.00	0.00	0.00	0.00	28.03
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603087.SH	(26,500)	CNY	5.714208	(151,754.71)	(151,426.51)		4.330000	ACT/360					0.00	0.00	8,132.72
CNE100003ZH1	(26,500)	7.346600	6.022369	(159,592.78)	(159,592.78)	8,166.27	(706.981100)	1	(10.61)	(33.55)	100.00	0.00	0.00	0.00	8,132.72
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002460.ZK	(206,100)	CNY	4.626630	(399,161.69)	(953,548.44)		4.330000	ACT/360					0.00	0.00	11,501.01
CNE100000SF6	(88,600)	7.346600	4.683977	(422,942.96)	(965,367.69)	11,819.25	(1,399.746000)	1	(104.33)	(318.24)	100.00	0.00	0.00	0.00	11,501.01
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002219.ZK	(151,880)	CNY	0.366156	(71,087.83)	(55,611.74)		4.330000	ACT/360					(770.65)	0.00	(1,815.57)
CNE1000009R5	(198,288)	7.346600	0.359909	(71,487.38)	(54,663.00)	(948.74)	(2,066.787700)	1	(32.21)	(96.19)	100.00	0.00	(121.90)	0.00	(1,815.57)
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
000552.ZK	(100,843)	CNY	0.359350	(36,702.92)	(36,237.92)		4.330000	ACT/360					179.94	0.00	1,741.69
CNE000000D40	(100,843)	7.346600	0.375545	(37,871.08)	(37,871.08)	1,633.16	(2,134.228200)	1	(17.20)	(71.41)	100.00	0.00	(18.50)	0.00	1,741.69

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002340.ZK	(457,200)	CNY	0.865707	(388,273.44)	(395,801.05)		4.330000	ACT/360					0.00	0.00	11,747.34
CNE100000KT4	(457,200)	7.346600	0.891516	(407,600.99)	(407,600.99)	11,799.94	(607.370900)	1	(16.48)	(52.59)	100.00	0.00	0.00	0.00	11,747.34
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688568.SH	(29,124)	CNY	6.411129	(182,939.35)	(186,717.72)		4.330000	ACT/360					0.00	0.00	16,099.99
CNE100005584	(29,124)	7.346600	6.968741	(202,957.61)	(202,957.61)	16,239.89	(1,329.999300)	1	(43.17)	(139.91)	100.00	0.00	0.00	0.00	16,099.99
GIANT MANUFACTURING COMPANY CMN															
9921.TW	(10,000)	TWD	4.395437	(39,076.97)	(43,954.37)		4.330000	ACT/360					0.00	0.00	(734.19)
TW0009921007	(9,000)	32.875000	4.320846	(38,826.22)	(43,208.46)	(745.91)	(252.777700)	1	1.93	11.73	100.00	0.00	0.00	0.00	(734.19)
GIGA-BYTE TECHNOLOGY CMN															
2376.TW	(44,000)	TWD	8.653992	(382,085.92)	(380,775.67)		4.330000	ACT/360					0.00	0.00	(15,470.24)
TW0002376001	(44,000)	32.875000	8.307927	(365,548.79)	(365,548.79)	(15,226.88)	(829.545400)	1	(44.08)	(243.37)	100.00	0.00	0.00	0.00	(15,470.24)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
603986.SH	0	CNY	15.605858	(153,189.43)	0.00		4.330000	ACT/360					16,603.48	0.00	16,264.68
CNE1000030S9	(10,900)	7.346600	0.000000	(158,974.15)	0.00	0.00	(1,550.000000)	1	(46.84)	(338.80)	100.00	0.00	(382.77)	0.00	16,264.68
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
300763.ZK	(22,700)	CNY	7.702883	(171,303.23)	(174,855.44)		4.330000	ACT/360					0.00	0.00	14,234.29
CNE100003JZ7	(22,700)	7.346600	8.339820	(189,313.91)	(189,313.91)	14,458.47	(1,953.634300)	1	(70.19)	(224.18)	100.00	0.00	0.00	0.00	14,234.29
GLOBALWAFERS CO., LTD. CMN															
6488.TWO	(1,000)	TWD	11.726236	(11,689.69)	(11,726.24)		4.330000	ACT/360					0.00	0.00	(95.47)
TW0006488000	(1,000)	32.875000	11.631098	(11,631.10)	(11,631.10)	(95.14)	(450.000000)	1	(0.06)	(0.33)	100.00	0.00	0.00	0.00	(95.47)
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002074.ZK	(45,000)	CNY	2.782239	(121,439.08)	(125,200.77)		4.330000	ACT/360					0.00	0.00	5,094.98
CNE000001NY7	(44,700)	7.346600	2.897084	(129,533.36)	(130,368.76)	5,167.99	(1,147.818700)	1	(23.14)	(73.01)	100.00	0.00	0.00	0.00	5,094.98
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600323.SH	(47,700)	CNY	3.032695	(88,978.26)	(144,659.57)		4.330000	ACT/360					0.00	0.00	8,055.48
CNE000001675	(27,600)	7.346600	3.202162	(89,020.87)	(152,743.13)	8,083.56	(878.713700)	1	(11.01)	(28.07)	100.00	0.00	0.00	0.00	8,055.48
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
000651.ZK	(244,900)	CNY	6.430185	(1,376,698.60)	(1,574,752.40)		4.330000	ACT/360					0.00	0.00	(49,728.18)
CNE0000001D4	(220,800)	7.346600	6.225752	(1,374,392.27)	(1,524,686.73)	(50,065.68)	(86.254500)	1	132.32	337.50	100.00	0.00	0.00	0.00	(49,728.18)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002400.ZK	(21,600)	CNY	1.018158	(21,405.82)	(21,992.21)		4.330000	ACT/360					0.00	0.00	1,542.30
CNE100000P10	(21,600)	7.346600	1.091128	(23,568.36)	(23,568.36)	1,576.15	(2,225.000000)	1	(10.40)	(33.85)	100.00	0.00	0.00	0.00	1,542.30
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300738.ZK	(80,300)	CNY	1.696023	(134,418.02)	(136,190.62)		4.330000	ACT/360					0.00	0.00	22,646.87
CNE1000035X8	(80,300)	7.346600	1.980144	(159,005.56)	(159,005.56)	22,814.94	(1,835.367300)	1	(49.40)	(168.08)	100.00	0.00	0.00	0.00	22,646.87

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000690.ZK	(10)	CNY	0.573054	(5.78)	(5.73)		4.330000	ACT/360					0.00	0.00	0.39
CNE000000P12	(10)	7.346600	0.611796	(6.12)	(6.12)	0.39	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.39
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
600433.SH	(113,400)	CNY	0.413797	(42,600.11)	(46,924.56)		4.330000	ACT/360					0.00	0.00	1,915.51
CNE000001F47	(102,800)	7.346600	0.431112	(44,520.95)	(48,888.09)	1,963.53	(1,766.950300)	1	(15.55)	(48.02)	100.00	0.00	0.00	0.00	1,915.51
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688388.SH	(27,543)	CNY	1.787221	(51,699.81)	(49,225.44)		4.330000	ACT/360					0.00	0.00	6,126.83
CNE100003MD8	(27,543)	7.346600	2.011553	(55,404.20)	(55,404.20)	6,178.77	(1,610.270300)	1	(16.46)	(51.94)	100.00	0.00	0.00	0.00	6,126.83
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300607.ZK	(300)	CNY	4.529987	(1,617.82)	(1,359.00)		4.330000	ACT/360					(535.24)	0.00	(599.15)
CNE100002PX1	(400)	7.346600	0.000000	(1,617.82)	(1,295.68)	(63.32)	(1,750.000000)	1	(0.59)	(0.59)	100.00	0.00	(5.95)	0.00	(599.15)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600310.SH	(24,500)	CNY	0.588027	(14,494.37)	(14,406.66)		4.330000	ACT/360					0.00	0.00	832.28
CNE000001741	(24,500)	7.346600	0.622721	(15,256.66)	(15,256.66)	850.00	(1,870.000000)	1	(5.69)	(17.72)	100.00	0.00	0.00	0.00	832.28
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601238.SH	(11,700)	CNY	1.135219	(13,620.32)	(13,282.06)		4.330000	ACT/360					0.00	0.00	1,622.41
CNE100001NQ2	(11,700)	7.346600	1.275486	(14,923.19)	(14,923.19)	1,641.12	(2,025.000000)	1	(5.87)	(18.71)	100.00	0.00	0.00	0.00	1,622.41
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600332.SH	(19,200)	CNY	3.673808	(71,738.76)	(70,537.12)		4.330000	ACT/360					0.00	0.00	3,943.72
CNE000001733	(19,200)	7.346600	3.881082	(74,516.77)	(74,516.77)	3,979.66	(1,035.156200)	1	(11.67)	(35.94)	100.00	0.00	0.00	0.00	3,943.72
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
600098.SH	(223,100)	CNY	0.833038	(187,237.00)	(185,850.87)		4.330000	ACT/360					3,091.84	0.00	12,780.26
CNE000000SB6	(221,900)	7.346600	0.876470	(194,545.50)	(195,540.45)	9,689.58	(310.691700)	1	7.24	(1.15)	100.00	0.00	(6.84)	0.00	12,780.26
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
603882.SH	(40,767)	CNY	3.536330	(103,805.44)	(144,165.55)		4.330000	ACT/360					0.00	0.00	6,825.63
CNE100002VW1	(28,867)	7.346600	3.706651	(108,526.70)	(151,109.04)	6,943.49	(1,775.317800)	1	(38.14)	(117.86)	100.00	0.00	0.00	0.00	6,825.63
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002461.ZK	(92,700)	CNY	1.299921	(105,935.94)	(120,502.68)		4.330000	ACT/360					0.00	0.00	4,254.97
CNE100000SM2	(80,700)	7.346600	1.346564	(109,004.76)	(124,826.45)	4,323.76	(1,213.506800)	1	(22.60)	(68.80)	100.00	0.00	0.00	0.00	4,254.97
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600395.SH	(744,300)	CNY	0.671059	(409,963.77)	(499,469.01)		4.330000	ACT/360					0.00	0.00	15,105.52
CNE0000017V2	(602,700)	7.346600	0.692080	(418,005.95)	(515,115.18)	15,646.18	(2,258.258600)	1	(206.89)	(540.66)	100.00	0.00	0.00	0.00	15,105.52
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603439.SH	(36,600)	CNY	1.753192	(62,414.02)	(64,166.83)		4.330000	ACT/360					0.00	0.00	757.17
CNE1000040B4	(36,600)	7.346600	1.775301	(64,976.02)	(64,976.02)	809.19	(1,424.180300)	1	(16.88)	(52.02)	100.00	0.00	0.00	0.00	757.17

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
GULF_n.BK	0	THB	1.676301	0.00	0.00		0.000000	ACT/360					82.45	0.00	79.76
TH8319010R14	0	34.600000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.69)	100.00	0.00	(2.69)	0.00	79.76
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300520.ZK	(6,800)	CNY	2.895217	(20,004.43)	(19,687.47)		4.330000	ACT/360					0.00	0.00	308.25
CNE1000027V9	(6,800)	7.346600	2.941828	(20,004.43)	(20,004.43)	316.96	(2,000.000000)	1	(8.71)	(8.71)	100.00	0.00	0.00	0.00	308.25
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688676.SH	(5,661)	CNY	5.657039	(51,752.94)	(32,024.50)		4.330000	ACT/360					2,469.60	0.00	2,403.92
CNE1000053V5	(10,261)	7.346600	5.656384	(58,040.16)	(32,020.79)	(3.71)	(1,772.753600)	1	(18.50)	(61.97)	100.00	0.00	(28.91)	0.00	2,403.92
HANA MICROELECTRONICS PCL NVDR CMN															
HANA_n.BK	(79,100)	THB	0.716763	(42,092.56)	(56,695.95)		4.330000	ACT/360					0.00	0.00	212.31
TH0324010R12	(59,100)	34.600000	0.719935	(42,160.32)	(56,946.89)	250.94	(2,125.000000)	1	(19.78)	(38.63)	100.00	0.00	0.00	0.00	212.31
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000818.ZK	(75,800)	CNY	2.239131	(170,524.62)	(169,726.13)		4.330000	ACT/360					63.92	0.00	27,912.80
CNE000000T67	(76,000)	7.346600	2.608328	(198,232.93)	(197,711.26)	27,985.13	(1,359.605200)	1	(40.56)	(136.26)	100.00	0.00	(0.46)	0.00	27,912.80
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688581.SH	(1,000)	CNY	7.795443	(7,715.43)	(7,795.44)		4.330000	ACT/360					0.00	0.00	349.62
CNE100005ZF0	(1,000)	7.346600	8.151365	(8,151.37)	(8,151.36)	355.92	(1,400.000000)	1	(2.02)	(6.30)	100.00	0.00	0.00	0.00	349.62
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
300792.ZK	0	CNY	3.236871	(19,694.40)	0.00		4.330000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	(6,100)	7.346600	0.000000	(19,694.40)	0.00	0.00	(2,150.000000)	1	(9.39)	(9.39)	100.00	0.00	(9.39)	0.00	1,941.38
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
600460.SH	(61,800)	CNY	3.359377	(202,182.41)	(207,609.51)		4.330000	ACT/360					0.00	0.00	11,804.61
CNE000001DN1	(61,800)	7.346600	3.553334	(219,596.04)	(219,596.04)	11,986.53	(1,491.504800)	1	(57.35)	(181.93)	100.00	0.00	0.00	0.00	11,804.61
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
300323.ZK	(20,600)	CNY	1.286309	(9,090.85)	(26,497.97)		4.330000	ACT/360					0.00	0.00	(2,603.50)
CNE100001DV3	(6,500)	7.346600	1.160201	(7,988.70)	(23,900.14)	(2,597.83)	(1,600.000000)	1	(3.08)	(5.67)	100.00	0.00	0.00	0.00	(2,603.50)
HD RENEWABLE ENERGY CO., LTD. CMN															
6873.TW	(3,000)	TWD	6.631179	(20,085.01)	(19,893.54)		4.330000	ACT/360					0.00	0.00	(743.91)
TW0006873003	(3,000)	32.875000	6.387195	(19,161.58)	(19,161.58)	(731.95)	(800.000000)	1	(2.16)	(11.96)	100.00	0.00	0.00	0.00	(743.91)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600346.SH	(127,600)	CNY	2.052650	(259,167.47)	(261,918.17)		4.330000	ACT/360					0.00	0.00	5,437.47
CNE0000018V0	(127,600)	7.346600	2.096221	(267,477.80)	(267,477.80)	5,559.63	(1,000.137100)	1	(39.83)	(122.16)	100.00	0.00	0.00	0.00	5,437.47
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603223.SH	(5,500)	CNY	1.329867	(8,986.98)	(7,314.27)		4.330000	ACT/360					175.60	0.00	723.32
CNE100002276	(6,700)	7.346600	1.431166	(9,588.81)	(7,871.41)	557.15	(1,651.119400)	1	(2.97)	(9.42)	100.00	0.00	(2.17)	0.00	723.32

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HIYES INTERNATIONAL CO LTD ORD CMN															
2348.TW	0	TWD	5.794677	(29,148.32)	0.00		4.330000	ACT/360					1,987.73	0.00	1,960.02
TW0002348000	(5,000)	32.875000	0.000000	(30,640.24)	0.00	0.00	(985.000000)	1	(4.29)	(27.71)	100.00	0.00	(31.64)	0.00	1,960.02
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND															
600398.SH	(50,400)	CNY	1.063077	0.00	(53,579.07)		4.330000	ACT/360					0.00	0.00	(1,152.73)
CNE0000016H3	0	7.346600	1.040205	0.00	(52,426.34)	(1,152.73)	(1,825.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,152.73)
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603260.SH	(138,700)	CNY	7.050881	(1,017,757.85)	(977,957.15)		4.330000	ACT/360					0.00	0.00	73,268.52
CNE100002V10	(138,700)	7.346600	7.587365	(1,052,367.53)	(1,052,367.53)	74,410.38	(1,762.472900)	1	(371.69)	(1,141.86)	100.00	0.00	0.00	0.00	73,268.52
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
4303.TWO	(39,000)	TWD	1.505703	(58,793.08)	(58,722.43)		4.330000	ACT/360					0.00	0.00	2,639.94
TW0004303003	(39,000)	32.875000	1.574847	(61,419.03)	(61,419.03)	2,696.59	(1,041.666600)	1	(9.62)	(56.65)	100.00	0.00	0.00	0.00	2,639.94
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
601226.SH	(22,500)	CNY	1.075327	(13,255.27)	(24,194.87)		4.330000	ACT/360					0.00	0.00	(3,353.84)
CNE100001W10	(14,300)	7.346600	0.926404	(13,052.62)	(20,844.10)	(3,350.77)	(850.000000)	1	(1.56)	(3.07)	100.00	0.00	0.00	0.00	(3,353.84)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
000988.ZK	0	CNY	5.548145	(39,336.28)	0.00		4.330000	ACT/360					2,538.97	0.00	2,530.99
CNE000001303	(7,300)	7.346600	0.000000	(41,760.89)	0.00	0.00	(800.000000)	1	(3.72)	(7.98)	100.00	0.00	(11.46)	0.00	2,530.99
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300592.ZK	(600)	CNY	1.784499	(3,083.95)	(1,070.70)		4.330000	ACT/360					2,361.47	0.00	2,291.34
CNE100002MT6	(1,700)	7.346600	0.000000	(3,083.95)	(1,051.06)	(19.64)	(1,500.000000)	1	(0.91)	(50.50)	100.00	0.00	(72.48)	0.00	2,291.34
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600054.SH	(86,600)	CNY	1.479596	(129,263.40)	(128,133.01)		4.330000	ACT/360					(6.36)	0.00	5,301.48
CNE000000PV0	(86,600)	7.346600	1.543147	(133,636.53)	(133,636.53)	5,503.52	(1,750.000000)	1	(46.76)	(195.68)	100.00	0.00	(51.41)	0.00	5,301.48
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
301267.ZK	0	CNY	2.405194	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE100005WLS	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(8.27)	100.00	0.00	(8.27)	0.00	272.86
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND															
300027.ZK	(33,200)	CNY	0.332126	(11,394.78)	(11,026.60)		4.330000	ACT/360					0.00	0.00	363.22
CNE100000GD6	(33,200)	7.346600	0.343216	(11,394.78)	(11,394.78)	368.18	(2,000.000000)	1	(4.96)	(4.96)	100.00	0.00	0.00	0.00	363.22
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
000932.ZK	(122,600)	CNY	0.549914	(68,854.37)	(67,419.49)		4.330000	ACT/360					0.00	0.00	2,497.00
CNE000001006	(122,600)	7.346600	0.570828	(69,983.51)	(69,983.51)	2,564.03	(1,589.314800)	1	(21.98)	(67.03)	100.00	0.00	0.00	0.00	2,497.00
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
001208.ZK	(13,000)	CNY	1.196472	(15,517.02)	(15,554.13)		4.330000	ACT/360					60.24	0.00	610.22
CNE100004K29	(13,600)	7.346600	1.239980	(16,863.73)	(16,119.74)	565.61	(1,600.000000)	1	(4.87)	(15.62)	100.00	0.00	(0.69)	0.00	610.22

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300035.ZK	(17,800)	CNY	1.858002	(33,168.98)	(33,072.44)		4.330000	ACT/360					0.00	0.00	2,560.45
CNE10000JJ7	(17,800)	7.346600	2.002279	(35,640.57)	(35,640.57)	2,568.13	(850.000000)	1	(3.54)	(7.67)	100.00	0.00	0.00	0.00	2,560.45
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
600570.SH	(80)	CNY	3.453298	(276.56)	(276.26)		4.330000	ACT/360					0.00	0.00	29.27
CNE000001GD5	(80)	7.346600	3.822361	(305.79)	(305.79)	29.53	(1,525.000000)	1	(0.08)	(0.26)	100.00	0.00	0.00	0.00	29.27
HWANG CHANG GEN CONTRACTOR CO CMN															
2543.TW	(28,670)	TWD	2.454753	(67,130.50)	(70,377.76)		4.330000	ACT/360					0.00	0.00	(5,164.63)
TW0002543006	(26,670)	32.875000	2.276251	(60,184.84)	(65,260.10)	(5,117.66)	(939.370000)	1	(10.28)	(46.97)	100.00	0.00	0.00	0.00	(5,164.63)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688041.SH	(4,895)	CNY	20.402635	(308,618.38)	(99,870.90)		4.330000	ACT/360					29,514.54	0.00	29,372.23
CNE100005PT2	(16,695)	7.346600	20.392306	(341,505.74)	(99,820.34)	(50.56)	(721.181400)	1	(20.75)	(91.75)	100.00	0.00	(87.16)	0.00	29,372.23
I-CHIUN PRECISION IND CO LTD ORD CMN															
2486.TW	(6,000)	TWD	3.391635	(19,584.03)	(20,349.81)		4.330000	ACT/360					0.00	0.00	(232.55)
TW0002486008	(6,000)	32.875000	3.354054	(20,124.33)	(20,124.33)	(225.48)	(925.000000)	1	(2.61)	(7.07)	100.00	0.00	0.00	0.00	(232.55)
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
002230.ZK	(47,000)	CNY	6.137533	(637,108.63)	(288,464.05)		4.330000	ACT/360					53,296.38	0.00	74,170.87
CNE100000B81	(105,100)	7.346600	6.598659	(693,519.06)	(310,136.97)	21,672.92	(1,510.965700)	1	(183.99)	(798.43)	100.00	0.00	(550.83)	0.00	74,170.87
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601398.SH	0	CNY	0.920154	(353,064.16)	0.00		4.330000	ACT/360					15,778.81	(7,544.90)	8,283.30
CNE000001P37	(386,000)	7.346600	0.000000	(364,772.70)	0.00	0.00	(275.000000)	1	16.90	49.39	100.00	(7,544.90)	66.21	0.00	8,310.43
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601166.SH	(790,100)	CNY	2.673345	(948,069.81)	(2,112,210.27)		4.330000	ACT/360					(1,427.55)	0.00	(40,190.60)
CNE000001QZ7	(367,600)	7.346600	2.624082	(959,984.36)	(2,073,287.48)	(38,922.80)	(206.603600)	1	61.06	159.74	100.00	0.00	29.74	0.00	(40,190.60)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
600602.SH	0	CNY	1.753192	(14,679.12)	0.00		4.330000	ACT/360					1,901.45	0.00	1,896.18
CNE0000001T0	(7,100)	7.346600	0.000000	(14,679.12)	0.00	0.00	(1,725.000000)	1	(5.27)	(5.27)	100.00	0.00	(9.64)	0.00	1,896.18
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600010.SH	(998,400)	CNY	0.245011	(259,965.57)	(244,619.28)		4.330000	ACT/360					750.81	0.00	9,561.99
CNE0000017H1	(1,071,400)	7.346600	0.254005	(272,140.96)	(253,598.59)	8,979.31	(1,202.851400)	1	(54.13)	(168.13)	100.00	0.00	(11.46)	0.00	9,561.99
INNOLUX CORPORATION CMN															
3481.TW	(183,000)	TWD	0.444106	(78,345.23)	(81,271.48)		4.330000	ACT/360					0.00	0.00	(1,156.48)
TW0003481008	(183,000)	32.875000	0.437500	(80,062.50)	(80,062.50)	(1,208.98)	(40.000000)	1	8.76	52.51	100.00	0.00	0.00	0.00	(1,156.48)
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
000977.ZK	0	CNY	6.537718	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(47.04)	100.00	0.00	(47.04)	0.00	7,953.25

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300677.ZK	(46,600)	CNY	3.329431	(151,628.90)	(155,151.50)		4.330000	ACT/360					0.00	0.00	5,588.06
CNE100003456	(46,600)	7.346600	3.452279	(160,876.20)	(160,876.20)	5,724.70	(1,499.678100)	1	(43.82)	(136.64)	100.00	0.00	0.00	0.00	5,588.06
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
688301.SH	(17,615)	CNY	13.259195	(240,063.35)	(233,560.72)		4.330000	ACT/360					76.99	0.00	(3,286.16)
CNE1000042V8	(18,227)	7.346600	13.081424	(238,036.69)	(230,429.28)	(3,131.43)	(1,587.935400)	1	(77.26)	(231.72)	100.00	0.00	(65.89)	0.00	(3,286.16)
ITEQ CORPORATION CMN															
6213.TW	(17,000)	TWD	2.360456	(36,071.06)	(40,127.76)		4.330000	ACT/360					0.00	0.00	404.85
TW0006213002	(15,000)	32.875000	2.384987	(35,743.52)	(40,544.77)	417.02	(876.666600)	1	(4.48)	(12.16)	100.00	0.00	0.00	0.00	404.85
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000301.ZK	(550,500)	CNY	1.167887	(515,352.81)	(642,921.90)		4.330000	ACT/360					0.00	0.00	(22,887.36)
CNE0000012K6	(457,700)	7.346600	1.127056	(513,159.97)	(620,444.19)	(22,477.70)	(1,400.639000)	1	(138.78)	(409.66)	100.00	0.00	0.00	0.00	(22,887.36)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
000936.ZK	(8,500)	CNY	0.939210	(7,925.36)	(7,983.28)		4.330000	ACT/360					0.00	0.00	1,463.71
CNE000001063	(8,500)	7.346600	1.111912	(9,451.25)	(9,451.25)	1,467.97	(1,059.411700)	1	(1.20)	(4.25)	100.00	0.00	0.00	0.00	1,463.71
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601028.SH	(74,600)	CNY	1.603463	(78,458.01)	(119,618.33)		4.330000	ACT/360					(68.20)	0.00	(2,939.46)
CNE100001914	(50,800)	7.346600	1.566575	(79,501.85)	(116,866.52)	(2,751.81)	(1,938.484200)	1	(32.68)	(119.45)	100.00	0.00	(26.75)	0.00	(2,939.46)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
300294.ZK	(9,300)	CNY	3.961016	(37,562.82)	(36,837.45)		4.330000	ACT/360					0.00	0.00	1,579.82
CNE100001FF1	(9,300)	7.346600	4.135087	(38,456.31)	(38,456.31)	1,618.86	(1,675.000000)	1	(12.85)	(39.04)	100.00	0.00	0.00	0.00	1,579.82
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
600461.SH	(77,100)	CNY	1.271336	(100,684.74)	(98,020.04)		4.330000	ACT/360					0.00	0.00	6,623.81
CNE000001HW3	(77,100)	7.346600	1.358788	(104,762.55)	(104,762.55)	6,742.52	(1,832.684800)	1	(38.66)	(118.70)	100.00	0.00	0.00	0.00	6,623.81
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002176.ZK	(126,900)	CNY	0.966433	(121,607.51)	(122,640.41)		4.330000	ACT/360					0.00	0.00	5,607.69
CNE1000007F4	(126,900)	7.346600	1.011922	(128,412.90)	(128,412.90)	5,772.50	(2,026.713900)	1	(53.02)	(164.80)	100.00	0.00	0.00	0.00	5,607.69
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301251.ZK	(2,712)	CNY	4.559932	(11,645.12)	(12,366.54)		4.330000	ACT/360					0.00	0.00	541.71
CNE1000068P5	(2,712)	7.346600	4.764636	(12,921.69)	(12,921.69)	555.16	(1,750.000000)	1	(4.11)	(13.44)	100.00	0.00	0.00	0.00	541.71
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603871.SH	(308,500)	CNY	2.544034	(750,755.24)	(784,834.48)		4.330000	ACT/360					0.00	0.00	29,032.37
CNE100002SQ9	(288,200)	7.346600	2.640169	(762,149.44)	(814,492.25)	29,657.77	(1,593.207800)	1	(240.58)	(625.40)	100.00	0.00	0.00	0.00	29,032.37
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002501.ZK	(27)	CNY	0.223233	(5.70)	(6.03)		4.330000	ACT/360					(319.49)	0.00	(325.54)
CNE100000WP7	(27)	7.346600	0.218499	(5.90)	(5.90)	(0.13)	(2,250.000000)	1	(0.00)	(5.92)	100.00	0.00	(5.91)	0.00	(325.54)

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
600189.SH	(214,588)	CNY	0.958266	(198,942.89)	(205,632.47)		4.330000	ACT/360					(111.61)	0.00	4,514.12
CNE000000XG5	(209,388)	7.346600	0.980860	(205,526.48)	(210,480.76)	4,848.28	(1,858.208600)	1	(77.97)	(222.55)	100.00	0.00	(7.04)	0.00	4,514.12
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
300762.ZK	(9,100)	CNY	2.669262	(24,164.29)	(24,290.28)		4.330000	ACT/360					0.00	0.00	1,707.63
CNE100003JY0	(9,100)	7.346600	2.859760	(26,023.81)	(26,023.81)	1,733.53	(1,753.296700)	1	(8.64)	(25.90)	100.00	0.00	0.00	0.00	1,707.63
KASIKORNBANK PCL NVDR CMN															
KBANK_n.BK	(67,900)	THB	4.595376	0.00	(312,026.01)		4.330000	ACT/360					0.00	0.00	1,111.50
TH0016010R14	0	34.600000	4.611745	0.00	(313,137.51)	1,111.50	(50.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,111.50
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
688598.SH	(19,778)	CNY	2.617537	(54,164.93)	(51,769.65)		4.330000	ACT/360					0.00	0.00	4,955.64
CNE100004033	(19,478)	7.346600	2.872036	(56,018.49)	(56,803.12)	5,033.46	(2,127.890400)	1	(25.28)	(77.83)	100.00	0.00	0.00	0.00	4,955.64
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603662.SH	(1,400)	CNY	10.549098	0.00	(14,768.74)		4.325394	ACT/360					0.00	0.00	(1,398.95)
CNE100003M02	0	7.346600	9.549847	0.00	(13,369.79)	(1,398.95)	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,398.95)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
603355.SH	(8,313)	CNY	3.196036	(33,251.65)	(26,568.65)		4.330000	ACT/360					(205.31)	0.00	(1,109.79)
CNE1000022K3	(10,983)	7.346600	3.093121	(33,971.75)	(25,713.11)	(855.53)	(1,750.000000)	1	(12.08)	(48.95)	100.00	0.00	(33.01)	0.00	(1,109.79)
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
002625.ZK	0	CNY	5.688346	(26,473.46)	0.00		4.330000	ACT/360					5,141.54	0.00	5,125.52
CNE1000018P0	(4,800)	7.346600	0.000000	(31,332.71)	0.00	0.00	(1,143.750000)	1	(4.64)	(16.02)	100.00	0.00	(17.97)	0.00	5,125.52
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688700.SH	0	CNY	3.470993	(5,657.17)	0.00		4.330000	ACT/360					1,213.43	0.00	1,209.42
CNE1000051C9	(1,438)	7.346600	0.000000	(5,770.98)	0.00	0.00	(1,700.000000)	1	(1.98)	(4.01)	100.00	0.00	(21.66)	0.00	1,209.42
LANDMARK OPTOELECTRONICS CORPORATION CMN															
3081.TWO	(2,000)	TWD	11.330798	(22,255.96)	(22,661.60)		4.330000	ACT/360					0.00	0.00	918.13
TW0003081006	(2,000)	32.875000	11.798780	(23,597.56)	(23,597.56)	935.96	(912.500000)	1	(2.80)	(17.83)	100.00	0.00	0.00	0.00	918.13
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688017.SH	(68)	CNY	14.538698	(926.57)	(988.63)		4.330000	ACT/360					0.00	0.00	13.77
CNE1000043F9	(68)	7.346600	14.756852	(1,003.47)	(1,003.47)	14.83	(1,750.000000)	1	(0.33)	(1.06)	100.00	0.00	0.00	0.00	13.77
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300003.ZK	(5,700)	CNY	1.463262	(8,422.63)	(8,340.59)		4.330000	ACT/360					0.00	0.00	476.62
CNE100000H44	(5,700)	7.346600	1.548609	(8,827.07)	(8,827.07)	486.48	(1,825.000000)	1	(3.21)	(9.86)	100.00	0.00	0.00	0.00	476.62
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
603477.SH	(84,400)	CNY	2.271799	(169,000.04)	(191,739.85)		4.330000	ACT/360					0.00	0.00	10,683.27
CNE100002T63	(73,100)	7.346600	2.399076	(176,658.82)	(202,482.00)	10,742.14	(933.549900)	1	(22.58)	(58.88)	100.00	0.00	0.00	0.00	10,683.27

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601003.SH	(364,690)	CNY	0.364795	(116,932.82)	(133,036.94)		4.330000	ACT/360					574.78	0.00	3,988.20
CNE000001R68	(318,890)	7.346600	0.374521	(119,901.67)	(136,583.96)	3,547.02	(1,748.526100)	1	(42.37)	(133.60)	100.00	0.00	(14.53)	0.00	3,988.20
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
300729.ZK	(122,705)	CNY	2.120709	(212,203.67)	(260,221.59)		4.330000	ACT/360					0.00	0.00	3,179.92
CNE1000035N9	(103,505)	7.346600	2.148563	(224,201.00)	(263,639.45)	3,417.87	(1,811.011500)	1	(79.78)	(237.95)	100.00	0.00	0.00	0.00	3,179.92
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
600491.SH	(76,700)	CNY	0.475050	(35,548.23)	(36,436.31)		4.330000	ACT/360					0.00	0.00	2,195.99
CNE000001HQ5	(76,700)	7.346600	0.504173	(38,670.09)	(38,670.09)	2,233.78	(1,897.164200)	1	(14.08)	(37.78)	100.00	0.00	0.00	0.00	2,195.99
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
000523.ZK	(146,900)	CNY	0.392018	(58,071.48)	(57,587.46)		4.330000	ACT/360					0.00	0.00	3,559.02
CNE0000005T1	(146,900)	7.346600	0.416513	(61,185.76)	(61,185.76)	3,598.30	(1,224.012900)	1	(12.39)	(39.29)	100.00	0.00	0.00	0.00	3,559.02
LOTUS PHARMACEUTICAL CO., LTD. CMN															
1795.TW	(36,000)	TWD	8.349810	(294,033.71)	(300,593.16)		4.330000	ACT/360					0.00	0.00	(4,891.32)
TW0001795003	(36,000)	32.875000	8.216463	(295,792.67)	(295,792.67)	(4,800.49)	(621.527700)	1	(15.19)	(90.83)	100.00	0.00	0.00	0.00	(4,891.32)
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300850.ZK	(102,840)	CNY	2.425612	(224,373.75)	(249,449.92)		4.330000	ACT/360					244.04	0.00	15,423.44
CNE100004116	(90,340)	7.346600	2.576130	(234,606.21)	(264,929.17)	15,479.25	(2,157.709700)	1	(106.26)	(299.85)	100.00	0.00	(15.68)	0.00	15,423.44
LUXNET CORPORATION CMN															
4979.TWO	(4,000)	TWD	6.326996	(24,047.37)	(25,307.98)		4.330000	ACT/360					0.00	0.00	(2,414.07)
TW0004979000	(4,000)	32.875000	5.731707	(22,926.83)	(22,926.83)	(2,381.16)	(1,262.500000)	1	(5.68)	(32.92)	100.00	0.00	0.00	0.00	(2,414.07)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688062.SH	(1)	CNY	2.446029	(2.62)	(2.45)		4.330000	ACT/360					0.00	0.00	0.31
CNE100005RD2	(1)	7.346600	2.758545	(2.76)	(2.76)	0.31	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.31
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
002881.ZK	0	CNY	4.137969	(112,071.36)	0.00		4.330000	ACT/360					9,322.05	0.00	9,229.99
CNE100002Q41	(26,100)	7.346600	0.000000	(107,162.70)	0.00	0.00	(1,544.348600)	1	(35.19)	(92.06)	100.00	0.00	(122.31)	0.00	9,229.99
MERIDA INDUSTRY CO LTD CMN															
9914.TW	(10,000)	TWD	4.638783	(46,758.77)	(46,387.83)		4.330000	ACT/360					0.00	0.00	(335.24)
TW0009914002	(10,000)	32.875000	4.603659	(46,036.59)	(46,036.59)	(351.24)	(225.000000)	1	2.61	16.01	100.00	0.00	0.00	0.00	(335.24)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300432.ZK	(19,700)	CNY	1.984592	(36,763.19)	(39,096.45)		4.330000	ACT/360					0.00	0.00	915.03
CNE100001YV9	(19,700)	7.346600	2.032419	(40,038.65)	(40,038.65)	942.20	(1,725.000000)	1	(12.80)	(27.17)	100.00	0.00	0.00	0.00	915.03
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603713.SH	(2,600)	CNY	6.642529	(17,398.43)	(17,270.57)		4.330000	ACT/360					0.00	0.00	555.30
CNE1000036C0	(2,600)	7.346600	6.860948	(17,838.46)	(17,838.46)	567.89	(1,725.000000)	1	(6.19)	(12.59)	100.00	0.00	0.00	0.00	555.30

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
MINT_n.BK	(365,700)	THB	0.736994	(258,391.04)	(269,518.79)		4.330000	ACT/360					0.00	0.00	8,852.63
TH0128010R17	(348,000)	34.600000	0.760872	(265,043.53)	(278,250.76)	8,731.97	(50.000000)	1	28.29	120.65	100.00	0.00	0.00	0.00	8,852.63
MIRLE AUTOMATION CORPORATION CMN															
2464.TW	(32,000)	TWD	2.451711	(79,477.76)	(78,454.75)		4.330000	ACT/360					0.00	0.00	3,230.21
TW0002464005	(32,000)	32.875000	2.554878	(81,756.10)	(81,756.10)	3,301.34	(966.406200)	1	(11.50)	(71.13)	100.00	0.00	0.00	0.00	3,230.21
MUANGTHAI CAPITAL PCL NVDR															
MTC_n.BK	(288,700)	THB	1.315029	(384,216.50)	(379,648.84)		4.330000	ACT/360					0.00	0.00	27,035.22
TH6068010R19	(288,100)	34.600000	1.413509	(407,276.79)	(408,080.19)	28,431.34	(2,569.463700)	1	(225.24)	(1,396.12)	100.00	0.00	0.00	0.00	27,035.22
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000737.ZK	(154,400)	CNY	1.171971	(156,311.11)	(180,952.28)		4.330000	ACT/360					0.00	0.00	(14,830.19)
CNE000000PR8	(137,000)	7.346600	1.077188	(145,900.54)	(166,317.83)	(14,634.45)	(2,025.967100)	1	(70.42)	(195.74)	100.00	0.00	0.00	0.00	(14,830.19)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
300618.ZK	(2,300)	CNY	4.412926	(9,916.78)	(10,149.73)		4.330000	ACT/360					0.00	0.00	446.13
CNE100002PM4	(2,300)	7.346600	4.611687	(10,606.88)	(10,606.88)	457.15	(1,740.217300)	1	(3.52)	(11.03)	100.00	0.00	0.00	0.00	446.13
NANYA TECHNOLOGY CORPORATION ORD CMN															
2408.TW	(390,000)	TWD	0.834981	(322,635.39)	(325,642.59)		4.330000	ACT/360					0.00	0.00	21,938.63
TW0002408002	(385,000)	32.875000	0.891234	(343,330.68)	(347,581.11)	21,938.53	(443.766200)	1	1.52	0.10	100.00	0.00	0.00	0.00	21,938.63
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688126.SH	(78,019)	CNY	2.561729	(146,672.98)	(199,863.55)		4.330000	ACT/360					0.00	0.00	733.35
CNE1000040F5	(58,319)	7.346600	2.573891	(149,859.61)	(200,812.40)	948.85	(2,198.344400)	1	(71.54)	(215.50)	100.00	0.00	0.00	0.00	733.35
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
300077.ZK	(4,000)	CNY	3.001388	(11,679.47)	(12,005.55)		4.330000	ACT/360					0.00	0.00	997.89
CNE100000NT8	(4,000)	7.346600	3.255630	(13,022.52)	(13,022.52)	1,016.97	(2,300.000000)	1	(5.90)	(19.07)	100.00	0.00	0.00	0.00	997.89
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002405.ZK	(155,300)	CNY	1.182860	(185,446.68)	(183,698.17)		4.330000	ACT/360					0.00	0.00	20,473.21
CNE100000P69	(155,300)	7.346600	1.316454	(204,445.31)	(204,445.31)	20,747.13	(2,145.396000)	1	(85.93)	(273.92)	100.00	0.00	0.00	0.00	20,473.21
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
TIDLOR_n.BK	(838,400)	THB	0.471098	(380,239.71)	(394,968.79)		4.330000	ACT/360					0.00	0.00	11,497.14
THA271010R18	(809,000)	34.600000	0.494794	(400,856.16)	(414,834.92)	19,866.13	(1,298.970900)	1	(88.99)	(450.76)	100.00	(7,918.23)	0.00	0.00	11,522.77
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603997.SH	0	CNY	1.573517	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.73)	100.00	0.00	(1.73)	0.00	48.57
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688005.SH	(98,271)	CNY	3.988239	(397,855.55)	(391,928.28)		4.330000	ACT/360					0.00	0.00	31,088.65
CNE100003MS6	(98,271)	7.346600	4.308520	(423,402.57)	(423,402.57)	31,474.29	(1,575.151800)	1	(123.15)	(385.64)	100.00	0.00	0.00	0.00	31,088.65

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
600884.SH	(49,800)	CNY	0.988212	(46,582.67)	(49,212.97)		4.330000	ACT/360					0.00	0.00	1,324.55
CNE000000JJB	(47,200)	7.346600	1.015796	(48,020.52)	(50,586.62)	1,373.66	(1,689.512700)	1	(16.09)	(49.11)	100.00	0.00	0.00	0.00	1,324.55
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600989.SH	(312,400)	CNY	2.270438	(701,572.89)	(709,284.84)		4.330000	ACT/360					0.00	0.00	1,497.77
CNE100003LF5	(312,300)	7.346600	2.275259	(710,564.28)	(710,791.00)	1,506.16	(441.098300)	1	(0.50)	(8.40)	100.00	0.00	0.00	0.00	1,497.77
ONENESS BIOTECH CO., LTD. CMN															
4743.TWO	(20,000)	TWD	2.588593	(53,256.42)	(51,771.86)		4.330000	ACT/360					0.00	0.00	1,438.96
TW0004743000	(20,000)	32.875000	2.661585	(53,231.70)	(53,231.70)	1,459.84	(675.000000)	1	(3.58)	(20.88)	100.00	0.00	0.00	0.00	1,438.96
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000629.ZK	(53,500)	CNY	0.371600	(19,909.49)	(19,880.63)		4.330000	ACT/360					0.00	0.00	1,136.71
CNE0000007H2	(53,500)	7.346600	0.393298	(21,041.44)	(21,041.44)	1,160.82	(1,858.317700)	1	(7.75)	(24.11)	100.00	0.00	0.00	0.00	1,136.71
PEGATRON CORPORATION CMN															
4938.TW	(3,000)	TWD	2.883650	0.00	(8,650.95)		4.325394	ACT/360					0.00	0.00	10.42
TW0004938006	0	32.875000	2.887124	0.00	(8,661.37)	10.42	(40.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	10.42
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601857.SH	0	CNY	1.231862	(199,777.85)	0.00		4.330000	ACT/360					(78.99)	0.00	(41.03)
CNE1000007Q1	(165,600)	7.346600	0.000000	(202,174.58)	0.00	0.00	(212.047100)	1	12.55	37.95	100.00	0.00	79.74	0.00	(41.03)
PHARMA ESSENTIA CORPORATION CMN															
6446.TW	(19,000)	TWD	22.144487	(370,001.52)	(420,745.25)		4.330000	ACT/360					0.00	0.00	(61,291.69)
TW0006446008	(18,000)	32.875000	18.913985	(337,500.00)	(359,365.72)	(61,379.53)	(273.611100)	1	12.47	87.84	100.00	0.00	0.00	0.00	(61,291.69)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
300725.ZK	(1,985)	CNY	4.162470	(48,074.62)	(8,262.50)		4.330000	ACT/360					3,774.76	0.00	4,547.83
CNE1000035K5	(11,300)	7.346600	4.588471	(51,849.72)	(9,108.11)	845.61	(2,188.938000)	1	(22.99)	(72.54)	100.00	0.00	(135.77)	0.00	4,547.83
PHISON ELECTRONICS CORPORATION CMN															
8299.TWO	(17,000)	TWD	14.737643	(267,891.30)	(250,539.92)		4.330000	ACT/360					0.00	0.00	19,531.64
TW0008299009	(17,000)	32.875000	16.280488	(276,768.30)	(276,768.30)	26,228.37	(242.647000)	1	15.23	89.21	100.00	(6,785.95)	0.00	0.00	19,576.26
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
000001.ZK	(12,700)	CNY	1.565350	(19,701.07)	(19,879.94)		4.330000	ACT/360					0.00	0.00	417.82
CNE000000040	(12,700)	7.346600	1.597771	(20,291.69)	(20,291.69)	411.75	(75.000000)	1	2.03	6.08	100.00	0.00	0.00	0.00	417.82
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
601666.SH	(301,700)	CNY	1.255002	(393,036.37)	(378,634.20)		4.330000	ACT/360					168.01	0.00	34,179.57
CNE000001PH7	(301,600)	7.346600	1.368310	(412,693.76)	(412,819.02)	34,184.82	(957.269500)	1	(54.87)	(173.26)	100.00	0.00	(1.63)	0.00	34,179.57
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688072.SH	(6,283)	CNY	20.009256	(126,757.14)	(125,718.16)		4.330000	ACT/360					0.00	0.00	5,993.93
CNE100005998	(6,283)	7.346600	20.985429	(131,851.45)	(131,851.45)	6,133.30	(1,750.000000)	1	(45.76)	(139.36)	100.00	0.00	0.00	0.00	5,993.93

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600155.SH	(73,300)	CNY	0.922876	(67,295.99)	(67,646.80)		4.330000	ACT/360					0.00	0.00	6,322.00
CNE000000X53	(72,600)	7.346600	1.009641	(73,366.37)	(74,006.71)	6,359.91	(1,100.000000)	1	(11.74)	(37.91)	100.00	0.00	0.00	0.00	6,322.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
601669.SH	(1,159,700)	CNY	0.692838	(812,554.24)	(803,483.65)		4.330000	ACT/360					0.00	0.00	59,781.00
CNE1000017G1	(1,159,700)	7.346600	0.744916	(863,879.00)	(863,879.00)	60,395.35	(1,333.362000)	1	(197.05)	(614.35)	100.00	0.00	0.00	0.00	59,781.00
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
6770.TW	(367,000)	TWD	0.460837	(176,619.12)	(169,127.00)		4.330000	ACT/360					30.51	0.00	8,850.33
TW0006770001	(367,000)	32.875000	0.484756	(177,905.45)	(177,905.45)	8,778.46	(297.888200)	1	6.78	41.36	100.00	0.00	0.80	0.00	8,850.33
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
PTTGC_n.BK	(35,200)	THB	0.716763	(24,867.36)	(25,230.06)		4.330000	ACT/360					0.00	0.00	662.06
TH1074010R12	(35,200)	34.600000	0.735584	(25,892.56)	(25,892.56)	662.50	(479.971500)	1	(0.20)	(0.45)	100.00	0.00	0.00	0.00	662.06
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688063.SH	(79)	CNY	5.192878	(409.22)	(410.24)		4.330000	ACT/360					0.00	0.00	21.37
CNE100005D68	(79)	7.346600	5.469294	(432.07)	(432.07)	21.84	(1,775.000000)	1	(0.15)	(0.47)	100.00	0.00	0.00	0.00	21.37
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300183.ZK	(3,900)	CNY	2.037677	(11,490.54)	(7,946.94)		4.330000	ACT/360					858.04	0.00	3,202.19
CNE1000010C5	(5,400)	7.346600	2.642468	(14,269.33)	(10,305.63)	2,358.68	(1,825.000000)	1	(4.11)	(14.53)	100.00	0.00	(5.33)	0.00	3,202.19
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688556.SH	(5,832)	CNY	1.408815	0.00	(8,216.21)		4.330000	ACT/360					1,118.07	0.00	1,240.91
CNE1000044B6	0	7.346600	1.430973	0.00	(8,345.43)	129.22	(2,225.000000)	0	0.00	(6.38)	100.00	0.00	(68.76)	0.00	1,240.91
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300779.ZK	(1,400)	CNY	12.227425	(18,522.47)	(17,118.39)		4.330000	ACT/360					0.00	0.00	1,397.43
CNE100003QG2	(1,400)	7.346600	13.230338	(18,522.47)	(18,522.47)	1,404.08	(1,725.000000)	1	(6.65)	(6.65)	100.00	0.00	0.00	0.00	1,397.43
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688677.SH	(88)	CNY	5.240519	(4,044.66)	(461.17)		4.330000	ACT/360					70.60	0.00	59.08
CNE100005410	(788)	7.346600	5.132818	(4,044.66)	(451.69)	(9.48)	(2,250.000000)	1	(2.04)	(2.04)	100.00	0.00	(1.81)	0.00	59.08
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000792.ZK	(15,900)	CNY	2.205102	0.00	(35,061.12)		4.325394	ACT/360					0.00	0.00	950.05
CNE000000SW2	0	7.346600	2.264853	0.00	(36,011.17)	950.05	(600.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	950.05
QUANTUMTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688027.SH	(600)	CNY	35.730814	(21,244.69)	(21,438.49)		4.330000	ACT/360					0.00	0.00	2,977.80
CNE100004231	(600)	7.346600	40.744534	(24,446.72)	(24,446.72)	3,008.23	(2,075.000000)	1	(9.30)	(30.44)	100.00	0.00	0.00	0.00	2,977.80
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603236.SH	(2,900)	CNY	8.959246	(26,762.72)	(25,981.81)		4.330000	ACT/360					0.00	0.00	1,216.40
CNE100003N01	(2,900)	7.346600	9.386277	(27,220.20)	(27,220.20)	1,238.39	(1,725.000000)	1	(9.55)	(21.99)	100.00	0.00	0.00	0.00	1,216.40

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300442.ZK	(38,167)	CNY	6.682003	(326,296.68)	(255,031.99)		4.330000	ACT/360					7,656.67	0.00	23,165.79
CNE100001Z58	(49,600)	7.346600	7.095743	(351,948.85)	(270,823.22)	15,791.23	(1,419.657200)	1	(86.34)	(282.11)	100.00	0.00	(77.43)	0.00	23,165.79
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
688331.SH	(19,729)	CNY	3.525440	(75,382.71)	(69,553.41)		4.330000	ACT/360					0.00	0.00	10,295.10
CNE100005B03	(19,729)	7.346600	4.049416	(79,890.92)	(79,890.92)	10,337.51	(1,263.539700)	1	(16.85)	(42.41)	100.00	0.00	0.00	0.00	10,295.10
RICHWAVE TECHNOLOGY CORP CMN															
4968.TW	(10,000)	TWD	6.053232	(59,966.60)	(60,532.32)		4.330000	ACT/360					0.00	0.00	4,380.84
TW0004968003	(10,000)	32.875000	6.493902	(64,939.02)	(64,939.02)	4,406.70	(695.000000)	1	(3.77)	(25.86)	100.00	0.00	0.00	0.00	4,380.84
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600259.SH	0	CNY	4.023630	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.50)	100.00	0.00	(2.50)	0.00	37.14
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
300757.ZK	(5,700)	CNY	23.112732	(163,577.99)	(131,742.57)		4.330000	ACT/360					2,480.23	0.00	45,604.03
CNE100003JT0	(6,000)	7.346600	30.710444	(184,280.55)	(175,049.53)	43,306.95	(1,750.000000)	1	(57.35)	(183.16)	100.00	0.00	(13.63)	0.00	45,604.03
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002493.ZK	(324,000)	CNY	1.182860	(389,102.94)	(383,246.67)		4.330000	ACT/360					0.00	0.00	16,899.68
CNE100000W60	(324,000)	7.346600	1.235883	(400,426.09)	(400,426.09)	17,179.42	(1,297.168200)	1	(92.04)	(279.74)	100.00	0.00	0.00	0.00	16,899.68
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002617.ZK	0	CNY	0.941932	(13,547.66)	0.00		4.330000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	(14,300)	7.346600	0.000000	(14,939.17)	0.00	0.00	(1,275.000000)	1	(3.00)	(12.65)	100.00	0.00	(12.65)	0.00	1,784.91
RUENTEX INDUSTRIES LIMITED CMN															
2915.TW	(5,000)	TWD	2.098859	(10,778.81)	(10,494.30)		4.330000	ACT/360					0.00	0.00	343.95
TW0002915006	(5,000)	32.875000	2.167676	(10,838.38)	(10,838.38)	344.08	(450.000000)	1	(0.04)	(0.14)	100.00	0.00	0.00	0.00	343.95
RUN LONG CONSTRUCTION CO LTD ORD CMN															
1808.TW	(800)	TWD	1.114829	(909.67)	(891.86)		4.330000	ACT/360					0.00	0.00	20.27
TW0001808004	(800)	32.875000	1.140244	(912.20)	(912.20)	20.33	(475.000000)	1	(0.01)	(0.06)	100.00	0.00	0.00	0.00	20.27
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002929.ZK	(17,900)	CNY	4.071271	(74,909.17)	(72,875.75)		4.330000	ACT/360					0.00	0.00	9,236.89
CNE100003M6	(17,900)	7.346600	4.591203	(82,182.53)	(82,182.53)	9,306.78	(1,530.307200)	1	(21.96)	(69.90)	100.00	0.00	0.00	0.00	9,236.89
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
002352.ZK	(5,700)	CNY	5.428361	0.00	(30,941.66)		4.325914	ACT/360					0.00	0.00	(103.06)
CNE100000L63	0	7.346600	5.410280	0.00	(30,838.60)	(103.06)	(625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(103.06)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600104.SH	0	CNY	2.435140	(249,431.35)	0.00		4.330000	ACT/360					32,593.69	0.00	32,403.20
CNE000000TY6	(101,600)	7.346600	0.000000	(283,908.75)	0.00	0.00	(1,401.427100)	1	(62.95)	(190.49)	100.00	0.00	(219.16)	0.00	32,403.20

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
688289.SH	0	CNY	2.892494	(212,766.25)	0.00		4.330000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	(74,753)	7.346600	0.000000	(231,730.49)	0.00	0.00	(255.028200)	1	12.80	36.71	100.00	0.00	36.71	0.00	9,805.35
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
002291.ZK	(3)	CNY	0.833038	(2.38)	(2.50)		4.330000	ACT/360					0.00	0.00	0.08
CNE100000FS6	(3)	7.346600	0.861704	(2.59)	(2.59)	0.09	(1,475.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.08
SCB X PCL NVDR CMN SERIES NVDR															
SCB_n.BK	(29,900)	THB	3.439306	(101,735.86)	(102,835.26)		4.330000	ACT/360					293.81	0.00	1,064.55
THA790010R17	(29,900)	34.600000	3.462502	(103,528.81)	(103,528.81)	693.55	(50.000000)	1	11.04	77.20	100.00	0.00	11.06	0.00	1,064.55
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SCGP_n.BK	(145,500)	THB	0.531792	(48,223.79)	(77,375.72)		4.330000	ACT/360					0.00	0.00	2,837.02
TH0098010R12	(90,400)	34.600000	0.551768	(50,300.51)	(80,282.24)	2,906.51	(4,000.000000)	1	(47.53)	(69.50)	100.00	0.00	0.00	0.00	2,837.02
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
600248.SH	(64)	CNY	0.577138	(37.16)	(36.94)		4.330000	ACT/360					0.00	0.00	2.19
CNE000001329	(64)	7.346600	0.611796	(39.15)	(39.15)	2.22	(1,400.000000)	1	(0.01)	(0.03)	100.00	0.00	0.00	0.00	2.19
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601015.SH	(35,200)	CNY	0.421964	(14,922.69)	(14,853.13)		4.330000	ACT/360					0.00	0.00	1,151.44
CNE100001VV5	(35,200)	7.346600	0.455131	(16,020.60)	(16,020.60)	1,167.47	(1,730.894800)	1	(5.25)	(16.03)	100.00	0.00	0.00	0.00	1,151.44
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
300821.ZK	(14,700)	CNY	1.009991	(14,668.04)	(14,846.87)		4.330000	ACT/360					0.00	0.00	727.18
CNE100003SH6	(14,700)	7.346600	1.059718	(15,577.85)	(15,577.85)	730.99	(750.000000)	1	(1.18)	(3.81)	100.00	0.00	0.00	0.00	727.18
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600547.SH	(118,941)	CNY	3.332154	0.00	(396,329.69)		4.330000	ACT/360					0.00	0.00	(4,396.31)
CNE000001FR7	0	7.346600	3.295192	0.00	(391,933.38)	(4,396.31)	(1,275.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(4,396.31)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
600350.SH	(17,900)	CNY	1.358452	(24,156.37)	(24,316.28)		4.330000	ACT/360					0.00	0.00	812.54
CNE0000019Y2	(17,900)	7.346600	1.403854	(25,128.99)	(25,128.99)	812.70	(451.675900)	1	(0.01)	(0.16)	100.00	0.00	0.00	0.00	812.54
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688087.SH	(17,976)	CNY	4.150219	(69,101.24)	(74,604.34)		4.330000	ACT/360					0.00	0.00	(1,702.83)
CNE100004PB3	(17,976)	7.346600	4.058951	(72,963.70)	(72,963.70)	(1,640.64)	(1,711.114800)	1	(24.07)	(62.19)	100.00	0.00	0.00	0.00	(1,702.83)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603026.SH	(17,400)	CNY	4.353034	(77,702.81)	(75,742.79)		4.330000	ACT/360					0.00	0.00	5,930.10
CNE100001ZW4	(17,400)	7.346600	4.697245	(81,732.06)	(81,732.06)	5,989.26	(1,749.137900)	1	(27.92)	(59.17)	100.00	0.00	0.00	0.00	5,930.10
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301035.ZK	(2,400)	CNY	6.110310	(14,967.39)	(14,664.74)		4.330000	ACT/360					0.00	0.00	1,054.80
CNE100004NC6	(2,400)	7.346600	6.556582	(15,735.80)	(15,735.80)	1,071.05	(1,983.333300)	1	(6.35)	(16.26)	100.00	0.00	0.00	0.00	1,054.80

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600732.SH	(21,500)	CNY	1.399287	(29,395.64)	(30,084.67)		4.330000	ACT/360					0.00	0.00	2,224.37
CNE000000LN6	(21,500)	7.346600	1.504909	(32,355.54)	(32,355.54)	2,270.88	(2,250.000000)	1	(14.48)	(46.51)	100.00	0.00	0.00	0.00	2,224.37
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688212.SH	(457)	CNY	5.403860	(62,149.83)	(2,469.56)		4.330000	ACT/360					796.34	0.00	716.60
CNE100004ZJ5	(11,775)	7.346600	0.000000	(64,242.74)	(2,449.73)	(19.83)	(1,726.433100)	1	(22.08)	(59.90)	100.00	0.00	(176.54)	0.00	716.60
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002568.ZK	(91,500)	CNY	3.466910	(404,321.85)	(317,222.25)		4.330000	ACT/360					10,013.85	0.00	42,859.95
CNE1000011K6	(114,300)	7.346600	3.825092	(437,208.02)	(349,995.92)	32,773.67	(250.000000)	1	24.51	72.44	100.00	0.00	28.14	0.00	42,859.95
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688660.SH	(91)	CNY	1.192388	(117.84)	(108.51)		4.330000	ACT/360					(135.61)	0.00	(141.71)
CNE1000051Y3	(91)	7.346600	1.139865	(103.73)	(103.73)	(4.78)	(2,250.000000)	1	(0.06)	(1.32)	100.00	0.00	(1.21)	0.00	(141.71)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601595.SH	(9,000)	CNY	3.205564	(23,953.97)	(28,850.08)		4.330000	ACT/360					0.00	0.00	93.57
CNE100002G92	(7,400)	7.346600	3.216953	(23,953.97)	(28,952.58)	102.50	(1,775.000000)	1	(8.93)	(8.93)	100.00	0.00	0.00	0.00	93.57
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
600605.SH	(5,800)	CNY	4.949228	(24,325.55)	(28,705.52)		4.330000	ACT/360					0.00	0.00	(1,327.03)
CNE000000370	(5,300)	7.346600	4.725703	(25,090.03)	(27,409.08)	(1,296.45)	(1,962.264100)	1	(10.24)	(30.58)	100.00	0.00	0.00	0.00	(1,327.03)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
600639.SH	0	CNY	1.453734	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(6.40)	100.00	0.00	(6.40)	0.00	405.32
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688180.SH	(98,600)	CNY	3.509106	(323,194.17)	(345,997.88)		4.330000	ACT/360					0.00	0.00	19,472.70
CNE1000041Z1	(89,200)	7.346600	3.709808	(331,969.78)	(365,787.09)	19,789.22	(1,678.867700)	1	(110.79)	(316.52)	100.00	0.00	0.00	0.00	19,472.70
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600848.SH	(22,100)	CNY	1.309449	(29,462.86)	(28,938.83)		4.330000	ACT/360					0.00	0.00	1,519.72
CNE000000C74	(22,100)	7.346600	1.379273	(30,481.93)	(30,481.93)	1,543.10	(1,381.334800)	1	(7.64)	(23.38)	100.00	0.00	0.00	0.00	1,519.72
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600000.SH	(1,046,800)	CNY	1.402009	(1,339,102.77)	(1,467,623.12)		4.330000	ACT/360					0.00	0.00	(6,070.85)
CNE0000011B7	(976,500)	7.346600	1.395828	(1,364,893.44)	(1,461,153.00)	(6,470.12)	(10.000000)	1	160.45	399.27	100.00	0.00	0.00	0.00	(6,070.85)
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
600284.SH	(161,190)	CNY	0.804454	(131,176.58)	(129,669.90)		4.330000	ACT/360					0.00	0.00	8,194.19
CNE000001GY1	(161,190)	7.346600	0.856242	(138,017.65)	(138,017.65)	8,347.75	(1,816.086600)	1	(49.57)	(153.56)	100.00	0.00	0.00	0.00	8,194.19
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603659.SH	(52,900)	CNY	2.017260	(109,527.49)	(106,713.04)		4.330000	ACT/360					263.24	0.00	8,481.05
CNE100002TX3	(54,400)	7.346600	2.172696	(118,194.66)	(114,935.62)	8,222.58	(500.000000)	1	(1.00)	(4.77)	100.00	0.00	(0.13)	0.00	8,481.05

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600662.SH	(83,500)	CNY	0.634307	(54,179.73)	(52,964.64)		4.330000	ACT/360					0.00	0.00	4,806.73
CNE000002W2	(83,500)	7.346600	0.692368	(57,812.73)	(57,812.73)	4,848.09	(1,336.017900)	1	(13.15)	(41.37)	100.00	0.00	0.00	0.00	4,806.73
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300129.ZK	(11,300)	CNY	0.921515	(10,474.44)	(10,413.12)		4.330000	ACT/360					0.00	0.00	449.85
CNE100000VK0	(11,300)	7.346600	0.962760	(10,879.19)	(10,879.19)	466.07	(2,275.000000)	1	(5.31)	(16.22)	100.00	0.00	0.00	0.00	449.85
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
600846.SH	0	CNY	1.109357	(112.06)	0.00		4.330000	ACT/360					134.17	0.00	123.90
CNE000000CL9	(100)	7.346600	0.000000	(112.06)	0.00	0.00	(1,750.000000)	1	(0.04)	(10.26)	100.00	0.00	(10.26)	0.00	123.90
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
600820.SH	(1,070,300)	CNY	0.888847	(986,638.27)	(951,332.45)		4.330000	ACT/360					37.26	0.00	99,575.02
CNE000000B83	(1,070,700)	7.346600	0.981878	(1,051,296.77)	(1,050,904.02)	99,571.57	(489.002500)	1	(7.57)	(33.81)	100.00	0.00	(0.02)	0.00	99,575.02
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688271.SH	(27,836)	CNY	16.212942	(284,613.88)	(451,303.45)		4.330000	ACT/360					0.00	0.00	25,651.16
CNE100005PN5	(16,461)	7.346600	17.138359	(285,368.83)	(477,063.37)	25,759.91	(1,315.747800)	1	(69.70)	(108.75)	100.00	0.00	0.00	0.00	25,651.16
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND															
600655.SH	(72,900)	CNY	0.827594	(61,114.77)	(60,331.58)		4.330000	ACT/360					0.00	0.00	3,612.26
CNE000000594	(72,900)	7.346600	0.878091	(64,012.83)	(64,012.83)	3,681.25	(1,759.876500)	1	(22.18)	(68.99)	100.00	0.00	0.00	0.00	3,612.26
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
601515.SH	(73,300)	CNY	0.492745	(37,169.84)	(36,118.20)		4.330000	ACT/360					0.00	0.00	3,713.17
CNE100001C06	(73,300)	7.346600	0.543515	(39,839.65)	(39,839.65)	3,721.45	(700.000000)	1	(2.44)	(8.27)	100.00	0.00	0.00	0.00	3,713.17
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
600740.SH	(487,767)	CNY	0.511801	(104,126.55)	(249,639.82)		4.330000	ACT/360					0.00	0.00	10,712.37
CNE000000LD7	(196,367)	7.346600	0.533980	(108,069.20)	(260,458.05)	10,818.22	(1,647.209900)	1	(34.65)	(105.86)	100.00	0.00	0.00	0.00	10,712.37
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002957.ZK	(4,900)	CNY	2.022704	(13,769.17)	(9,911.25)		4.330000	ACT/360					357.80	0.00	930.56
CNE100003LR0	(7,000)	7.346600	2.142652	(14,998.56)	(10,498.99)	587.74	(1,700.000000)	1	(4.70)	(14.99)	100.00	0.00	(5.29)	0.00	930.56
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300769.ZK	0	CNY	4.385702	0.00	0.00		0.000000	ACT/360					7,366.30	0.00	7,333.05
CNE1000003K95	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(33.25)	100.00	0.00	(33.25)	0.00	7,333.05
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
601139.SH	(268,137)	CNY	0.899736	(245,623.41)	(241,252.49)		4.330000	ACT/360					0.00	0.00	17,261.59
CNE100000JM1	(268,137)	7.346600	0.964125	(258,517.59)	(258,517.59)	17,265.09	(463.194900)	1	(0.51)	(3.50)	100.00	0.00	0.00	0.00	17,261.59
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603160.SH	(15,100)	CNY	10.251000	(153,265.23)	(154,790.11)		4.330000	ACT/360					0.00	0.00	11,239.31
CNE100002G84	(15,100)	7.346600	10.998675	(166,079.99)	(166,079.99)	11,289.89	(832.284700)	1	(15.46)	(50.58)	100.00	0.00	0.00	0.00	11,239.31

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002356.ZK	(15,200)	CNY	0.451910	(6,728.10)	(6,869.03)		4.330000	ACT/360					0.00	0.00	(144.32)
CNE10000LD6	(15,200)	7.346600	0.442638	(6,728.10)	(6,728.10)	(140.93)	(2,250.000000)	1	(3.40)	(3.40)	100.00	0.00	0.00	0.00	(144.32)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
688559.SH	(8,638)	CNY	4.233251	(61,330.95)	(36,566.82)		4.330000	ACT/360					2,663.39	0.00	6,588.47
CNE100004330	(14,238)	7.346600	4.697721	(66,886.15)	(40,578.91)	4,012.09	(2,082.014600)	1	(27.43)	(87.01)	100.00	0.00	(73.79)	0.00	6,588.47
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
002243.ZK	(48,700)	CNY	1.061716	(43,441.94)	(51,705.55)		4.330000	ACT/360					0.00	0.00	1,587.20
CNE100000BR7	(43,300)	7.346600	1.095175	(47,629.28)	(53,335.04)	1,629.49	(1,595.554200)	1	(13.53)	(42.29)	100.00	0.00	0.00	0.00	1,587.20
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
301308.ZK	(17,000)	CNY	10.991479	(185,342.04)	(186,855.14)		4.330000	ACT/360					0.00	0.00	12,509.89
CNE100005K10	(17,000)	7.346600	11.744302	(199,653.13)	(199,653.13)	12,797.99	(2,250.588200)	1	(91.86)	(288.10)	100.00	0.00	0.00	0.00	12,509.89
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301325.ZK	(2,200)	CNY	6.912041	(3,752.07)	(15,206.49)		4.330000	ACT/360					(534.95)	0.00	70.02
CNE100006202	(500)	7.346600	7.199228	(3,701.50)	(15,838.30)	631.81	(1,700.000000)	1	(1.33)	(26.84)	100.00	0.00	(25.51)	0.00	70.02
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002851.ZK	0	CNY	9.536384	0.00	0.00		0.000000	ACT/360					(781.67)	0.00	(828.11)
CNE100002JV8	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(46.43)	100.00	0.00	(46.43)	0.00	(828.11)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
000025.ZK	(71,100)	CNY	2.168350	(172,404.90)	(154,169.68)		4.330000	ACT/360					1,374.85	0.00	6,958.08
CNE0000008N8	(80,200)	7.346600	2.249816	(180,984.12)	(159,961.91)	5,792.23	(1,893.142100)	1	(68.89)	(209.00)	100.00	0.00	(71.98)	0.00	6,958.08
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
000060.ZK	(267,200)	CNY	0.627501	(166,454.91)	(167,668.31)		4.330000	ACT/360					0.00	0.00	3,379.74
CNE000000FS7	(267,200)	7.346600	0.640474	(171,134.65)	(171,134.65)	3,466.34	(1,057.232400)	1	(28.30)	(86.61)	100.00	0.00	0.00	0.00	3,379.74
SHIN ZU SHING CO., LTD. CMN															
3376.TW	(4,000)	TWD	6.053232	(24,472.44)	(24,212.93)		4.330000	ACT/360					0.00	0.00	1,393.47
TW0003376000	(4,000)	32.875000	6.402439	(25,609.76)	(25,609.76)	1,396.83	(525.000000)	1	(0.49)	(3.36)	100.00	0.00	0.00	0.00	1,393.47
SIAM CEMENT PCL NVDR CMN															
SCC_n.BK	(13,300)	THB	4.638728	(68,921.57)	(61,695.09)		4.330000	ACT/360					310.34	0.00	4,416.35
TH0003010R12	(14,800)	34.600000	4.944123	(73,182.79)	(65,756.83)	4,061.75	(50.000000)	1	7.85	44.26	100.00	0.00	4.75	0.00	4,416.35
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
601107.SH	(118,000)	CNY	0.686032	(80,265.02)	(80,951.73)		4.330000	ACT/360					0.00	0.00	3,269.43
CNE100000F38	(118,000)	7.346600	0.714217	(84,277.61)	(84,277.61)	3,325.87	(1,266.165200)	1	(18.09)	(56.44)	100.00	0.00	0.00	0.00	3,269.43
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603327.SH	(8,800)	CNY	1.573517	(16,428.96)	(13,846.95)		4.330000	ACT/360					144.53	0.00	867.91
CNE100003LC2	(10,600)	7.346600	1.657858	(17,573.29)	(14,589.15)	742.20	(1,775.000000)	1	(5.99)	(18.82)	100.00	0.00	(3.89)	0.00	867.91

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
603077.SH	(1,973,867)	CNY	0.264068	(496,106.48)	(521,234.58)		4.330000	ACT/360					0.00	0.00	26,349.40
CNE100001JM9	(1,866,367)	7.346600	0.277715	(519,943.72)	(548,172.29)	26,937.71	(1,836.495900)	1	(190.54)	(588.31)	100.00	0.00	0.00	0.00	26,349.40
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600039.SH	(121,300)	CNY	1.001824	(117,067.84)	(121,521.25)		4.330000	ACT/360					0.00	0.00	(1,032.33)
CNE000001DQ4	(121,300)	7.346600	0.994169	(120,592.70)	(120,592.70)	(928.55)	(1,490.169000)	1	(33.95)	(103.78)	100.00	0.00	0.00	0.00	(1,032.33)
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
600702.SH	(1,200)	CNY	7.815860	0.00	(9,379.03)		4.325914	ACT/360					0.00	0.00	(87.09)
CNE000000K90	0	7.346600	7.743288	0.00	(9,291.95)	(87.09)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(87.09)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300827.ZK	(19,700)	CNY	6.215120	(80,028.89)	(122,437.86)		4.330000	ACT/360					0.00	0.00	(5,489.22)
CNE100003SY1	(14,400)	7.346600	5.941309	(85,576.62)	(117,043.79)	(5,394.07)	(1,906.944400)	1	(32.10)	(95.14)	100.00	0.00	0.00	0.00	(5,489.22)
SINOCCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
688520.SH	(77,061)	CNY	4.670188	(344,805.59)	(359,889.32)		4.330000	ACT/360					0.00	0.00	19,916.88
CNE100003ZL3	(72,561)	7.346600	4.933546	(358,660.99)	(380,184.03)	20,294.70	(1,769.996900)	1	(126.39)	(377.82)	100.00	0.00	0.00	0.00	19,916.88
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002738.ZK	(41,398)	CNY	4.825361	(192,149.89)	(199,760.31)		4.330000	ACT/360					0.00	0.00	726.37
CNE100001WV3	(41,398)	7.346600	4.847939	(200,694.98)	(200,694.98)	934.67	(1,713.527200)	1	(67.32)	(208.30)	100.00	0.00	0.00	0.00	726.37
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688361.SH	(700)	CNY	11.407998	(7,604.06)	(7,985.60)		4.330000	ACT/360					0.00	0.00	377.78
CNE100005ZD5	(700)	7.346600	11.955973	(8,369.18)	(8,369.18)	383.58	(1,325.000000)	1	(1.79)	(5.81)	100.00	0.00	0.00	0.00	377.78
SOLAR APPLIED MATLS TECH CORP CMN															
1785.TWO	(12,000)	TWD	1.861597	(22,371.34)	(22,339.16)		4.330000	ACT/360					0.00	0.00	28.65
TW0001785004	(12,000)	32.875000	1.864006	(22,368.07)	(22,368.07)	28.91	(450.000000)	1	(0.11)	(0.26)	100.00	0.00	0.00	0.00	28.65
SOLOMON TECHNOLOGY CORPORATION CMN															
2359.TW	(10,000)	TWD	4.912548	(48,732.35)	(49,125.48)		4.330000	ACT/360					0.00	0.00	2,022.45
TW0002359007	(10,000)	32.875000	5.121951	(51,219.51)	(51,219.51)	2,094.03	(1,297.500000)	1	(11.40)	(71.59)	100.00	0.00	0.00	0.00	2,022.45
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
STA_n.BK	0	THB	0.505780	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.600000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(240.99)	100.00	0.00	(240.99)	0.00	5,349.46
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
SAWAD_n.BK	0	THB	1.119942	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.600000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(279.73)	100.00	0.00	(279.73)	0.00	3,327.24
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300143.ZK	(26,300)	CNY	1.241391	(25,052.11)	(32,648.57)		4.330000	ACT/360					0.00	0.00	8.82
CNE100000XF6	(21,100)	7.346600	1.242849	(26,488.96)	(32,686.92)	38.35	(1,874.526000)	1	(9.86)	(29.52)	100.00	0.00	0.00	0.00	8.82

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
603290.SH	(60)	CNY	11.315438	(689.40)	(678.93)		4.330000	ACT/360					0.00	0.00	55.96
CNE100003RN6	(60)	7.346600	12.265967	(735.96)	(735.96)	57.03	(2,250.000000)	1	(0.34)	(1.07)	100.00	0.00	0.00	0.00	55.96
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603612.SH	(9,160)	CNY	2.025427	(100,841.72)	(18,552.91)		4.330000	ACT/360					(3,994.85)	0.00	(5,254.97)
CNE100002R73	(53,300)	7.346600	1.889593	(100,841.72)	(17,308.67)	(1,244.24)	(1,000.000000)	1	(15.88)	(15.88)	100.00	0.00	(67.91)	0.00	(5,254.97)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002572.ZK	0	CNY	2.152016	(178,533.91)	0.00		4.330000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	(80,400)	7.346600	0.000000	(188,628.77)	0.00	0.00	(2,055.534800)	1	(79.25)	(277.84)	100.00	0.00	(277.84)	0.00	11,043.79
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300128.ZK	(21,900)	CNY	0.830316	(15,648.20)	(18,183.92)		4.330000	ACT/360					0.00	0.00	(2,460.66)
CNE100000VF0	(21,800)	7.346600	0.718318	(15,648.20)	(15,731.16)	(2,452.76)	(2,250.000000)	1	(7.90)	(7.90)	100.00	0.00	0.00	0.00	(2,460.66)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688052.SH	(66)	CNY	16.211581	(1,132.34)	(1,069.96)		4.330000	ACT/360					0.00	0.00	103.44
CNE100005972	(66)	7.346600	17.793983	(1,174.40)	(1,174.40)	104.44	(1,475.000000)	1	(0.32)	(1.00)	100.00	0.00	0.00	0.00	103.44
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
301030.ZK	(26,155)	CNY	3.130700	(81,681.46)	(81,883.46)		4.330000	ACT/360					0.00	0.00	4,221.35
CNE100004N83	(26,155)	7.346600	3.296598	(86,222.52)	(86,222.52)	4,339.06	(2,132.125700)	1	(38.01)	(117.71)	100.00	0.00	0.00	0.00	4,221.35
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688698.SH	(1,300)	CNY	6.133449	(8,324.08)	(7,973.48)		4.330000	ACT/360					16.90	0.00	(154.76)
CNE100006BK9	(1,500)	7.346600	6.008713	(9,013.07)	(7,811.33)	(162.16)	(1,750.000000)	1	(2.96)	(9.51)	100.00	0.00	(1.66)	0.00	(154.76)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
688266.SH	(88,517)	CNY	8.069039	(712,564.99)	(714,247.10)		4.330000	ACT/360					0.00	0.00	37,361.45
CNE100003RP1	(84,887)	7.346600	8.499668	(722,136.89)	(752,365.14)	38,118.04	(1,730.807700)	1	(255.73)	(756.58)	100.00	0.00	0.00	0.00	37,361.45
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300740.ZK	0	CNY	1.715079	(1,851.84)	0.00		4.330000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	(1,100)	7.346600	0.000000	(1,910.20)	0.00	0.00	(2,150.000000)	1	(0.88)	(21.20)	100.00	0.00	(21.20)	0.00	896.86
TAIWAN CEMENT CMN															
1101.TW	(388,000)	TWD	0.956654	(375,217.73)	(371,181.75)		4.330000	ACT/360					0.00	0.00	3,985.48
TW0001101004	(388,000)	32.875000	0.966463	(374,987.64)	(374,987.64)	3,805.89	(146.005100)	1	29.88	179.59	100.00	0.00	0.00	0.00	3,985.48
TATUNG CO LTD CMN															
2371.TW	(62,000)	TWD	1.393156	(86,571.40)	(86,375.67)		4.330000	ACT/360					0.00	0.00	4,187.78
TW0002371002	(62,000)	32.875000	1.460366	(90,542.69)	(90,542.69)	4,167.03	(300.000000)	1	3.51	20.75	100.00	0.00	0.00	0.00	4,187.78
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600089.SH	(195,100)	CNY	1.652465	(325,257.45)	(322,395.94)		4.330000	ACT/360					0.00	0.00	16,694.40
CNE000000RB8	(195,100)	7.346600	1.739795	(339,434.00)	(339,434.00)	17,038.07	(1,687.916400)	1	(111.68)	(343.67)	100.00	0.00	0.00	0.00	16,694.40

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
000100.ZK	(451,010)	CNY	0.673781	(300,019.52)	(303,882.00)		4.330000	ACT/360					37.55	0.00	5,903.57
CNE000001GL8	(451,010)	7.346600	0.686905	(309,801.02)	(309,801.02)	5,919.02	(624.993900)	1	(14.82)	(53.00)	100.00	0.00	(5.95)	0.00	5,903.57
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
000829.ZK	0	CNY	1.430594	(29,563.45)	0.00		4.330000	ACT/360					6,969.52	0.00	6,932.02
CNE000000TM1	(18,600)	7.346600	0.000000	(33,477.82)	0.00	0.00	(1,859.543000)	1	(11.24)	(37.50)	100.00	0.00	(77.56)	0.00	6,932.02
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
TOP_n.BK	(407,100)	THB	0.729769	(302,272.97)	(297,088.87)		4.330000	ACT/360					0.00	0.00	41,487.84
TH0796010R11	(407,100)	34.600000	0.832451	(338,890.91)	(338,890.91)	41,802.04	(1,024.459500)	1	(45.26)	(314.20)	100.00	0.00	0.00	0.00	41,487.84
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
300783.ZK	0	CNY	4.826723	(15,508.56)	0.00		4.330000	ACT/360					1,216.67	0.00	1,204.95
CNE100003LT6	(3,100)	7.346600	0.000000	(15,813.07)	0.00	0.00	(1,392.741900)	1	(4.10)	(11.71)	100.00	0.00	(43.97)	0.00	1,204.95
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000927.ZK	(186,900)	CNY	0.341655	(67,848.54)	(63,855.25)		4.330000	ACT/360					282.77	0.00	3,549.46
CNE000000ZV9	(198,300)	7.346600	0.359157	(71,220.83)	(67,126.44)	3,271.19	(506.959100)	1	(0.99)	(4.51)	100.00	0.00	(0.54)	0.00	3,549.46
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
000762.ZK	(16,800)	CNY	2.757738	(45,756.04)	(46,330.00)		4.330000	ACT/360					0.00	0.00	2,787.19
CNE000000S27	(16,800)	7.346600	2.926537	(49,165.82)	(49,165.82)	2,835.81	(1,781.398800)	1	(16.73)	(48.62)	100.00	0.00	0.00	0.00	2,787.19
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
600867.SH	(34,700)	CNY	1.029047	(36,516.61)	(35,707.95)		4.330000	ACT/360					0.00	0.00	2,444.14
CNE000000H87	(34,700)	7.346600	1.100687	(38,193.84)	(38,193.84)	2,485.89	(1,786.239100)	1	(13.52)	(41.76)	100.00	0.00	0.00	0.00	2,444.14
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601233.SH	(574,600)	CNY	1.657910	(557,747.44)	(952,634.96)		4.330000	ACT/360					0.00	0.00	(17,585.97)
CNE1000012X7	(340,400)	7.346600	1.628173	(550,227.37)	(935,548.13)	(17,086.83)	(1,646.849200)	1	(188.97)	(499.14)	100.00	0.00	0.00	0.00	(17,585.97)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
605108.SH	0	CNY	3.024528	(11,578.29)	0.00		4.330000	ACT/360					978.36	0.00	974.12
CNE1000041X6	(3,600)	7.346600	0.000000	(11,578.29)	0.00	0.00	(1,750.000000)	1	(4.24)	(4.24)	100.00	0.00	(4.24)	0.00	974.12
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
000727.ZK	(194,285)	CNY	0.357989	(68,593.48)	(69,551.84)		4.330000	ACT/360					0.00	0.00	4,136.86
CNE0000002J9	(194,285)	7.346600	0.379641	(73,758.55)	(73,758.55)	4,206.71	(1,622.586600)	1	(22.04)	(69.85)	100.00	0.00	0.00	0.00	4,136.86
UNIMICRON TECHNOLOGY CORP CMN															
3037.TW	(26,000)	TWD	4.653992	(119,599.22)	(121,003.80)		4.330000	ACT/360					0.00	0.00	(3,708.53)
TW0003037008	(26,000)	32.875000	4.510651	(117,276.93)	(117,276.93)	(3,726.88)	(150.000000)	1	9.12	18.34	100.00	0.00	0.00	0.00	(3,708.53)
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688153.SH	(52)	CNY	4.225084	(235.97)	(219.70)		4.330000	ACT/360					0.00	0.00	17.53
CNE1000059G3	(52)	7.346600	4.569353	(237.61)	(237.61)	17.90	(2,350.000000)	1	(0.13)	(0.38)	100.00	0.00	0.00	0.00	17.53

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300755.ZK	0	CNY	2.201018	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.59)	100.00	0.00	(0.59)	0.00	122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
002439.ZK	(406,300)	CNY	1.946479	(804,187.15)	(790,854.27)		4.330000	ACT/360					0.00	0.00	86,340.05
CNE100000QJ2	(406,300)	7.346600	2.160405	(877,772.55)	(877,772.55)	86,918.28	(1,280.057800)	1	(180.37)	(578.23)	100.00	0.00	0.00	0.00	86,340.05
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688521.SH	(32,566)	CNY	6.577192	(210,952.42)	(214,192.84)		4.330000	ACT/360					0.00	0.00	18,651.85
CNE100004413	(32,566)	7.346600	7.157448	(233,089.44)	(233,089.44)	18,896.60	(1,775.668600)	1	(76.01)	(244.75)	100.00	0.00	0.00	0.00	18,651.85
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000681.ZK	0	CNY	2.922440	(6,644.54)	0.00		4.330000	ACT/360					(1,093.32)	0.00	(1,111.48)
CNE000000BW8	(2,400)	7.346600	0.000000	(6,823.71)	0.00	0.00	(1,493.750000)	1	(1.94)	(18.16)	100.00	0.00	(20.02)	0.00	(1,111.48)
WALSIN LIHWA CORPORATION CMN															
1605.TW	(189,000)	TWD	0.687452	(133,995.71)	(129,928.52)		4.330000	ACT/360					0.00	0.00	6,649.30
TW0001605004	(189,000)	32.875000	0.722561	(136,564.03)	(136,564.03)	6,635.51	(375.000000)	1	2.47	13.79	100.00	0.00	0.00	0.00	6,649.30
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
002739.ZK	(72,303)	CNY	1.520431	(113,245.22)	(109,931.74)		4.330000	ACT/360					0.00	0.00	7,943.57
CNE100001WWW1	(72,303)	7.346600	1.631433	(117,957.51)	(117,957.51)	8,025.77	(2,173.527000)	1	(54.18)	(82.20)	100.00	0.00	0.00	0.00	7,943.57
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600309.SH	(31,900)	CNY	9.283206	(383,128.15)	(296,134.27)		4.330000	ACT/360					5,849.73	0.00	20,502.70
CNE0000016J9	(40,100)	7.346600	9.743674	(390,721.33)	(310,823.20)	14,688.93	(531.234400)	1	(9.54)	(35.96)	100.00	0.00	(19.50)	0.00	20,502.70
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
WHA_n.BK	(109,500)	THB	0.157514	(21,349.79)	(17,247.83)		4.330000	ACT/360					96.40	0.00	339.18
TH3871010R19	(139,700)	34.600000	0.160131	(22,429.02)	(17,534.35)	286.52	(2,038.099400)	1	(9.39)	(43.74)	100.00	0.00	(15.02)	0.00	339.18
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300888.ZK	0	CNY	5.461030	(6,012.85)	0.00		4.330000	ACT/360					411.50	0.00	405.95
CNE1000047Z8	(1,100)	7.346600	0.000000	(6,321.17)	0.00	0.00	(1,500.000000)	1	(1.75)	(5.55)	100.00	0.00	(7.25)	0.00	405.95
WISTRON NEWEB CORPORATION CMN															
6285.TW	(40,000)	TWD	3.984791	(160,923.04)	(159,391.63)		4.330000	ACT/360					0.00	0.00	8,307.96
TW0006285000	(40,000)	32.875000	4.192073	(167,682.92)	(167,682.92)	8,291.29	(378.750000)	1	3.24	16.68	100.00	0.00	0.00	0.00	8,307.96
WIWYNN CORPORATION CMN															
6669.TW	(2,000)	TWD	83.802281	(163,959.31)	(167,604.56)		4.330000	ACT/360					0.00	0.00	(7,792.98)
TW0006669005	(2,000)	32.875000	79.878049	(159,756.10)	(159,756.10)	(7,848.46)	(225.000000)	1	8.97	55.48	100.00	0.00	0.00	0.00	(7,792.98)
WPG HOLDINGS LIMITED CMN															
3702.TW	(11,000)	TWD	2.150570	(23,846.97)	(23,656.27)		4.330000	ACT/360					0.00	0.00	487.50
TW0003702007	(11,000)	32.875000	2.194481	(24,139.30)	(24,139.30)	483.02	(100.000000)	1	2.24	4.47	100.00	0.00	0.00	0.00	487.50

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
WT MICROELECTRONICS CO LTD CMN															
3036.TW	(7,000)	TWD	3.467681	(24,017.00)	(24,273.76)		4.330000	ACT/360					0.00	0.00	(762.35)
TW0003036000	(7,000)	32.875000	3.359368	(23,515.58)	(23,515.58)	(758.19)	(539.285700)	1	(0.77)	(4.16)	100.00	0.00	0.00	0.00	(762.35)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603220.SH	(8,772)	CNY	2.711458	(23,783.57)	(23,784.91)		4.330000	ACT/360					0.00	0.00	3,699.12
CNE100003F35	(8,772)	7.346600	3.136821	(27,516.19)	(27,516.19)	3,731.28	(1,967.020000)	1	(9.69)	(32.16)	100.00	0.00	0.00	0.00	3,699.12
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
000501.ZK	(12,200)	CNY	1.212806	(16,615.85)	(14,796.23)		4.330000	ACT/360					20.71	0.00	2,629.18
CNE000000024	(12,300)	7.346600	1.428435	(17,569.75)	(17,426.91)	2,630.67	(1,950.000000)	1	(6.89)	(22.20)	100.00	0.00	(0.23)	0.00	2,629.18
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600133.SH	0	CNY	1.201917	0.00	0.00		0.000000	ACT/360					8.70	0.00	8.60
CNE000000V71	0	7.346600	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(0.11)	100.00	0.00	(1.42)	0.00	8.60
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002414.ZK	(36,600)	CNY	0.929682	(38,563.49)	(34,026.35)		4.330000	ACT/360					362.24	0.00	3,457.72
CNE100000RK8	(41,000)	7.346600	1.014653	(41,600.77)	(37,136.30)	3,109.95	(885.060900)	1	(4.48)	(14.46)	100.00	0.00	(1.55)	0.00	3,457.72
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
300567.ZK	(8,900)	CNY	7.849890	(121,007.64)	(69,864.02)		4.330000	ACT/360					7,074.27	0.00	15,220.20
CNE100002DN8	(15,300)	7.346600	8.780914	(134,347.98)	(78,150.13)	8,286.12	(1,726.960700)	1	(41.89)	(140.18)	100.00	0.00	(66.16)	0.00	15,220.20
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
600475.SH	(101,600)	CNY	1.223695	(74,133.14)	(124,327.44)		4.330000	ACT/360					592.63	0.00	530.38
CNE000001FD7	(60,900)	7.346600	1.224050	(74,932.52)	(124,363.48)	36.03	(1,534.154300)	1	(22.58)	(98.28)	100.00	0.00	(29.45)	0.00	530.38
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
300450.ZK	(62,600)	CNY	2.546756	(202,174.36)	(159,426.95)		4.330000	ACT/360					4,464.93	0.00	15,998.53
CNE100001ZF9	(80,300)	7.346600	2.733964	(219,537.31)	(171,146.15)	11,719.20	(1,475.000000)	1	(56.43)	(185.60)	100.00	0.00	(47.32)	0.00	15,998.53
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
000425.ZK	(1,233,000)	CNY	1.011352	(806,532.78)	(1,246,997.25)		4.330000	ACT/360					19,058.31	0.00	62,883.76
CNE000000FH0	(769,400)	7.346600	1.046926	(824,371.88)	(1,290,859.91)	43,862.66	(525.000000)	1	(18.47)	(37.21)	100.00	0.00	(34.21)	0.00	62,883.76
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688333.SH	(12,556)	CNY	5.390249	(64,341.14)	(67,679.96)		4.330000	ACT/360					0.00	0.00	1,683.40
CNE100003N19	(11,756)	7.346600	5.526644	(65,026.06)	(69,392.55)	1,712.59	(1,468.900900)	1	(18.43)	(29.18)	100.00	0.00	0.00	0.00	1,683.40
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300775.ZK	(47,600)	CNY	3.015000	(146,188.03)	(143,514.01)		4.330000	ACT/360					0.00	0.00	18,364.37
CNE100003QF4	(47,600)	7.346600	3.404482	(162,053.34)	(162,053.34)	18,539.34	(1,821.848700)	1	(54.49)	(174.97)	100.00	0.00	0.00	0.00	18,364.37
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002335.ZK	(16,070)	CNY	3.922903	(58,400.92)	(63,041.05)		4.330000	ACT/360					0.00	0.00	185.94
CNE100000K31	(16,070)	7.346600	3.937066	(63,268.65)	(63,268.65)	227.60	(1,316.723700)	1	(13.75)	(41.66)	100.00	0.00	0.00	0.00	185.94

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
000905.ZK	0	CNY	1.004546	(28,955.06)	0.00		4.330000	ACT/360					381.47	0.00	353.59
CNE000000YL3	(31,100)	7.346600	0.000000	(30,191.42)	0.00	0.00	(1,750.000000)	1	(10.44)	(27.88)	100.00	0.00	(39.66)	0.00	353.59
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
000516.ZK	(85,964)	CNY	0.691476	(34,052.21)	(59,442.07)		4.330000	ACT/360					0.00	0.00	876.11
CNE000000016	(50,364)	7.346600	0.701601	(36,314.76)	(60,312.41)	870.34	(249.056800)	1	2.01	5.77	100.00	0.00	0.00	0.00	876.11
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
603733.SH	(114,700)	CNY	2.599842	(313,664.46)	(298,201.89)		4.330000	ACT/360					0.00	0.00	25,562.64
CNE1000031H0	(112,300)	7.346600	2.824083	(317,484.43)	(323,922.34)	25,720.45	(1,101.268900)	1	(57.77)	(157.81)	100.00	0.00	0.00	0.00	25,562.64
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
000697.ZK	(44,600)	CNY	1.197833	(58,556.83)	(53,423.35)		4.330000	ACT/360					478.41	0.00	704.25
CNE000000800	(55,500)	7.346600	1.204309	(66,893.66)	(53,712.20)	288.85	(1,672.522500)	1	(19.16)	(63.01)	100.00	0.00	(35.28)	0.00	704.25
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603225.SH	(302,400)	CNY	1.596657	(365,111.55)	(482,829.06)		4.330000	ACT/360					0.00	0.00	(18,490.74)
CNE100002RH0	(230,900)	7.346600	1.535988	(350,955.10)	(464,482.89)	(18,346.17)	(923.137700)	1	(51.41)	(144.56)	100.00	0.00	0.00	0.00	(18,490.74)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600581.SH	(67,600)	CNY	0.394740	(26,354.60)	(26,684.45)		4.330000	ACT/360					0.00	0.00	1,577.32
CNE000001C85	(67,600)	7.346600	0.418508	(28,291.12)	(28,291.12)	1,606.67	(1,764.201100)	1	(9.51)	(29.35)	100.00	0.00	0.00	0.00	1,577.32
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
000778.ZK	(46,109)	CNY	0.495467	(22,878.69)	(22,845.50)		4.330000	ACT/360					0.00	0.00	1,306.91
CNE000000QG9	(46,109)	7.346600	0.524397	(24,179.42)	(24,179.42)	1,333.92	(1,825.000000)	1	(8.69)	(27.01)	100.00	0.00	0.00	0.00	1,306.91
YAGEO CORP CMN															
2327.TW	(8,000)	TWD	17.155894	0.00	(137,247.15)		4.330000	ACT/360					0.00	0.00	1,038.05
TW0002327004	0	32.875000	17.285650	0.00	(138,285.20)	1,038.05	(250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,038.05
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
603638.SH	(32,400)	CNY	2.172434	(71,769.86)	(70,386.85)		4.330000	ACT/360					127.11	0.00	4,398.13
CNE100002Z65	(32,400)	7.346600	2.306526	(74,731.44)	(74,731.44)	4,344.60	(1,604.706700)	1	(23.00)	(73.58)	100.00	0.00	(2.80)	0.00	4,398.13
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002353.ZK	(50,735)	CNY	5.047233	(251,878.58)	(256,071.35)		4.330000	ACT/360					0.00	0.00	(283.36)
CNE100000L55	(50,735)	7.346600	5.045620	(255,989.55)	(255,989.55)	(81.80)	(1,408.682300)	1	(67.77)	(201.56)	100.00	0.00	0.00	0.00	(283.36)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
002254.ZK	(288,285)	CNY	1.192388	(243,216.29)	(343,747.67)		4.330000	ACT/360					10,916.01	0.00	26,009.54
CNE100000C56	(200,700)	7.346600	1.245886	(257,634.58)	(359,170.37)	15,422.71	(1,526.968100)	1	(72.17)	(329.18)	100.00	0.00	(165.05)	0.00	26,009.54
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
601933.SH	0	CNY	0.808537	(12,096.60)	0.00		4.330000	ACT/360					369.10	0.00	348.42
CNE100000XX9	(14,500)	7.346600	0.000000	(12,554.11)	0.00	0.00	(2,175.000000)	1	(5.80)	(20.68)	100.00	0.00	(20.68)	0.00	348.42

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
600588.SH	(164,500)	CNY	1.343479	(224,686.60)	(221,002.23)		4.330000	ACT/360					0.00	0.00	18,536.94
CNE0000017Y6	(164,500)	7.346600	1.457350	(239,734.15)	(239,734.15)	18,731.92	(1,525.000000)	1	(66.35)	(194.98)	100.00	0.00	0.00	0.00	18,536.94
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
002489.ZK	(132,800)	CNY	0.419242	(58,471.56)	(55,675.28)		4.330000	ACT/360					528.48	0.00	3,556.16
CNE100000VP9	(141,100)	7.346600	0.442460	(62,431.11)	(58,758.69)	3,083.41	(1,417.009200)	1	(15.51)	(55.74)	100.00	0.00	(9.04)	0.00	3,556.16
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
600177.SH	(167,500)	CNY	1.142025	(195,220.08)	(191,289.17)		4.330000	ACT/360					0.00	0.00	11,956.00
CNE000000XR2	(167,500)	7.346600	1.214669	(203,457.03)	(203,457.03)	12,167.87	(1,747.134300)	1	(70.27)	(211.87)	100.00	0.00	0.00	0.00	11,956.00
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000538.ZK	(39,000)	CNY	7.836278	(307,972.39)	(305,614.84)		4.330000	ACT/360					0.00	0.00	13,577.73
CNE0000008X7	(39,000)	7.346600	8.186871	(319,287.97)	(319,287.97)	13,673.13	(809.487100)	1	(30.85)	(95.40)	100.00	0.00	0.00	0.00	13,577.73
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
000878.ZK	(3,700)	CNY	1.651104	(6,077.61)	(6,109.08)		4.330000	ACT/360					0.00	0.00	47.02
CNE000000W13	(3,700)	7.346600	1.664687	(6,159.34)	(6,159.34)	50.26	(1,075.000000)	1	(1.07)	(3.24)	100.00	0.00	0.00	0.00	47.02
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
000948.ZK	(13,100)	CNY	2.126154	(27,678.75)	(27,852.61)		4.330000	ACT/360					0.00	0.00	2,052.05
CNE0000010M6	(13,100)	7.346600	2.284676	(29,929.26)	(29,929.26)	2,076.64	(1,470.992300)	1	(7.71)	(24.60)	100.00	0.00	0.00	0.00	2,052.05
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002059.ZK	(442,251)	CNY	0.695560	(255,520.06)	(307,612.04)		4.330000	ACT/360					0.00	0.00	13,506.92
CNE000001NB5	(370,451)	7.346600	0.726816	(272,676.76)	(321,435.27)	13,823.23	(1,852.031000)	1	(98.66)	(316.31)	100.00	0.00	0.00	0.00	13,506.92
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
601877.SH	(50,500)	CNY	2.956470	(151,514.80)	(149,301.72)		4.330000	ACT/360					0.00	0.00	12,186.65
CNE100000KD8	(50,500)	7.346600	3.196908	(161,443.85)	(161,443.85)	12,142.14	(105.544500)	1	14.98	44.52	100.00	0.00	0.00	0.00	12,186.65
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300401.ZK	(22,600)	CNY	1.932867	(43,869.45)	(43,682.79)		4.330000	ACT/360					0.00	0.00	1,501.47
CNE100001XX7	(22,600)	7.346600	2.001994	(45,245.06)	(45,245.06)	1,562.27	(2,072.676900)	1	(19.82)	(60.80)	100.00	0.00	0.00	0.00	1,501.47
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002203.ZK	(21,900)	CNY	1.497291	(31,942.68)	(32,790.68)		4.330000	ACT/360					0.00	0.00	(658.51)
CNE1000008X5	(21,900)	7.346600	1.468038	(32,150.03)	(32,150.03)	(640.65)	(1,100.000000)	1	(5.89)	(17.87)	100.00	0.00	0.00	0.00	(658.51)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600477.SH	(134,900)	CNY	0.333488	(45,236.69)	(44,987.48)		4.330000	ACT/360					0.00	0.00	2,301.00
CNE000001G79	(134,900)	7.346600	0.350963	(47,344.91)	(47,344.91)	2,357.43	(1,903.650800)	1	(18.23)	(56.44)	100.00	0.00	0.00	0.00	2,301.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
603799.SH	(55,061)	CNY	3.845316	(263,940.18)	(211,726.96)		4.330000	ACT/360					2,516.90	0.00	10,562.32
CNE100001VW3	(69,800)	7.346600	3.995794	(278,906.42)	(220,012.41)	8,285.46	(1,507.055800)	1	(76.95)	(240.05)	100.00	0.00	(60.69)	0.00	10,562.32

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002006.ZK	(13,400)	CNY	2.137043	(34,349.75)	(28,636.38)		4.330000	ACT/360					603.71	0.00	2,117.75
CNE000001JL2	(16,600)	7.346600	2.253267	(37,404.23)	(30,193.78)	1,557.40	(1,895.783100)	1	(13.59)	(43.37)	100.00	0.00	(8.36)	0.00	2,117.75
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600160.SH	(19,100)	CNY	3.310375	(60,455.97)	(63,228.16)		4.330000	ACT/360					0.00	0.00	(765.63)
CNE000000WQ6	(19,100)	7.346600	3.271766	(62,490.73)	(62,490.73)	(737.43)	(1,349.738200)	1	(15.15)	(28.21)	100.00	0.00	0.00	0.00	(765.63)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
300766.ZK	(2,700)	CNY	2.470531	0.00	(6,670.43)		4.325394	ACT/360					0.00	0.00	(510.68)
CNE100003K12	0	7.346600	2.281391	0.00	(6,159.76)	(510.68)	(1,868.421053)	0	0.00	0.00	100.00	0.00	0.00	0.00	(510.68)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
300068.ZK	(7,800)	CNY	2.285411	(10,003.22)	(17,826.21)		4.330000	ACT/360					0.00	0.00	(337.67)
CNE100000NC4	(4,500)	7.346600	2.242678	(10,003.22)	(17,492.89)	(333.32)	(2,000.000000)	1	(4.35)	(4.35)	100.00	0.00	0.00	0.00	(337.67)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
688298.SH	(14,371)	CNY	3.872540	(72,358.11)	(55,652.27)		4.330000	ACT/360					1,433.77	0.00	3,015.68
CNE100003RM8	(18,476)	7.346600	3.983849	(73,952.45)	(57,251.90)	1,599.63	(631.045600)	1	(3.79)	(17.72)	100.00	0.00	(19.12)	0.00	3,015.68
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
002648.ZK	(489,400)	CNY	2.583508	(1,202,123.32)	(1,264,368.82)		4.330000	ACT/360					0.00	0.00	(9,787.33)
CNE100001B07	(472,600)	7.346600	2.563134	(1,211,954.17)	(1,254,397.56)	(9,971.27)	(149.740700)	1	95.77	183.94	100.00	0.00	0.00	0.00	(9,787.33)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
600226.SH	(86,000)	CNY	0.353905	(28,956.03)	(30,435.85)		4.330000	ACT/360					0.00	0.00	(510.33)
CNE000001OQ7	(86,000)	7.346600	0.348232	(29,947.95)	(29,947.95)	(487.90)	(1,343.139500)	1	(7.20)	(22.44)	100.00	0.00	0.00	0.00	(510.33)
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
600576.SH	(10,300)	CNY	0.988212	0.00	(10,178.59)		4.325394	ACT/360					0.00	0.00	(130.72)
CNE000001DJ9	0	7.346600	0.975521	0.00	(10,047.87)	(130.72)	(1,625.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(130.72)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300702.ZK	(25,000)	CNY	2.175156	(56,366.25)	(54,378.90)		4.330000	ACT/360					0.00	0.00	2,456.46
CNE1000034X1	(25,000)	7.346600	2.275117	(56,877.93)	(56,877.93)	2,499.03	(1,341.800000)	1	(14.17)	(42.57)	100.00	0.00	0.00	0.00	2,456.46
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
300913.ZK	(800)	CNY	8.710152	(6,720.87)	(6,968.12)		4.330000	ACT/360					0.00	0.00	(693.33)
CNE1000049C3	(800)	7.346600	7.853661	(6,282.93)	(6,282.93)	(685.19)	(1,915.625000)	1	(2.82)	(8.14)	100.00	0.00	0.00	0.00	(693.33)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
600023.SH	(1,107,700)	CNY	0.729589	(823,226.33)	(808,165.95)		4.330000	ACT/360					18.72	0.00	48,072.21
CNE100001SP3	(1,108,100)	7.346600	0.772939	(856,493.71)	(856,184.53)	48,018.58	(393.263200)	1	13.09	34.92	100.00	0.00	0.02	0.00	48,072.21
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
000403.ZK	(22,300)	CNY	2.757738	(65,903.39)	(61,497.56)		4.330000	ACT/360					0.00	0.00	2,787.91
CNE000000F14	(22,300)	7.346600	2.885548	(64,347.72)	(64,347.72)	2,850.16	(1,577.242100)	1	(21.13)	(62.24)	100.00	0.00	0.00	0.00	2,787.91

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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: Jan 8, 2025
Run Date: Jan 9, 2025 12:36 AM EST

Equity Synthetic Position & Valuation Summary AR=302321.19

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.

Underlyer RIC / Underlyer ISIN	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / WA Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	WA Benchmark Rate (%) / WA Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued	Total Interest Accrued	Dividend %	Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / NPV
066831553 (Cont.)															
USD (Cont.)															
Short (Cont.)															
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
300308.ZK	(30,260)	CNY	16.908502	(52,987.22)	(511,651.27)		4.330000	ACT/360					218.22	0.00	4,068.56
CNE100001CY9	(3,160)	7.346600	17.037084	(53,298.86)	(515,542.17)	3,890.90	(962.658200)	1	(7.76)	(40.56)	100.00	0.00	(17.14)	0.00	4,068.56
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
603619.SH	(88,800)	CNY	2.738682	(235,074.65)	(243,194.95)		4.330000	ACT/360					0.00	0.00	(8,696.60)
CNE100002TK0	(88,800)	7.346600	2.643834	(234,772.46)	(234,772.46)	(8,422.49)	(1,843.412100)	1	(92.13)	(274.12)	100.00	0.00	0.00	0.00	(8,696.60)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000685.ZK	(75,900)	CNY	1.177415	(97,645.16)	(89,365.83)		4.330000	ACT/360					333.09	0.00	6,567.26
CNE0000006B7	(81,400)	7.346600	1.260464	(102,601.77)	(95,669.22)	6,303.39	(1,280.006100)	1	(22.38)	(69.22)	100.00	0.00	(6.13)	0.00	6,567.26
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
000544.ZK	(58,100)	CNY	1.137941	(66,086.33)	(66,114.39)		4.330000	ACT/360					5.12	0.00	3,132.56
CNE000000F30	(58,200)	7.346600	1.192183	(69,385.05)	(69,265.83)	3,151.44	(869.415800)	1	(7.61)	(24.01)	100.00	0.00	(0.05)	0.00	3,132.56
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
601636.SH	(26,500)	CNY	0.747284	(19,651.18)	(19,803.04)		4.330000	ACT/360					0.00	0.00	476.20
CNE100001666	(26,500)	7.346600	0.766111	(20,301.94)	(20,301.94)	498.90	(1,800.000000)	1	(7.38)	(22.70)	100.00	0.00	0.00	0.00	476.20
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
000157.ZK	(101,600)	CNY	0.944655	(97,224.19)	(95,976.91)		4.330000	ACT/360					0.00	0.00	3,250.22
CNE000001527	(101,600)	7.346600	0.977189	(99,282.40)	(99,282.40)	3,305.49	(1,450.000000)	1	(27.22)	(55.27)	100.00	0.00	0.00	0.00	3,250.22
TOTAL Short				(62,038,166.23)	(63,796,787.42)								462,675.24	(11,880.06)	2,457,046.34
				(64,527,067.39)	(65,861,551.70)	2,064,764.28			(9,962.14)	(32,960.55)		(37,432.64)	(4,732.83)	0.00	2,457,229.10
TOTAL USD				3,654,789.80	4,506,056.87								416,540.09	(8,233.56)	84,588.86
				3,641,692.33	4,740,104.88	(234,048.01)			(19,101.67)	(64,117.09)		(33,786.13)	(7,470.27)	0.00	84,758.51

This disclaimer is provided by Goldman Sachs (all relevant entities), including Goldman Sachs & Co LLC, Goldman Sachs International, Goldman Sachs International Succursale de Paris, Goldman Sachs Bank Europe SE and Goldman Sachs Paris Inc. et Cie, collectively referred to as Goldman Sachs, in relation to the content of this report. The content of this report is based on contractual settlement. Positions shown in this report may include transactions which had not settled on the due date but which Goldman Sachs had, in its discretion, provisionally credited or debited the Account with on such due date of settlement, as if the transaction had actually settled on that date. Positions may be held at Goldman Sachs or in the sub-custody network of Goldman Sachs International or Goldman Sachs Bank Europe SE (as applicable).

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.